Mathematical Trading Strategies

Assignment 2

Results:

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| --- | --- | --- | --- |
|  | MACD | Bollinger Bands | Keltner Channels |
| Cumulative returns | 0.4515609752012649 | 0.3450081724579576 | 0.6585267783094598 |
| Sharpe Ratio | 0.09153560208938014 | 0.657859301566638 | 0.5501668747826075 |
| Max Drawdown | -0.3780369086183096 | -0.25651009378438694 | -0.46233218957309413 |