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# An empirical comparison of moving average envelopes and Bollinger Bands

Joseph Man-Joe Leung & Terence Tai-Leung Chong

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## Abstract

This paper endeavors to compare the profitability of Moving Average Envelopes and Bollinger Bands. Despite the fact that Bollinger Bands can capture sudden price fluctuations which Moving Average Envelopes cannot, our study reveals that Bollinger Bands do not outperform the Moving Average Envelopes.

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