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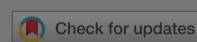
Original Articles

Combining value averaging and Bollinger Band for an ETF trading strategy

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ABSTRACT

The decision-making of investors is highly influenced by their feelings. According to behavioural finance, investor greed and fear would form irrational behaviour and affect their portfolio allocation. Although well-known mechanical investment strategy of dollar cost averaging (DCA) and value averaging (VA) could eliminate the problems of when to purchase, there are still some disadvantages to consider. For example, using a DCA strategy ~~to purchase shares~~ ... 	~~will slowly~~ ... follow ... ~~investment decision~~ ... 	~~cost of time if investor~~ ... 	~~aggressive sell sign~~ ... 	~~investor may~~ ... 	~~decline period.~~ ... 	~~indicator for check fo~~ ... 	~~strategy we desig~~ ... 	~~periods.~~

Disclosure statement

No potential conflict of interest was reported by the authors.

Notes

1 The explanations of value averaging and Bollinger Band are from both Investopedia and Wikipedia website.

2 http://www.onlinetradingconcepts.com/TechnicalAnalysis/BollingerBands.html

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