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Content-

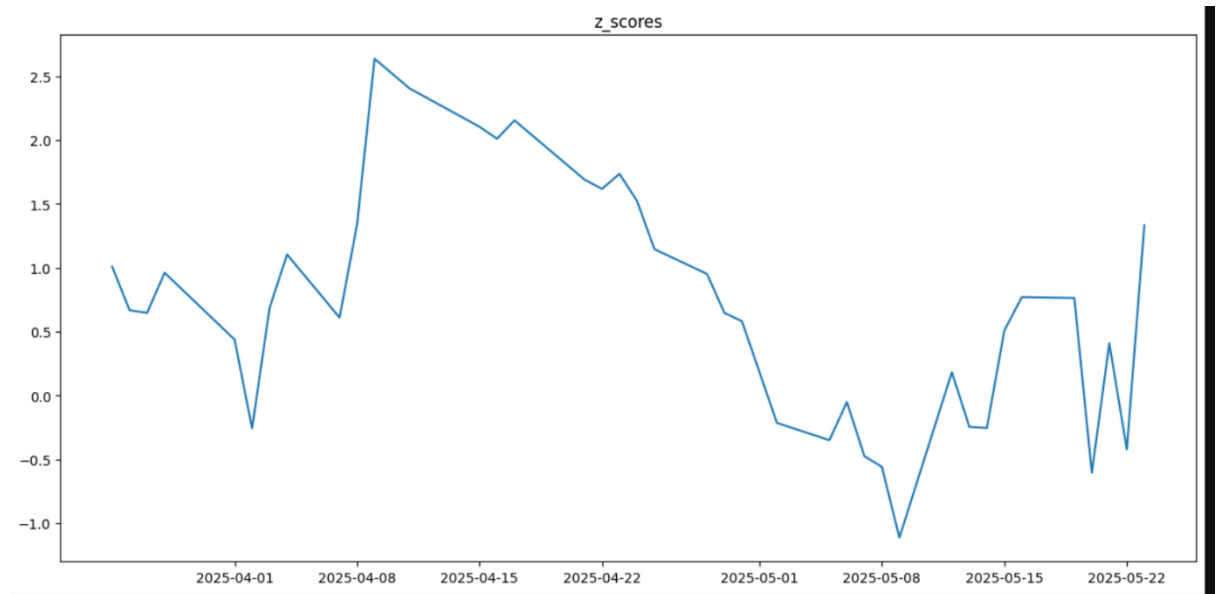Basic thinking is first of all explaining basic terms-

Z_score- difference between avg value and present value
SMA(simple moving avg)- for eg we take close, so it is avg of close of each day by the end of the day
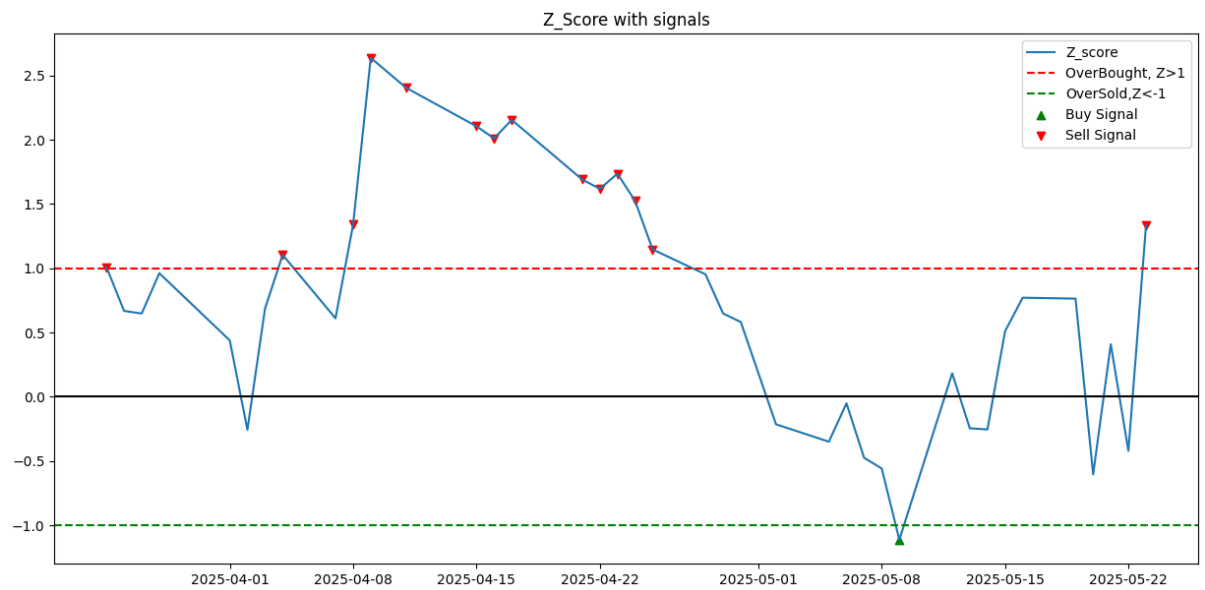SDA(standard deviation)- tells how values are distributed

So our strategy is of mean reversion which means that the stock price will return to its original moving avg in terms of our given specific parameter like RSI,Z_Score…
So if the value of parameter is over/below a certain value we give signals to buy/sell

Z_Score graph and its breakdowm values at both ends

Z_ score after generating signals

Resources-
 Youtube videos explain some trading terms and strategies and explain some of coding background

1. [Mean Reversion Strategy using #RSI , backtested with #Python and #Backtrader](#)
2. [The Sharpe Ratio Explained (by a quant trader)](#)
3. https://www.youtube.com/watch?v=GDMkkmkJigw&t=1568s   just saw initial part (25 to 40 min)to learn using yfinance