



Applied Economics Letters >

Volume 18, 2011 - [Issue 14](#)

383 | 13 | 0  
Views | CrossRef citations to date | Altmetric

Original Articles

# Using VIX data to enhance technical trading signals

James Kozyra & Camillo Lento

Pages 1367-1370 | Published online: 16 Mar 2011

Cite this article <https://doi.org/10.1080/13504851.2010.537623>

Sample our Economics, Finance, Business & Industry journals, sign in here to start your access, latest two full volumes FREE to you for 14 days

Full Article

Figures & data

References

Citations

Metrics

Reprints & Permissions

Read this article

Share

## Abstract

The purpose of this article is to provide new insights into the relationship between technical analysis and implied market volatility (VIX) by calculating technical trading rules with the VIX price data, as opposed to the stock prices. Three trending trading rule signals are calculated on the prices of three major US indices and the VIX prices. The results reveal that the trading signals calculated with the VIX level provide large, statistically significant profits that are in excess of the profits from the traditional computation. Sub-period analysis reveals that technical trading rules were most (least) profitable during the period with the highest (lowest) volatility levels.

Related Research Data

The significance of technical trading-rule profits in the foreign exchange market: a bootstrap approach

Source: Journal of International Money and Finance

Combined signal approach: evidence from the Asian-Pacific equity markets

Source: Applied Economics Letters

Technical analysis of the financial markets: a comprehensive guide to trading methods and applications

Source: Choice Reviews Online

Understanding VIX

Source: SSRN Electronic Journal

Linear, non-linear and essential foreign exchange rate prediction with simple technical trading rules

Source: Journal of International Economics

## Related research

People also read

Recommended articles

Cited by  
13

## Information for

Authors

R&D professionals

Editors

Librarians

Societies

## Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

## Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

## Help and information

Help and contact

Newsroom

All journals

Books

## Keep up to date

Register to receive personalised research and resources by email



Sign me up



Copyright © 2026 Informa UK Limited [Privacy policy](#) [Cookies](#) [Terms & conditions](#)

[Accessibility](#)

 Taylor and Francis Group

Registered in England & Wales No. 01072954  
5 Howick Place | London | SW1P 1WG