Thesis

Neo

Abstract

abstract

1 Intorduction

Why Invest
How do most of peopele invest
Fundamental analysis
Technical analysis
Why technical indicators
How to optimize the parameters of technical indicators
Breifly summerize our method

2 Related Work

Related Work

3 Background

Background not sure what to write

4 Proposed Method

4.1 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

4.2 Sliding Windows

What are sliding windows
Old sliding sindows
New sliding windows
What can new Sliding achieve

4.3 Investment targets

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

4.4 Technical Indicators

What are technical indicators

4.4.1 Simple Moving Average (SMA)

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

4.4.2 Relative Strength Index (RSI)

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

4.5 Internal Rate of Return Normalization

How to evaluate the performance of our method

5 Experiment Result

5.0.1 Experimental Enviroment

Computer spec

5.0.2 Parameters of GNQTS

Initial funds
Test period
Delta
Particle amount
Experiment number
Iteration number

5.1 Training Period

5.1.1 SMA

5.1.2 RSI

5.1.3 SMA combine RSI

5.1.4 Result of training period

5.2 Test Period

5.2.1 SMA

5.2.2 RSI

5.2.3 SMA combine RSI

5.2.4 Result of test period

5.3 Self analysis

5.4 Conclution

Conclution

5.5 Reference

Referrence