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A Machine Learning based Pairs Trading Investment Strategy (SpringerBriefs in Applied Sciences and Technology) 1st ed. 2021 Edition

by Simão Moraes Sarmento (Author), Nuno Horta (Author)

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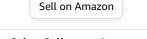**Affirm** (approval required)

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This book investigates the application of promising machine learning techniques to address two problems: (i) how to find profitable pairs while constraining the search space and (ii) how to avoid long decline periods due to prolonged divergent pairs. It also proposes the integration of an unsupervised learning algorithm, OPTICS, to handle problem (i), and demonstrates that the suggested technique can outperform the common pairs search methods, achieving an average portfolio Sharpe ratio of 3.79, in comparison to 3.58 and 2.59 obtained using standard approaches. For problem (ii), the authors introduce a forecasting-based trading model capable of reducing the

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