

Automatic stock market trading based on Technical Analysis

Fredrik Larsen

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Supervisor: Helge Langseth, IDI

Problem Description

Technical analysis is the forecasting of market prices based on analysis of historical prices in order to find particular patterns that can tell whether a stock theoretically should be higher or lower priced in the future.

The goal of this thesis is to:

- Automatically detect different patterns in stock price data
- Implement a virtual agent trading based on a combination of these patterns
- Evaluate the trading agent using real-life data

Assignment given: 20. September 2006

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