

Bachelor Thesis Results part 2

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1 Kalman Filter - Daily results

Figure 1: Trading Rule example under the Kalman Filter



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	176.34	76.31	-380.64	658.22	-5.19	98692.35	0.70	0.30
avg stat	176.18	76.74	-415.09	668.91	-13.43	96615.11	0.70	0.30
avg non-stat	176.71	75.29	-299.56	633.06	14.21	103579.96	0.70	0.30
avg winning stat	173.67	78.33	-401.08	795.99	26.92	106784.88	0.69	0.31
avg winning non-stat	174.42	77.58	-497.95	1065.31	83.99	121166.08	0.69	0.31

Table 2: Daily average returns 2016

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2016	loss %	win%
avg	343.82	161.25	-891.61	1275.19	-33.90	82915.09	0.68	0.32
avg stat	342.74	162.80	-1085.40	1469.86	-55.76	71898.10	0.68	0.32
avg non-stat	346.34	157.66	-440.55	822.08	16.98	108558.07	0.69	0.31
avg winning stat	336.64	167.36	-717.74	1515.08	133.58	167324.67	0.67	0.33
avg winning non-stat	346.30	157.70	-867.83	1616.96	98.77	149778.47	0.69	0.31

Table 3: Daily average returns 2017

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2017	loss %	win%
avg	493.98	261.77	-1283.74	1654.73	-48.91	63076.47	0.65	0.35
avg stat	493.74	262.35	-1608.09	1967.75	-74.28	43917.28	0.65	0.35
avg non-stat	494.56	260.44	-536.10	933.19	9.59	107240.04	0.65	0.35
avg winning stat	463.83	291.17	-1215.46	1866.24	114.79	186663.54	0.61	0.39
avg winning non-stat	501.64	253.36	-427.38	1355.79	76.63	157854.88	0.66	0.34

1.2 Daily returns under Bands

1.3 Moving windows

Table 4: Daily average returns 2018

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2018	loss %	win%
avg	642.53	365.03	-2209.63	2735.80	-65.43	34176.21	0.64	0.36
avg stat	639.51	368.73	-2830.98	3402.24	-83.96	15532.54	0.63	0.37
avg non-stat	649.37	356.63	-801.24	1225.18	-23.42	76435.20	0.64	0.36
avg winning stat	598.94	407.06	-1397.83	2383.81	117.83	218539.89	0.60	0.40
avg winning non-stat	659.62	346.38	-364.93	1278.20	62.51	162883.97	0.65	0.35

Table 5: Daily average returns Band = 0.25

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	140.27	111.73	-901.16	993.54	9.55	102406.61	0.56	0.44
avg stat	142.01	109.99	-1015.07	1103.36	13.19	103324.73	0.56	0.44
avg non-stat	136.33	115.67	-643.45	745.10	1.31	100329.55	0.54	0.46
avg winning stat	129.21	122.79	-712.29	1038.02	170.67	143008.34	0.51	0.49
avg winning non-stat	133.08	118.92	-823.65	1079.14	84.39	121267.03	0.53	0.47

Table 6: Daily average returns Band = 0.50

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	145.06	106.94	-592.96	766.12	29.68	107480.31	0.58	0.42
avg stat	147.11	104.89	-566.93	748.32	36.86	109288.23	0.58	0.42
avg non-stat	140.43	111.57	-651.86	806.40	13.45	103390.25	0.56	0.44
avg winning stat	133.54	118.46	-982.56	1483.50	218.83	155144.77	0.53	0.47
avg winning non-stat	135.90	116.10	-928.90	1301.40	132.89	133488.57	0.54	0.46

Table 7: Daily average returns Band = 0.75

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	149.71	102.29	-573.78	722.95	4.30	101084.53	0.59	0.41
avg stat	151.51	100.49	-549.99	686.47	1.08	100273.19	0.60	0.40
avg non-stat	145.64	106.36	-627.60	805.48	11.59	102920.02	0.58	0.42
avg winning stat	141.23	110.77	-779.71	1089.21	94.76	123880.38	0.56	0.44
avg winning non-stat	141.90	110.10	-976.92	1411.56	136.16	134313.00	0.56	0.44

Table 8: Daily average returns Band = 1.0

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	176.34	75.66	-380.64	641.14	-5.19	98692.35	0.70	0.30
avg stat	176.18	75.82	-415.09	644.57	-13.43	96615.11	0.70	0.30
avg non-stat	176.71	75.29	-299.56	633.06	14.21	103579.96	0.70	0.30
avg winning stat	173.67	78.33	-401.08	795.99	26.92	106784.88	0.69	0.31
avg winning non-stat	174.42	77.58	-497.95	1065.31	83.99	121166.08	0.69	0.31

Table 9: Daily average returns Band = 1.25

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	191.54	60.46	-896.41	1833.08	11.16	102811.83	0.76	0.24
avg stat	192.02	59.98	-1139.77	2297.91	5.65	101423.36	0.76	0.24
avg non-stat	190.32	61.68	-265.88	628.72	25.43	106409.22	0.76	0.25
avg winning stat	186.45	65.55	-2026.32	4338.04	49.97	112591.92	0.74	0.26
avg winning non-stat	179.59	72.41	-491.83	1137.34	92.88	123406.20	0.71	0.29

Table 10: Daily average returns Band = 1.5

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	195.86	56.14	-311.80	679.24	8.25	102078.50	0.78	0.22
avg stat	196.14	55.86	-300.93	654.50	0.53	100134.40	0.78	0.22
avg non-stat	195.11	56.89	-341.77	747.44	29.52	107437.91	0.77	0.23
avg winning stat	184.05	67.95	-481.96	1024.74	35.34	108904.59	0.73	0.27
avg winning non-stat	185.73	66.27	-656.28	1338.59	102.11	125732.34	0.74	0.26

Table 11: Daily average returns Band = 1.75

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	195.53	56.47	-288.00	654.08	7.24	101824.73	0.78	0.22
avg stat	194.24	57.76	-273.93	634.70	0.04	100009.83	0.77	0.23
avg non-stat	198.91	53.09	-324.94	704.97	26.15	106588.85	0.79	0.21
avg winning stat	186.11	65.89	-323.57	859.29	34.26	108633.39	0.74	0.26
avg winning non-stat	192.80	59.20	-555.96	1133.98	75.97	119145.67	0.76	0.24

Table 12: Daily average returns Band = 2.0

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	197.68	54.32	-282.30	729.22	12.70	103200.36	0.78	0.22
avg stat	196.90	55.10	-247.02	688.29	5.88	101482.83	0.78	0.22
avg non-stat	199.73	52.27	-374.56	836.26	30.53	107692.37	0.79	0.21
avg winning stat	186.30	65.70	-307.24	913.45	42.00	110583.96	0.74	0.26
avg winning non-stat	195.18	56.82	-710.84	1542.21	99.74	125133.71	0.77	0.23

Table 13: Daily average returns Moving Window = 15

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	165.90	86.10	-1038.62	1224.05	-100.36	74709.95	0.66	0.34
avg stat	164.88	87.12	-1282.46	1420.56	-153.97	61198.73	0.65	0.35
avg non-stat	168.42	83.58	-435.41	737.95	32.27	108132.45	0.67	0.33
avg winning stat	157.29	94.71	-436.03	872.59	53.41	113460.44	0.62	0.38
avg winning non-stat	167.06	84.94	-684.92	1241.69	97.45	124557.52	0.66	0.34

Table 14: Daily average returns Moving Window = 30

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	172.26	79.74	-477.33	869.83	40.64	110241.97	0.68	0.32
avg stat	171.90	80.10	-543.21	976.66	55.88	114082.12	0.68	0.32
avg non-stat	173.24	78.76	-300.51	583.08	-0.26	99934.18	0.69	0.31
avg winning stat	163.94	88.06	-807.29	1621.17	151.88	138273.65	0.65	0.35
avg winning non-stat	168.25	83.75	-442.85	988.03	42.27	110651.06	0.67	0.33

Table 15: Daily average returns Moving Window = 45

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	173.79	78.21	-415.83	655.60	-4.52	98861.93	0.69	0.31
avg stat	175.90	76.10	-415.41	633.30	-13.02	96718.37	0.70	0.30
avg non-stat	168.22	83.78	-416.95	714.69	18.03	104542.38	0.67	0.33
avg winning stat	165.91	86.09	-323.95	627.49	28.59	107203.48	0.66	0.34
avg winning non-stat	163.77	88.23	-871.30	1540.61	105.25	126522.87	0.65	0.35

Table 16: Daily average returns Moving Window = 60

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	174.95	77.05	-416.99	665.63	-5.33	98656.51	0.69	0.31
avg stat	176.05	75.95	-441.34	657.92	-13.76	96532.82	0.70	0.30
avg non-stat	172.20	79.80	-355.55	685.06	15.93	104014.00	0.68	0.32
avg winning stat	170.81	81.19	-460.71	772.09	25.77	106495.28	0.68	0.32
avg winning non-stat	170.27	81.73	-748.90	1482.10	90.52	122810.69	0.67	0.33

Table 17: Daily average returns Moving Window = 90

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	173.16	78.84	-340.54	558.08	-4.55	98853.77	0.69	0.31
avg stat	174.48	77.52	-324.71	520.38	-14.31	96393.57	0.69	0.31
avg non-stat	170.00	82.00	-378.32	648.08	18.76	104728.14	0.67	0.33
avg winning stat	172.61	79.39	-325.78	663.55	24.09	106070.83	0.68	0.32
avg winning non-stat	165.80	86.20	-653.97	1145.16	84.48	121289.15	0.66	0.34

Table 18: Daily average returns Moving Window = 120

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	168.99	83.01	-398.10	641.56	14.03	103535.24	0.67	0.33
avg stat	170.76	81.24	-391.06	621.03	11.89	102995.45	0.68	0.32
avg non-stat	164.96	87.04	-414.07	688.14	18.89	104760.17	0.65	0.35
avg winning stat	165.37	86.63	-587.81	1069.12	88.94	122413.76	0.66	0.34
avg winning non-stat	156.39	95.61	-816.97	1338.27	100.87	125418.88	0.62	0.38

Table 19: Daily average returns Moving Window = 252

	no_loss	no_win	avg_loss	avg_win	whole_avg	perf_2015	loss %	win%
avg	168.13	83.87	-1014.17	1492.76	-8.53	97850.81	0.67	0.33
avg stat	169.81	82.19	-1303.08	1877.52	-10.19	97431.27	0.67	0.33
avg non-stat	164.35	87.65	-365.38	628.73	-4.79	98792.92	0.65	0.35
avg winning stat	168.03	83.97	-611.36	1070.49	41.95	110570.80	0.67	0.33
avg winning non-stat	156.06	95.94	-569.16	1015.99	76.36	119241.68	0.62	0.38