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Ouantitative Finance > Volume 1, 2001 - Issue 4

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A real-time adaptive trading system using genetic programming

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Pages 397-413 | Published online: 08 Apr 2010

66 Cite this article ▲ https://doi.org/10.1088/1469-7688/1/4/301

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Abstract

Technical analysis indicators are widely used by traders in financial and commodity markets to predict future price levels and enhance trading profitability. We have

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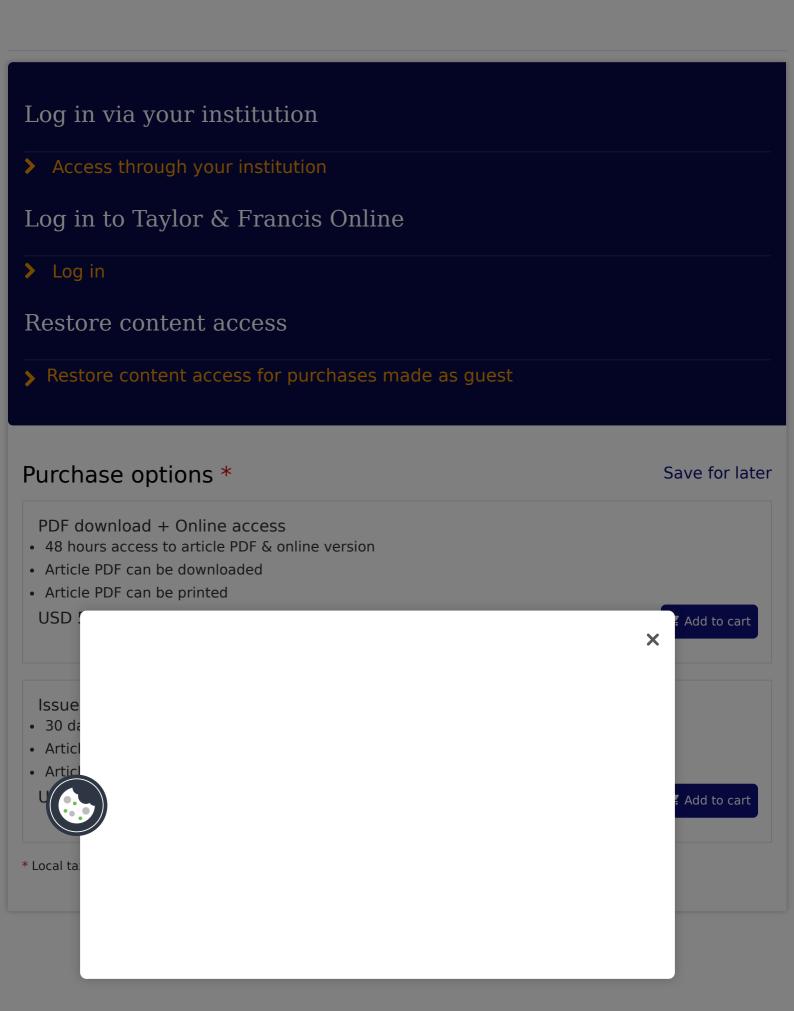
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ss-making rs typically I Accept sful traders Essential Onliey become emulate **Show Purpose** mbinations such rules ted on a set quently used ack system ity. Despite

the individual indicators being generally loss-making over the data period, the best rule found by the developed system is found to be modestly, but significantly, profitable in the presence of realistic transaction costs.



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