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Market Timing With Moving Averages: The Anatomy And Performance Of Trading Rules (New Developments In Quantitative Trading And Investment)



Synopsis

This book provides a comprehensive guide to market timing using moving averages. Part I explores the foundations of market timing rules, presenting a methodology for examining how the value of a trading indicator is computed. Using this methodology the author then applies the computation of trading indicators to a variety of market timing rules to analyse the commonalities and differences between the rules. Part II goes on to present a comprehensive analysis of the empirical performance of trading rules based on moving averages.

Book Information

Series: New Developments in Quantitative Trading and Investment

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Customer Reviews

Valeriy Zakamulin is Professor of Finance at the School of Business and Law, University of Agder, Norway. He has an M.S. in Business Administration and a PhD in Finance from the Norwegian School of Economics, Norway. He has published articles for various refereed academic and practitioner journals and is a frequent speaker at international conferences. He has also served on the Editorial Board of the Open Economics Journal, Journal of Banking and Finance, and International Journal of Emerging Markets. His current research interests cover behavioral finance, portfolio optimization, time-series analysis of financial data, and stock return and risk predictability.

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