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Moving Averages for Financial Data Smoothing

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– smoothness and lag. Smoothness indicates how much an indicator change (angle) and lag indicates how much moving average is lagging behind the current price. The aim is to have values as smooth as possible to avoid erroneous trades and with minimal lag – to increase trend detection speed. This large-scale empirical study performed on 1850 real-world time series including stocks, ETF, Forex and futures daily data demonstrate that the best smoothness/lag ratio is achieved by the Exponential Hull Moving Average (with price correction) and Triple Exponential Moving Average (without correction).

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