{Estrategias trading}

ts: [0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15]

lags ~ [2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15]

lag=4 ts[lag:], ts[:-lag]

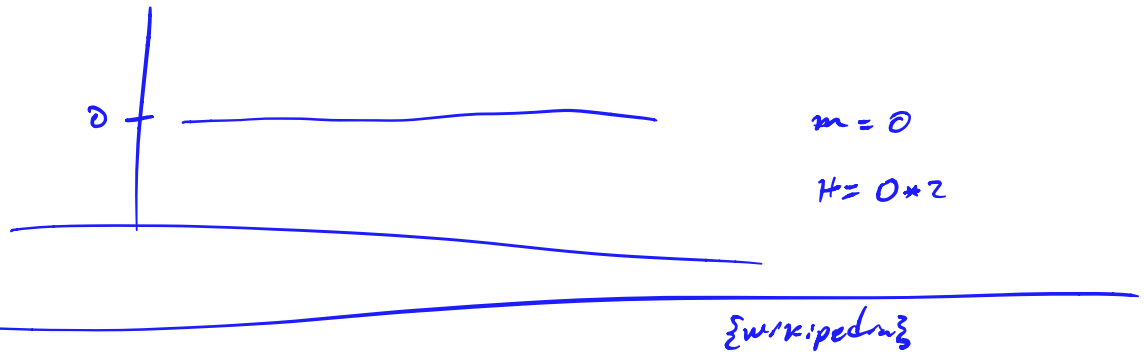
[4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15]

− [0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11]

substract [4, 4, 4, 4, 4, 4, 4, 4, 4, 4, 4, 4]

std = 0

sqrt = 0



H(n) = R(n) / S(n) n = tamaño de ventana.

N = 16

N N/2 N/4 N/8 N/16

ns = [16, 8, 4, 2, 1]

n = 4

m = 1.5, 2.5, 3.5, 4.5, 5.5, 6.5, ...

Vie : 14:30 - 16:30 Prog

21 Jun

Jue: 9-11 Series

27 Jun 11-13 Prog

Vie: 9-11 Prog

28 Jun 13-15 Series

Para una ventana V_i de tamaño n $\quad V_i = \{x_1, \ldots, x_n\}$

$$y_t = x_t - m$$

$$z_t = \sum^{t} y_t = \sum_{i=1}^{t} x_i - \sum^{t} m = acc(x, 1\text{-}t) - tm$$

$$z_1 = x_1 \qquad -m$$

$$z_2 = x_1 + x_2 \qquad -2m$$

$$z_3 = x_1 + x_2 + x_3 \qquad -3m$$

$$z_4 = x_1 + x_2 + x_3 + x_4 \qquad -4m$$

$$z_n = \sum^{n} x_i - nm = nm - nm = 0$$

$$m = \frac{\sum^{n} x_i}{n}$$