

## ACTSC 972, Fall 2022: Project literature

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Here is a list of possible papers for the course projects. Due to copyright reasons, it is not possible to upload these papers to Learn, but they can all be downloaded either as preprints via Google Scholar or as published papers via the university library.

1. Babu, Abhilash, Ari Levine, Yao Hua Ooi, Lasse Heje Pedersen, and Erik Stamelos. "Trends everywhere." *Journal of Investment Management, Forthcoming, NYU Stern School of Business* (2018).
2. Barardehi, Yashar H., Vincent Bogousslavsky, and Dmitriy Muravyev. "What Drives Momentum and Reversal? Evidence from Day and Night Signals." *Evidence from Day and Night Signals (March 29, 2022)* (2022).
3. Brock, William, Josef Lakonishok, and Blake LeBaron. "Simple technical trading rules and the stochastic properties of stock returns." *The Journal of finance* 47, no. 5 (1992): 1731-1764.
4. Ellis, Craig A., and Simon A. Parbery. "Is smarter better? A comparison of adaptive, and simple moving average trading strategies." *Research in International Business and Finance* 19, no. 3 (2005): 399-411.
- cited 42 5. Foltice, Bryan, and Thomas Langer. "Profitable momentum trading strategies for individual investors." *Financial Markets and Portfolio Management* 29, no. 2 (2015): 85-113.
6. Haghani, Victor, Vladimir V. Ragulin, and Richard Dewey. "Night Moves: Is the Overnight Drift the Grandmother of All Market Anomalies." *Available at SSRN* (2022).
7. Holmberg, Ulf, Carl Lönnbark, and Christian Lundström. "Assessing the profitability of intraday opening range breakout strategies." *Finance Research Letters* 10, no. 1 (2013): 27-33.
8. Hurst, Brian, Yao Hua Ooi, and Lasse Heje Pedersen. "Demystifying managed futures." *Journal of Investment Management* 11, no. 3 (2013): 42-58.
9. Koulajian, Nigol, and Paul Czekwianianc. "Black Box Trend Following—Lifting the Veil." *AlphaQuest Research Series* 1 (2010).
10. Lempérière, Yves, Cyril Deremble, Philip Seager, Marc Potters, and Jean-Philippe Bouchaud. "Two centuries of trend following." *arXiv preprint arXiv:1404.3274* (2014).
11. Levine, Ari, and Lasse Heje Pedersen. "Which trend is your friend?." *Financial Analysts Journal* 72, no. 3 (2016): 51-66.
- cited 53 12. Marshall, Ben R., Nhut H. Nguyen, and Nuttawat Visaltanachoti. "Time series momentum and moving average trading rules." *Quantitative Finance* 17, no. 3 (2017): 405-421.
13. Metghalchi, Massoud, Juri Marcucci, and Yung-Ho Chang. "Are moving average trading rules profitable? Evidence from the European stock markets." *Applied Economics* 44, no. 12 (2012): 1539-1559.

14. Ming-Ming, Lai, and Lau Siok-Hwa. "The profitability of the simple moving averages and trading range breakout in the Asian stock markets." *Journal of Asian Economics* 17, no. 1 (2006): 144-170.
15. Nistor, Ioan, Mircea Gherman, and Monica Borda. "OPENING RANGE TRADING STRATEGIES APPLIED ON DAILY AND INTRADAY DATA: THE CASE OF BET INDEX." *Review of Economic Studies & Research Virgil Madgearu* 4, no. 2 (2011).
- cited 34 16. Papailias, Fotis, and Dimitrios D. Thomakos. "An improved moving average technical trading rule." *Physica A: Statistical Mechanics and its Applications* 428 (2015): 458-469.
17. Pätäri, Eero, and Mika Vilska. "Performance of moving average trading strategies over varying stock market conditions: the Finnish evidence." *Applied Economics* 46, no. 24 (2014): 2851-2872.
18. Păuna, Cristian. "Additional Limit Conditions for Breakout Trading Strategies." *Informatica Economica* 23, no. 2 (2019).
19. Scholz, Peter. *Size matters! How position sizing determines risk and return of technical timing strategies*. No. 31. CPQF Working Paper Series, 2012.
20. Sleeman, Mark. "How to GRAB a Bargain Trading Futures . . . Maybe". Chapter 25 in: Covell, Michael W. *Trend following: How to make a fortune in bull, bear, and black swan markets*. John Wiley & Sons, 2017.
- cited 17 21. Tsai, Yi-Cheng, Mu-En Wu, Jia-Hao Syu, Chin-Laung Lei, Chung-Shu Wu, Jan-Ming Ho, and Chuan-Ju Wang. "Assessing the profitability of timely opening range breakout on index futures markets." *IEEE Access* 7 (2019): 32061-32071.
22. Ülkü, Numan, and Olena Onishchenko. "Trading volume and prediction of stock return reversals: Conditioning on investor types' trading." *Journal of Forecasting* 38, no. 6 (2019): 582-599.
23. Vezeris, Dimitrios, Ioannis Karkanis, and Themistoklis Kyrgos. "AdTurtle: An advanced Turtle trading system." *Journal of Risk and Financial Management* 12, no. 2 (2019): 96.
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