Mathematical Trading Strategies

Assignment 2

Description:

|  | MACD | Bollinger Bands | Keltner Channels |
| --- | --- | --- | --- |
| Cumulative returns | 4.290076777962709 | -1.7902717538404969 | -1.6344026447600113 |
| Sharpe Ratio | -0.02275108848617759 | 0.012736265575008773 | -0.025611910440380987 |
| Max Drawdown | -1.0000030405862483 | -1.0047414360826366 | -1.0000030405862483 |