Tranzacționare evolutivă: Optimizarea și meta-optimizarea strategiilor cu medii mobile

Licență

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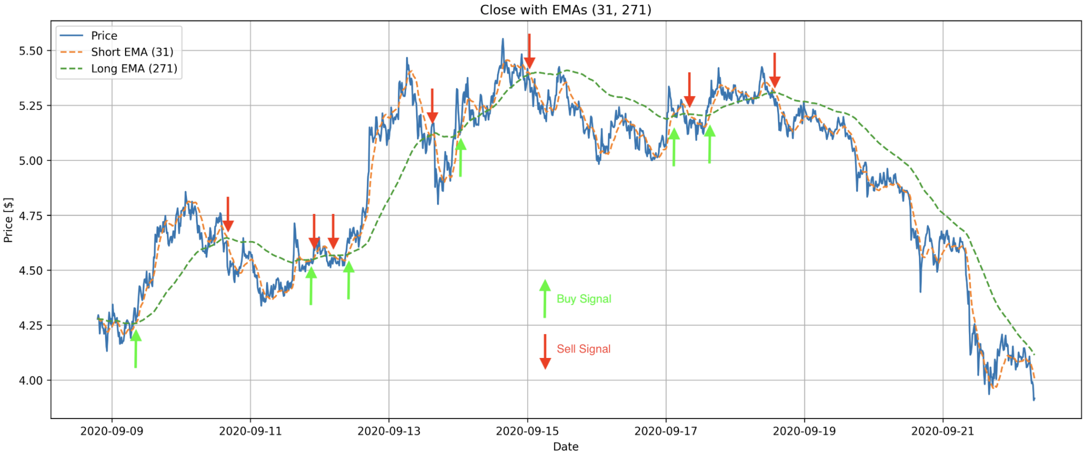
Overview

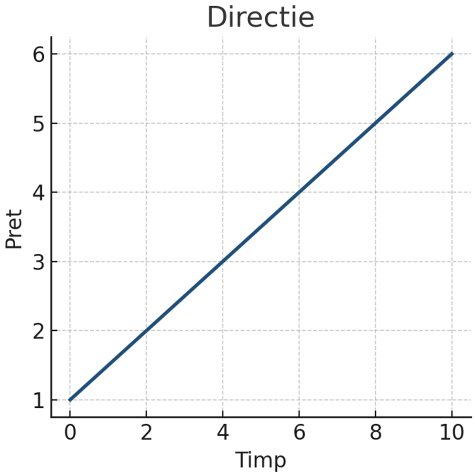
Sumar

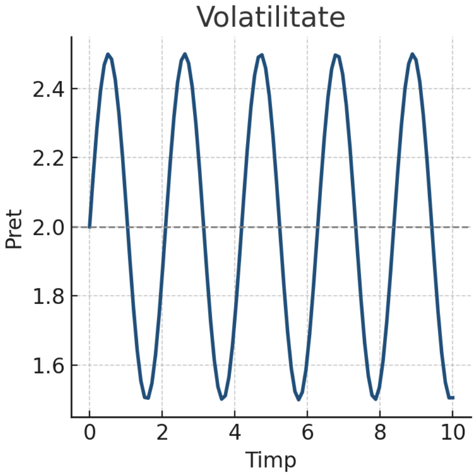
- Strategie algoritmica adaptiva pentru tranzactionare
- Evaluare robusta prin walk-forward pe regimuri multiple
- Aplicabilitate demonstrata pe Bitcoin pe intervalul 2018 - 2025

Strategia simplă cu medii mobile

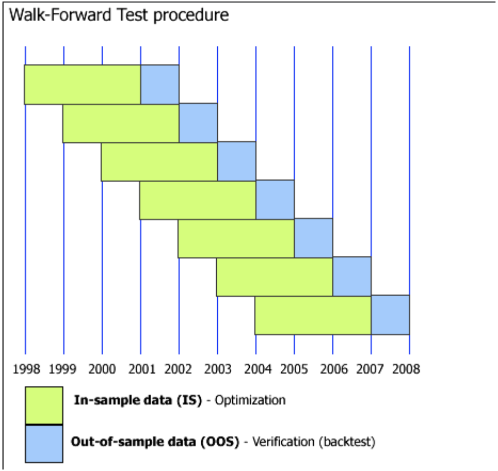


Problema de adaptare la schimbare





Modul de antrenare si testare



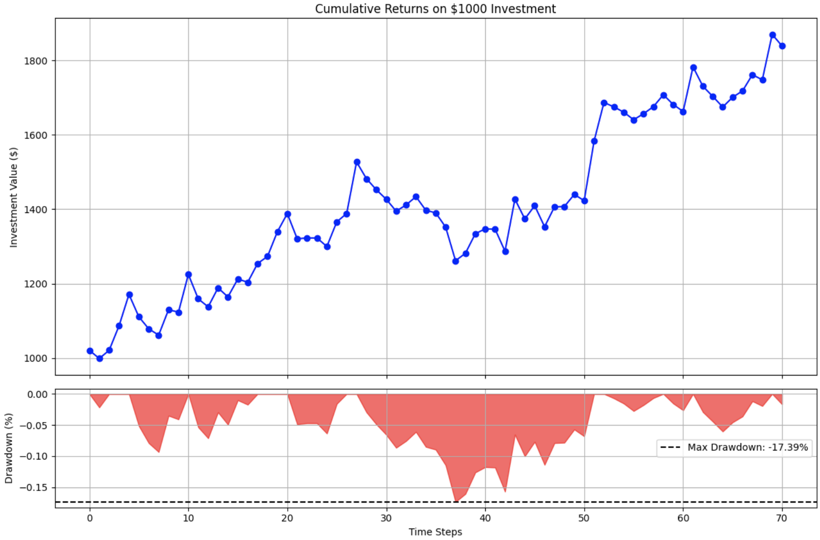
- Sharpe Ratio
- Return
- Drawdown
- $\frac{\text{Return}}{\text{Drawdown}^{0,8}}$

Utilizarea algoritmilor genetici

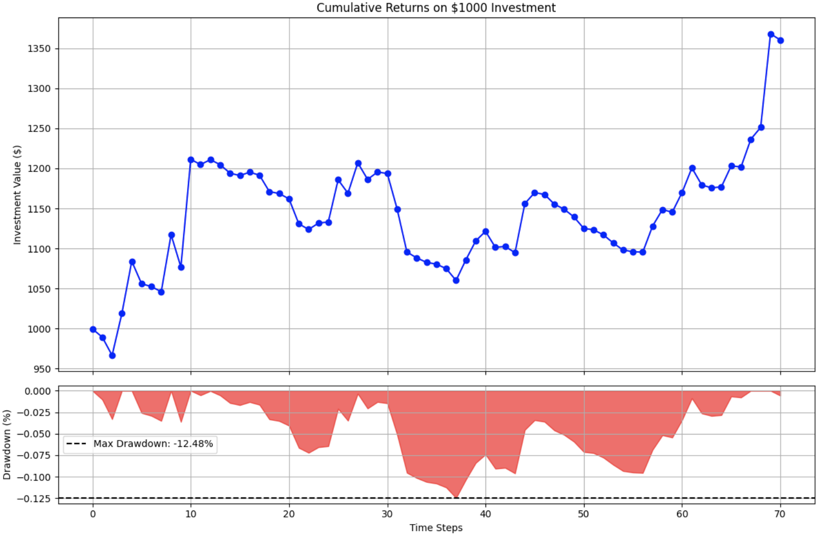
(short_ma, long_ma, stop_loss_multiplier, position_size)

e.g. (50, 200, 0.1, 1)

Rezultate - Drawdown



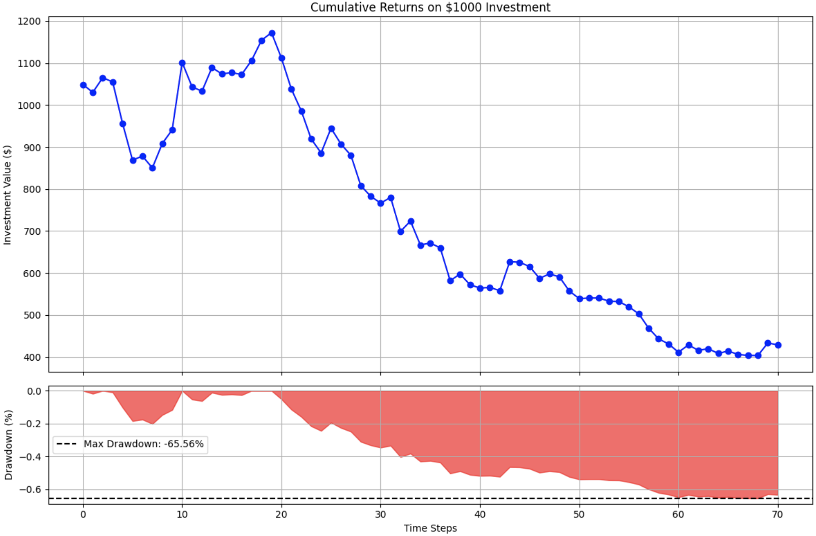
Rezultate - $\frac{\text{Return}}{\text{Drawdown}^{0,8}}$



Concluzii

- Antrenarea pe perioade scurte ofera flexibilitate
- Expunerea la risc favorizează caștigurile
- Optimizarea excesivă compromite robustețea

Încercarea de meta optimizare



Principala problemă

- Încercările de optimizare excesivă NU oferă rezultate bune in practică

Rezultate comparative

	Buy & Hold	**Drawdown**	$\frac{\textbf{Return}}{\textbf{Drawdown}^{0,8}}$
Return	1125%	87%	35%
Max Drawdown	87%	17.39%	12.48%
Return / Max Drawdown	12.93	5.002	2.804

Bibliografie

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Mulțumesc