技术指标解析 - RSI (Relative Strength Index) 默认的超买超卖效果研究

SAM, PowerUpGammas

RSI (Relative Strength Index)

- 每日相对前一日涨/跌数字
- 加权均线(EMA)处理
- 标准化统计数字

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EVIDENCE-BASED TECHNICAL ANALYSIS

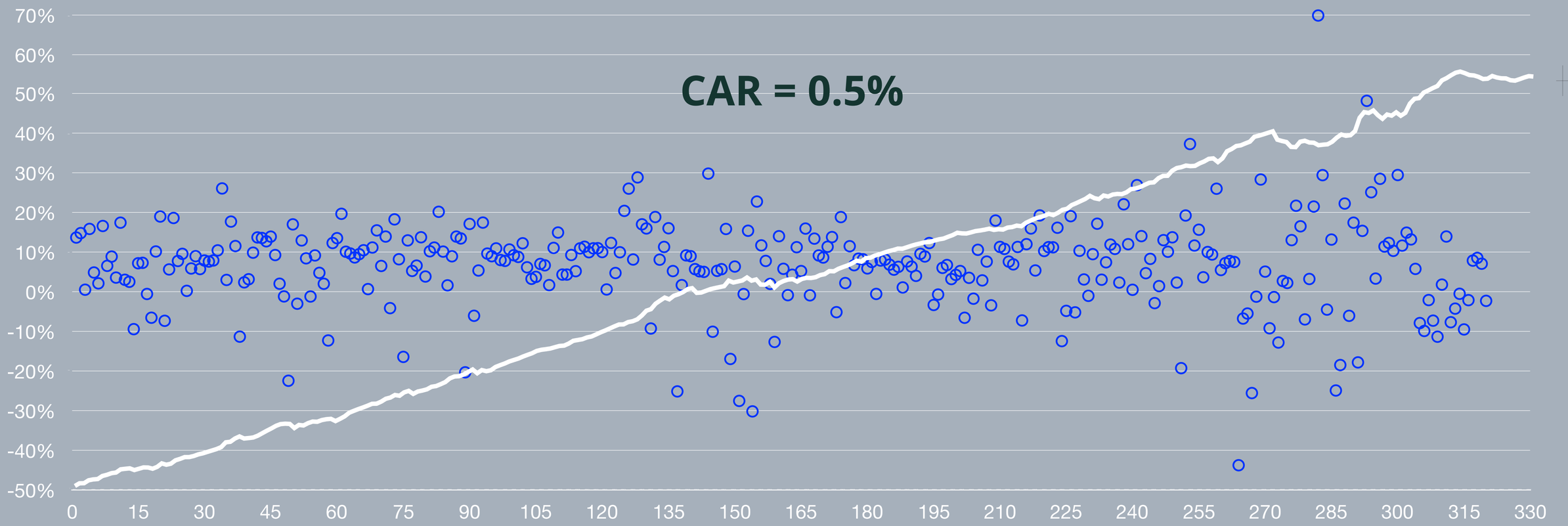
RSI
Relative Strength Index

www.PowerUpGammas.com

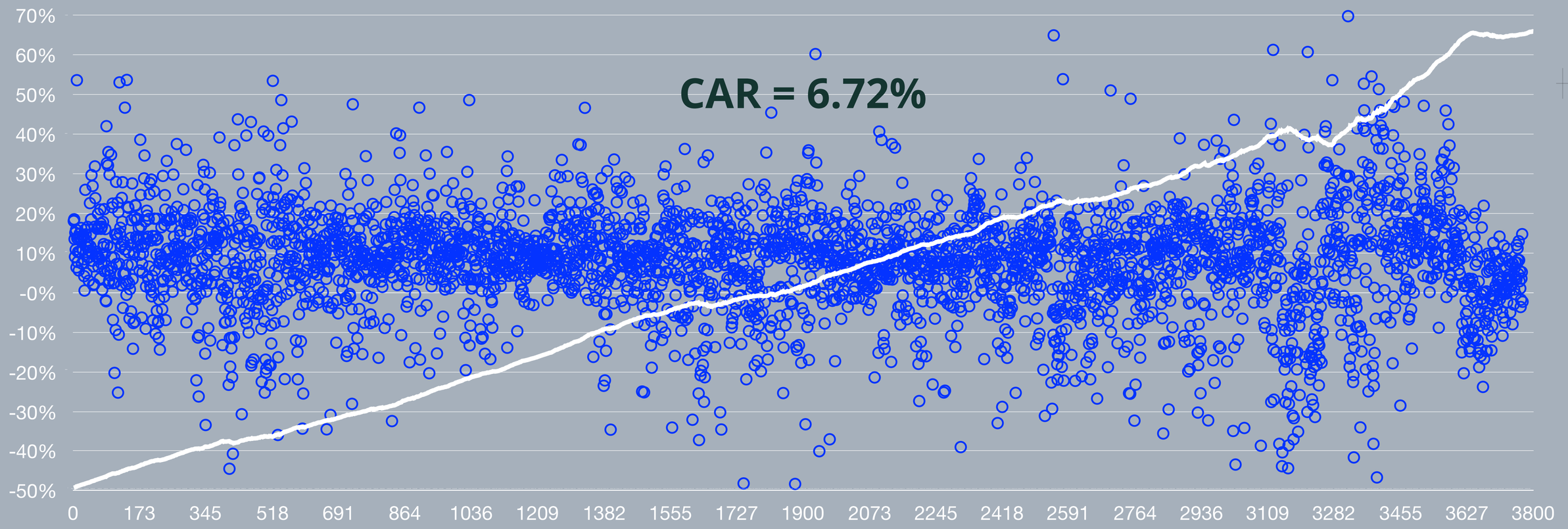
RSI - 标准均值回归指标

- DOW30 / S&P500[*], Jan 2010 - Dec 2021
- Buy = RSI < 30 / Sell = RSI > 70
- Long Only（非永在市场）

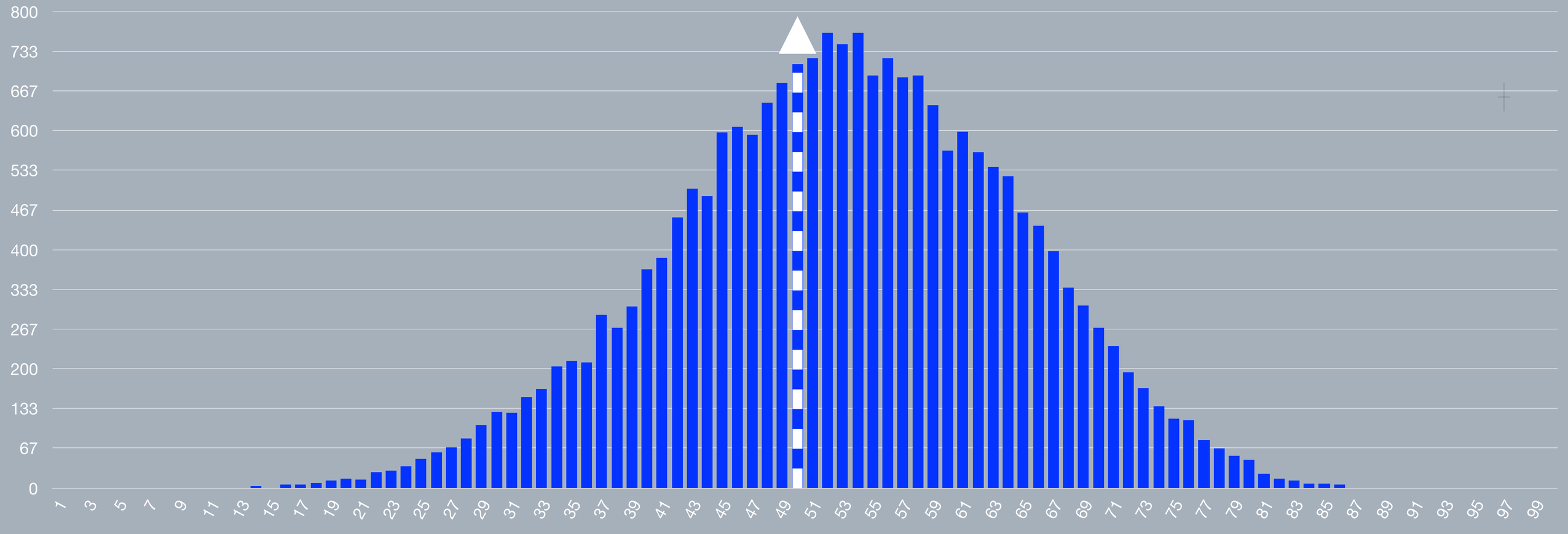
RSI (14) 在DOW30中表现



RSI (14) 在S&P[*]中表现



RSI大样本下取值范围 (S&P500[*])



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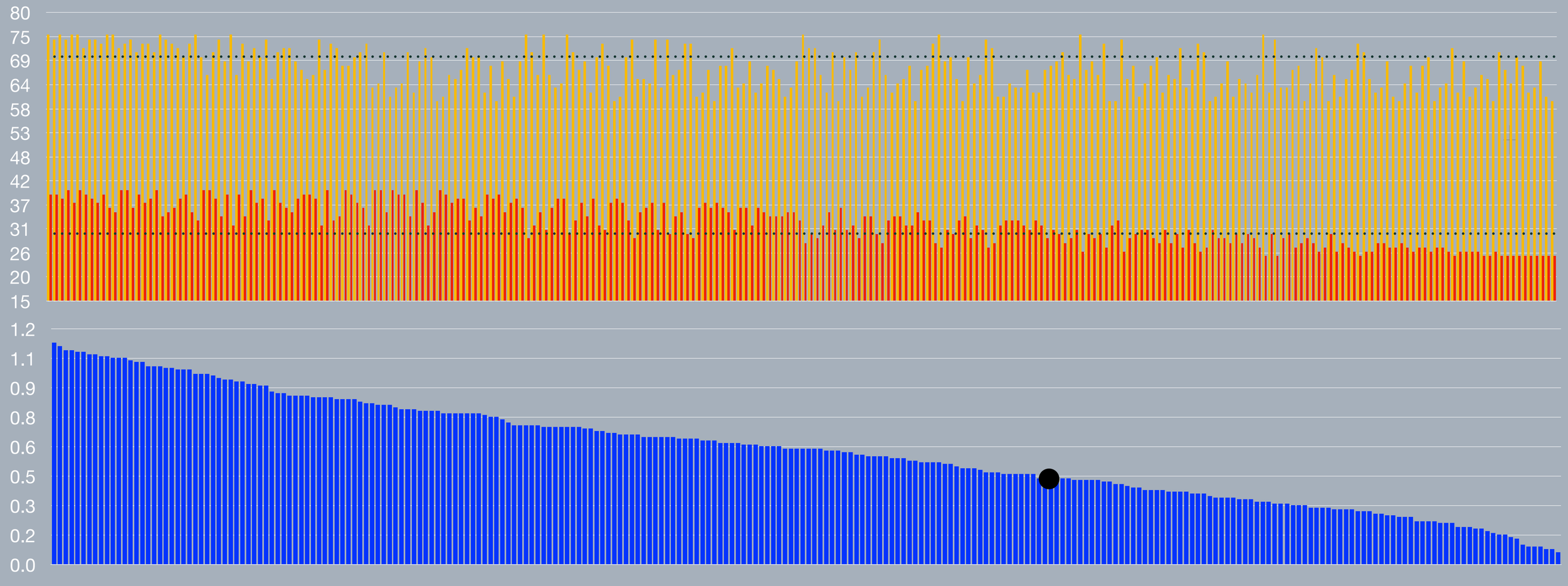
overBot / overSold Level (DOW30)



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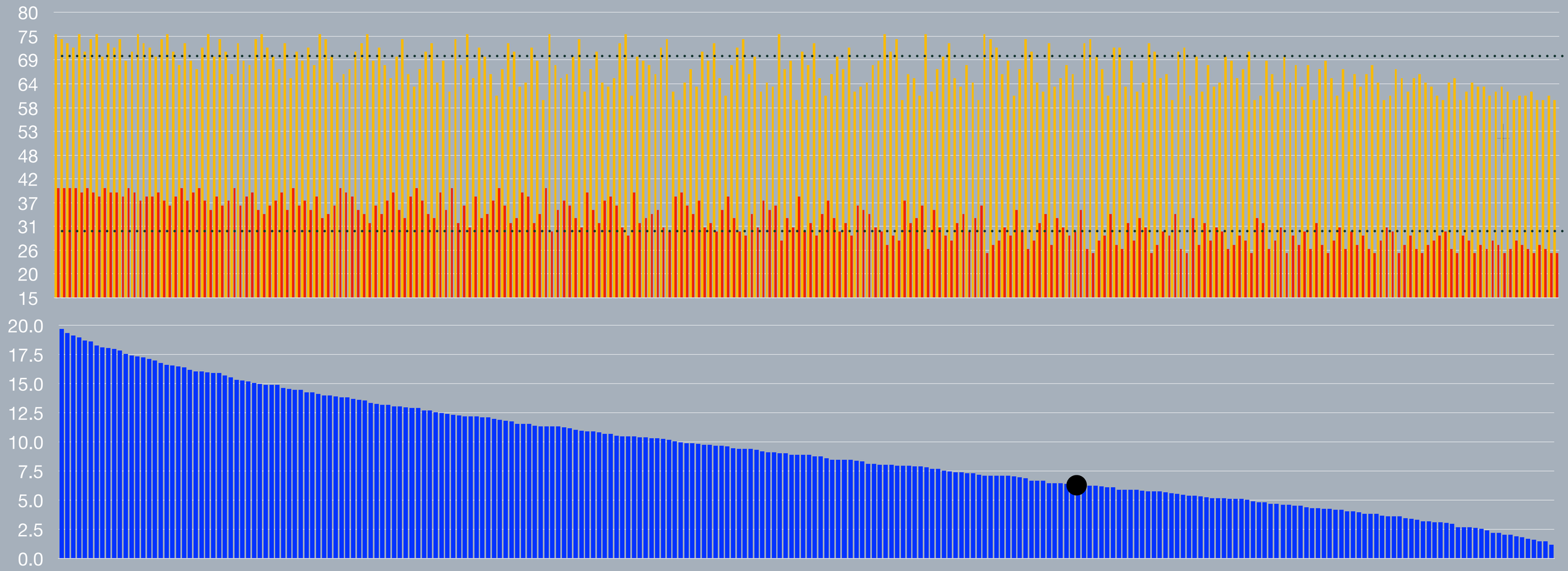

What's the Point...

- **金融市场中的对称思维**

  Buy / Sell >>> Short / Cover

  Pattern Recognition

  ……

- **Welcome to GTL (Gammas Technical Lab)**

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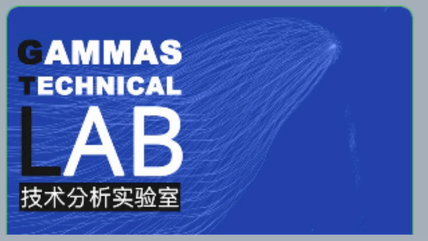
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