Bachelor Thesis Results part 2

Cemal Arican

August 2020

1 GARCH(1,1) Model - Daily results

Figure 1: Trading Rule example under the GARCH(1,1)

1.1 Yearly Results

Table 1: Daily average returns 2015

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	147.57	113.66	-676.05	1016.26	-12.45	96861.86	0.56	0.44
avg stat	152.81	111.33	-711.76	1184.34	-9.75	97542.08	0.57	0.43
avg non-stat	134.34	119.54	-585.91	591.93	-19.27	95144.59	0.53	0.47
avg winning stat	130.90	121.10	-741.22	1023.70	85.68	121592.32	0.52	0.48
avg winning non-stat	128.40	123.60	-558.08	731.86	76.46	119267.11	0.51	0.49

Table 2: Daily average returns 2016

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2016	loss %	win%
avg	295.47	224.02	-1352.95	2539.88	-9.25	95338.98	0.57	0.43
avg stat	305.82	218.38	-1591.00	3224.11	-12.62	93637.24	0.58	0.42
avg non-stat	269.58	238.13	-757.84	829.30	-0.81	99593.33	0.53	0.47
avg winning stat	279.52	224.48	-2434.46	6649.38	254.52	228279.52	0.55	0.45
avg winning non-stat	254.53	249.47	-1483.74	1644.11	113.23	157065.91	0.50	0.50

Table 3: Daily average returns 2017

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2017	loss %	win%
avg	438.14	334.17	-2223.50	3368.68	116.09	187647.33	0.56	0.44
avg stat	455.19	324.04	-2762.16	4370.36	167.16	226207.48	0.58	0.42
avg non-stat	395.50	359.50	-876.86	864.47	-11.59	91246.95	0.52	0.48
avg winning stat	422.57	332.43	-3723.75	6621.78	736.12	655772.18	0.56	0.44
avg winning non-stat	394.35	360.65	-768.62	918.29	92.27	169663.79	0.52	0.48

Table 4: Daily average returns 2018

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2018	loss %	win%
avg	582.59	446.31	-5510.79	7975.20	407.76	510209.71	0.56	0.44
avg stat	605.63	432.44	-6908.68	10521.29	680.16	784242.49	0.58	0.42
avg non-stat	525.00	481.00	-2016.05	1609.97	-273.23	-174872.23	0.52	0.48
avg winning stat	573.90	432.10	-13293.21	20924.22	2494.02	2608986.61	0.57	0.43
avg winning non-stat	525.11	480.89	-704.41	757.91	37.11	137336.99	0.52	0.48