

Thesis

Neo

date

Abstract

abstract

1 Intorduction

Why Invest
How do most of people invest
Fundamental analysis
Technical analysis
Why technical indicators

2 Related Work

Related Work

3 Background

Background not sure what to write

4 Proposed Method

4.1 Investment targets

what are DJI 30s
what is DJI
what is IXIC
what is NYA
Why choose these investment targets

4.2 Technical Indicators

What are technical indicators

4.2.1 Simple Moving Average (SMA)

What is Simple Moving Average
Characteristics of SMA
SMA formula
How to use SMA

4.2.2 Relative Strength Index (RSI)

- What is RSI
- Characteristics of RSI
- RSI formula
- How to use RSI

4.3 Internal Rate of Return Normalization

- How to evaluate the performance of our method

4.4 Sliding Windows

- Old sliding windows
- New sliding windows
- What can new Sliding achieve

4.5 Global-best guided Quantum-inspired Tabu Search Algorithm with Not-gate (GNQTS)

- What is GNQTS and its evolution
- Flow chart of GNQTS
- Pseudo code of GNQTS
- Explain each step of GNQTS

5 Experiment

5.0.1 Experimental Enviroment

5.0.2 Parameters of GNQTS

5.1 Training Period

5.1.1 SMA

5.1.2 RSI

5.1.3 SMA and RSI

5.2 Test Period

5.3 Training Period

5.3.1 SMA

5.3.2 RSI

5.3.3 SMA and RSI

5.4 Self analysis

5.5 Conclusion

- Conclusion

5.6 Reference

- Reference