

# DTFF Final Project Presentation

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# Outline

- 1 Introduction
- 2 Background
- 3 Dataset
- 4 Results
- 5 Conclusion

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- Is there a simple trading strategy that outperforms Buy&Hold by 10x?
- As we found out, yes!
- To sum up: there was never a easier strategy than that one.

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# A theorem

Frame subtitle

## Theorem

$$a^2 + b^2 = c^2$$

# Some equations

Frame subtitle

$$y + x = 3 \tag{1}$$

$$y + 3 + 4 = 10 \tag{2}$$

$$y + \mathbf{x} + Z = 3 \tag{3}$$

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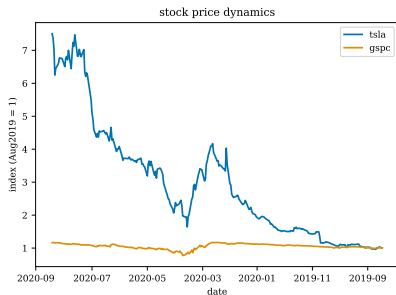


# A table with the package dcolumn

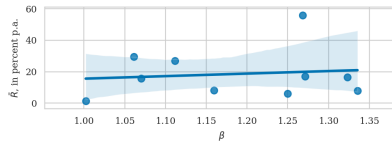
Stock	FB	AMZN	AAPL	NFLX	GOOGL
Panel A: Descriptive statistics					
Mean	0.083	0.065	0.112	0.051	0.091
Variance	0.041	0.030	0.044	0.061	0.037
Median	0.064	0.058	0.091	0.043	0.102
Maximum	0.053	0.064	0.078	0.043	0.062
Minimum	-0.211	-0.181	-0.195	-0.203	-0.081
Jarque Bera	95.35	81.54	49.27	40.58	0.58

# A figure with two panels

A Subtitle



(a) First subfigure

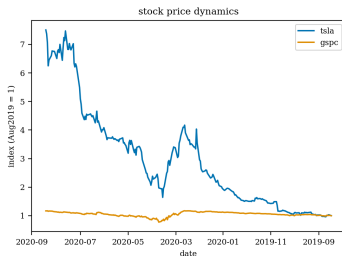


(b) Second subfigure

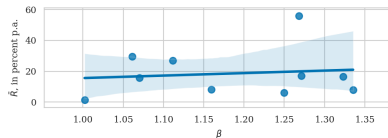
Figure: Two panels side by side

# Another figure with two panels aligned

Another subtitle



(a) First subfigure



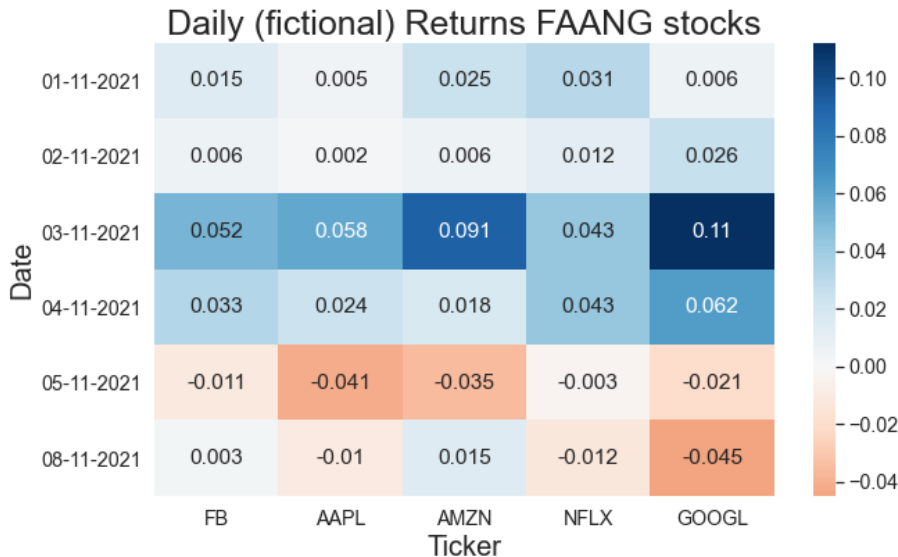
(b) Second subfigure

Figure: Two panels side by side

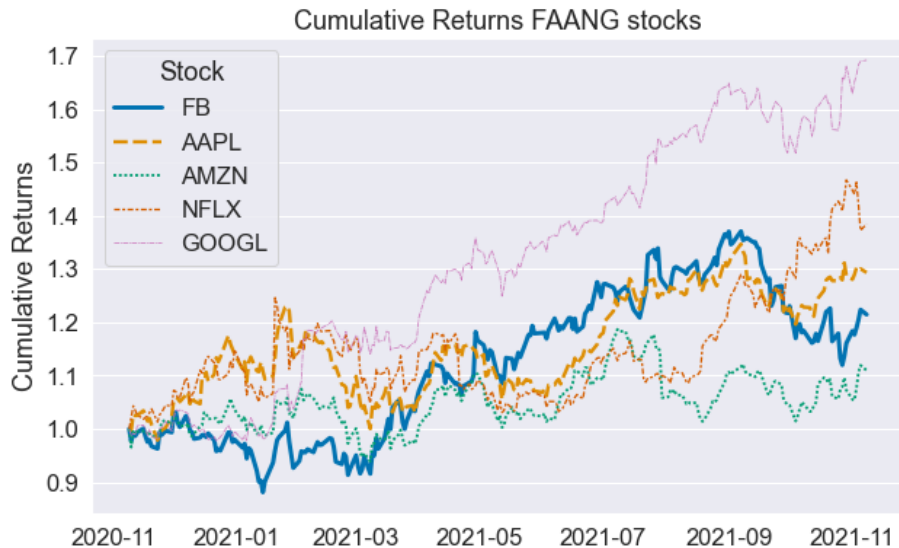
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# A table as a heatmap



# A table as a lineplot



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# Conclusion

- New approach to construting a trading strategy that outperforms B&H by 10x
- Could be used for all kinds of assets
- Further research should be done, as our study has limitations (high max. DD!)