Parameters Identification From technical Analysis

c

c

Historial Data:  
(01-jun-2017 01-may-2019)

Define Historical Data for Analysis histórico de datos a analizar

Stochastic Oscillator (STO)

RSI

Bollinger Bands

USD/MXN

c

Divide Historical Data in 3 Parts: Training, Testing and Validation Sets

Optimization Algorith: Particle Swarn Optimization (PSO)

c

Seach Space: Boundaries of Indicators to Optimze

c

Define Limits and Restrictions for the Model Variables. Define Target Function to Optimize the Traiding Algorithm.

Maximize Win Ratio and Minimize Lose Ratio

Trading Algorithm to Open & Close Operations as well as Account Balance

STO Particle

c

c

c

RSI Particle

Variables with Random Values Between Ranges from Seach Space

c

Take Profit Particle

Stop Loss Particle

c

No

No

Is the Results Evaluation is Approved?

Takes the Best Limits of Parameters. Is it Completely Reduced?

c

With the Results, Test the Opmimized Parameters with Traiding Algorithm using the Testing Set of Data

Yes

Show Operations and Balance Results of the Trading Algorithm, Benchmark and DrawDown as Developemnet Metrics.

c

With the Same Parameters, Validate the Traiding Algorithm using the Validation Set of Data

Yes

c

Use the Optimized Parameters and Trading Algorith for Real Time Operations every 5 minutes on Oanda Practice rading Platform.