Week of 10/15

1. Bollinger Bands
   1. Squeeze technique?
      1. Multiple bands – buy and sell zone
         1. Seems very unprofitable
   2. Need to finish quality metric
2. SPY – backtesting
3. Sharpe ratio
   1. Did some digging
   2. import numpy as np import pandas as pd # Simulate cumulative returns of 100 days N = 100 R = pd.DataFrame(np.random.normal(size=100)).cumsum() # Approach 1 r = (R - R.shift(1))/R.shift(1) # Approach 2 r = R.diff() sr = r.mean()/r.std()
4. RSI
   1. Might be helpful to look at
5. Pair trading
   1. Arbitrage!