



InferTrade
PREDICTIVE RESEARCH TOOLS

Predictive Relationship: Simple Moving Average Rule

Contents

| | | |
|---|------------------------------|---|
| 1 | Trading Strategy Description | 2 |
| 2 | Rule Parameters | 2 |

1 Trading Strategy Description

This rule uses differentials between two moving averages to determine trade positioning. The parameters accepted are the integer length of each short average (2 parameters - one for price, the additional number of days for the longer averages (2 parameters)

2 Rule Parameters

Below is a table summarizing the parameters specific to this trading rule.

| Parameter Name | Default Value | Description | Symbol |
|---|---------------|--|--------|
| Number of days to include in price short average | 2 | This is the number of time steps in the short term average for price. | Symbol |
| Number of extra days to include in price long average | 5 | This is the number of extra time steps in the long term average for price compared to the short term average (must be longer). | Symbol |

Further Links

1. InferTrade: <https://www.infertrade.com>
2. Privacy Policy/Legal notice: <https://www.infertrade.com/privacy-policy>
3. InferStat Ltd: <https://www.inferstat.com>