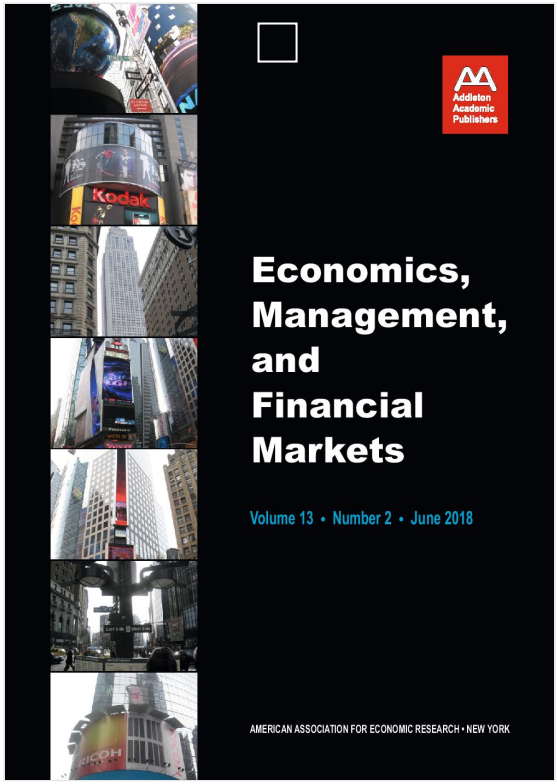
Cookies help us deliver our services. By using our services, you agree to our use of cookies. Learn more (/help/privacy-policy).
I agree



Price	4.50 €

Add to Cart

Preview

APPLYING A COMBINED MAX-MIN SIMPLE MOVING AVERAGE TRADING STRATEGY TO MARKET INDEXES

APPLYING A COMBINED MAX-MIN SIMPLE MOVING AVERAGE TRADING STRATEGY TO MARKET INDEXES

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.

Details

Contents

Journal: Economics, Management, and Financial Markets (/search/journal-detail?id=212)

Issue Year: 13/2018 **Issue No:** 2 **Page Range:** 11-23

Page Count: 13 **Language:** English

Back to list (https://www.ceeol.com/)

Related Content

REVISIT THE AR(1) MODEL FOR THE RETURNS FROM DJIA

REVISIT THE AR(1) MODEL FOR THE RETURNS FROM DJIA

2015

(/search/article-detail?id=585591)

About

CEEOL is a leading provider of academic eJournals, eBooks and Grey Literature documents in Humanities and Social Sciences from and about Central, East and Southeast Europe. In the rapidly changing digital sphere CEEOL is a reliable source of adjusting expertise trusted by scholars, researchers, publishers, and librarians. CEEOL offers various services to subscribing institutions (/for-librarians/CEEOL-for-libraries/new-to-ceeol) and their patrons to make access to its content as easy as possible. CEEOL supports publishers (/for-publishers-editors/CEEOL-for-publishers/new-to-CEEOL) to reach new audiences and disseminate the scientific achievements to a broad readership worldwide. Un-affiliated scholars have the possibility to access the repository by creating their their personal user account (/personal-user-account/new-to-CEEOL).

Contact Us

Central and Eastern European Online Library GmbH
Basaltstrasse 9
60487 Frankfurt am Main
Germany
Amtsgericht Frankfurt am Main HRB 102056
VAT number: DE300273105
Phone: +49 (0)69-20026820 (tel:+49696860250)
Email: info@ceeol.com (mailto:info@ceeol.com)

Connect with CEEOL

Join our Facebook page (https://www.facebook.com/newceeol/?ref=hl)

Follow us on Twitter (https://twitter.com/ceeol)

2024 © CEEOL. ALL Rights Reserved. Privacy Policy (/help/privacy-policy) | Terms & Conditions of use (/help/terms-and-conditions)

ver2.0.902