

Quantitative Finance > Volume 1, 2001 - Issue 4

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Miscellany

A real-time adaptive trading system using genetic programming

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Pages 397-413 | Published online: 08 Apr 2010

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

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Abstract

Technical markets have been trading for centuries. In the 19th century, technical analysis was used to predict price movements. In the 20th century, technical analysis was used to predict price movements. In the 21st century, technical analysis is used to predict price movements.

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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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