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Charoenwong 1 An Exploration of Simple Optimized Technical Trading Strategies Ben G. Charoenwong* Abstract This paper studies the behavior and statistical properties of three simple trading strategies.

An Exploration of Simple Optimized Technical Trading

base a trading strategy on historical prices (so-called "filter rules or technical trading) and earn positive expected returns. However, the fact remains that the use of "filter rules is a widespread

Assessing the profitability of intraday opening range

successful trading strategies based on predicting a reversion back to normalcy following a black swan event. For example, a PDF can be enhanced through the use of the Fisher Transform.

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trading is a method of trading where trades are taken according to a set of pre-defined rules. This type of trading is also referred to as systematic, rule based or mechanical trading.

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