Week of 10/24

1. Pairs Trading
   1. Look into moving average of prices rather than just closing price
   2. LOOK INTO MULTIPLE STOCKS
      1. Independent study – can I come up with a cointegration meter for more than 2 studies
         1. Look into cited sources
   3. Look at mutual funds – in context of pairs trading, are there correlations?
2. RSI
3. Momentum indicator
4. Machine Learning?
5. Thesis – how much money would I have made over the time
6. Developing my own algorithm?
   1. Or can I find a small collection of things

SUMMARY: New algos or additional, scale up to more than pairs, correlation between market strategies and algos, metrics for exisiting strategies