Blessing

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2016-09-09

目录

Math

1.1 趋势

如何判断趋势方向?

- 向上趋势

- 向下趋势

- 区间趋势

- None

1.2　回测率

1.3　风险回报比

1.4　资金管理

$$Level1 = x$$

$$Level2 = xy$$

$$Level3 = xy^2$$

$$Level4 = xy^3$$

$$Level5 = xy^4$$

$$Level6 = xy^5$$

$$Level7 = xy^6$$

$$Contract = x + xy + xy^2 + xy^3 + xy^4 + xy^5 + xy^6$$

$$Contract = x(1 + y + y^2 + y^3 + y^4 + y^5 + y^6)$$

设：

$$Factor = y + y^2 + y^3 + y^4 + y^5 + y^6$$

则：$x = Contract/(1 + Factor)$ 其中 x 为 Base Lot