**Introduction and Motivation**

Investment/Rebalanced Portfolio type Funds and Trading Type Funds

Trend Following

Turtle Traders

**Feature Indicator Types**

Sourcing Indicators

Simplicity vs. Complexity

Type of Data

**Genesis of the Idea**

Diversification and Concentrated Portfolio

Concentrated Trend Following

**Nature of Variables**

The Family of Models

One Instance of a Model

Base Lookback  
Multiplier1  
Multiplier2  
Linear Regression Filter Multiplier  
Stop Loss Percentage  
Training Period

**Project Branches**