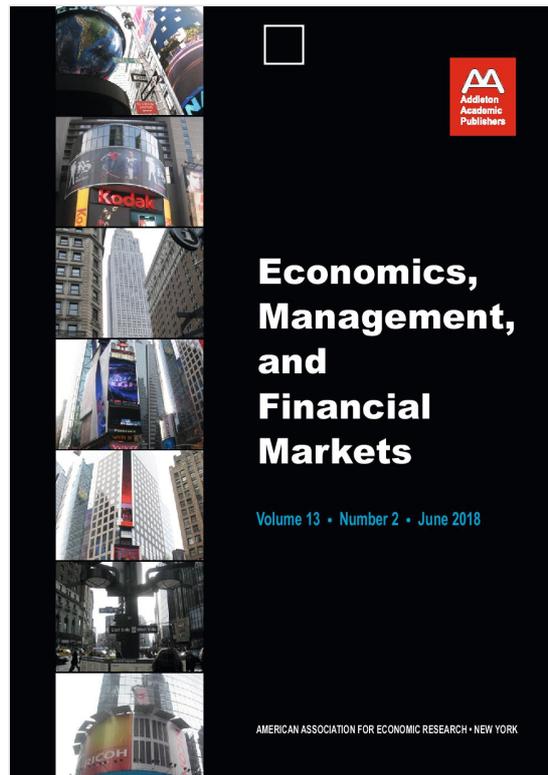


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Author(s): Louie Ren, Peter Ren

Subject(s): Business Economy / Management, Financial Markets

Published by: Addleton Academic Publishers

Keywords: combined moving average trading rule; efficient market hypothesis; max-max strategy; max-min strategy; rate of return; simple moving average trading rules;

Summary/Abstract: In this paper, we propose and recommend a new combined moving average trading rule based on max-min strategy. It outperforms the traditional simple moving average trading rules for Buy and Sell-day returns by a factor of 10 to 20 in the DJIA, the NASDAQ, and the S&P. It also outperforms the



old traditional combined moving average trading rule based on max-max strategy proposed by Arnold and Rahfeldt in 2008 for Sell-day returns by a factor of 10 to 20 in the DJIA, the NASDAQ, and the S&P.

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