

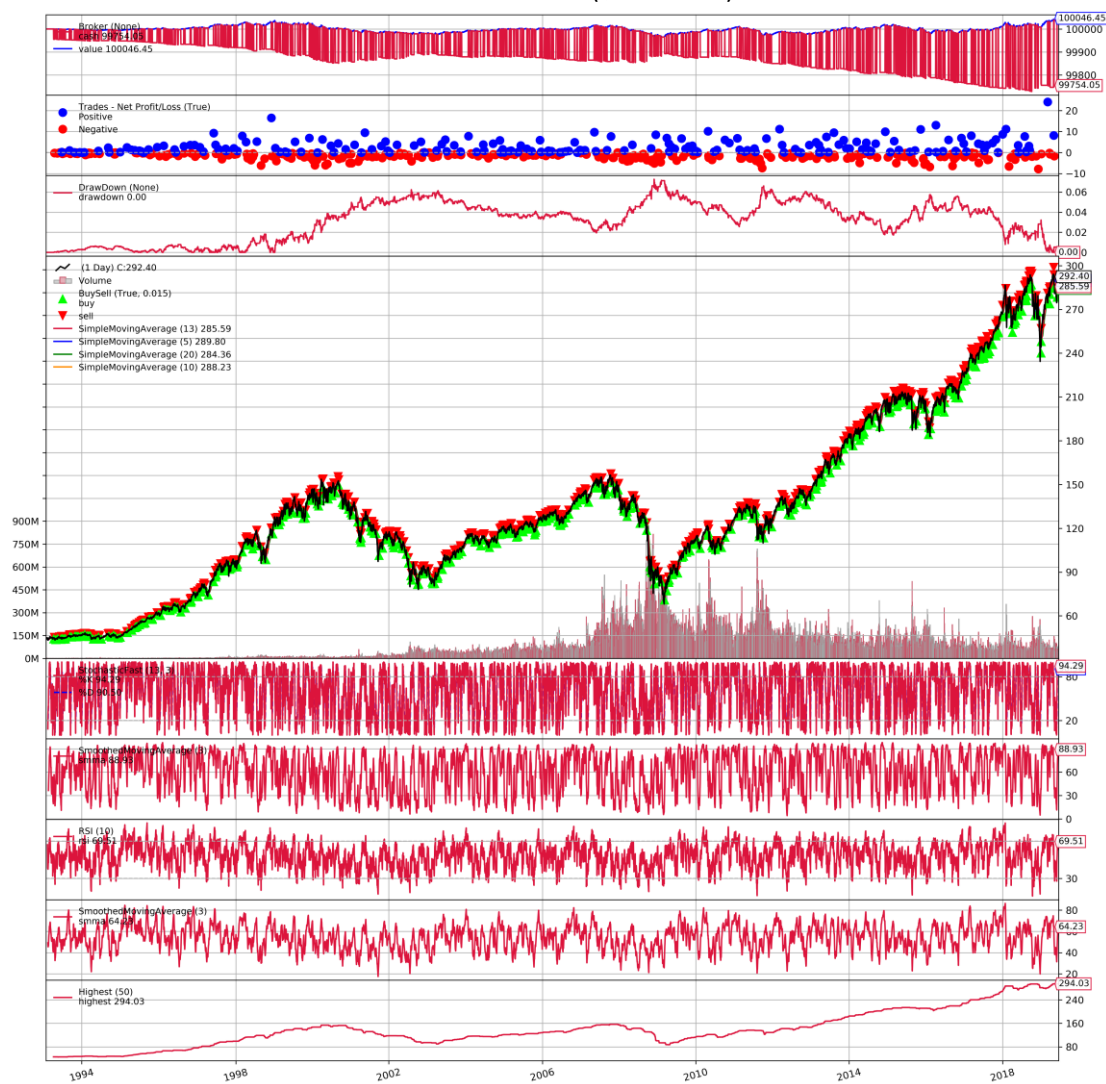
选取了 S&P 500 中，
 1990-2019 和 2008-2011 两段区间测试了 5 种策略
 1990-2019 大盘约为 50-297，大盘收益为 247
 2008-2011 大盘约为 130-130，没有变化

策略 1:

买入:Close Price 相对于 Moving Average(13) Cross up

卖出:Close Price 相对于 Moving Average(13) Cross down

策略 1:1990-2019(收益: +46)



策略 1:2008-2011(收益: +12)



策略 2:

买入: MA(Rsi,3) move up and MA(StoFast,3) move up

卖出: Close Price 相对于 Moving Average(13) Cross down or 达到止损点

止损点为买入时前三天价格最低点*0.995

策略 2:1990-2019(收益: +107)



策略 2:2008-2011(收益: -24)

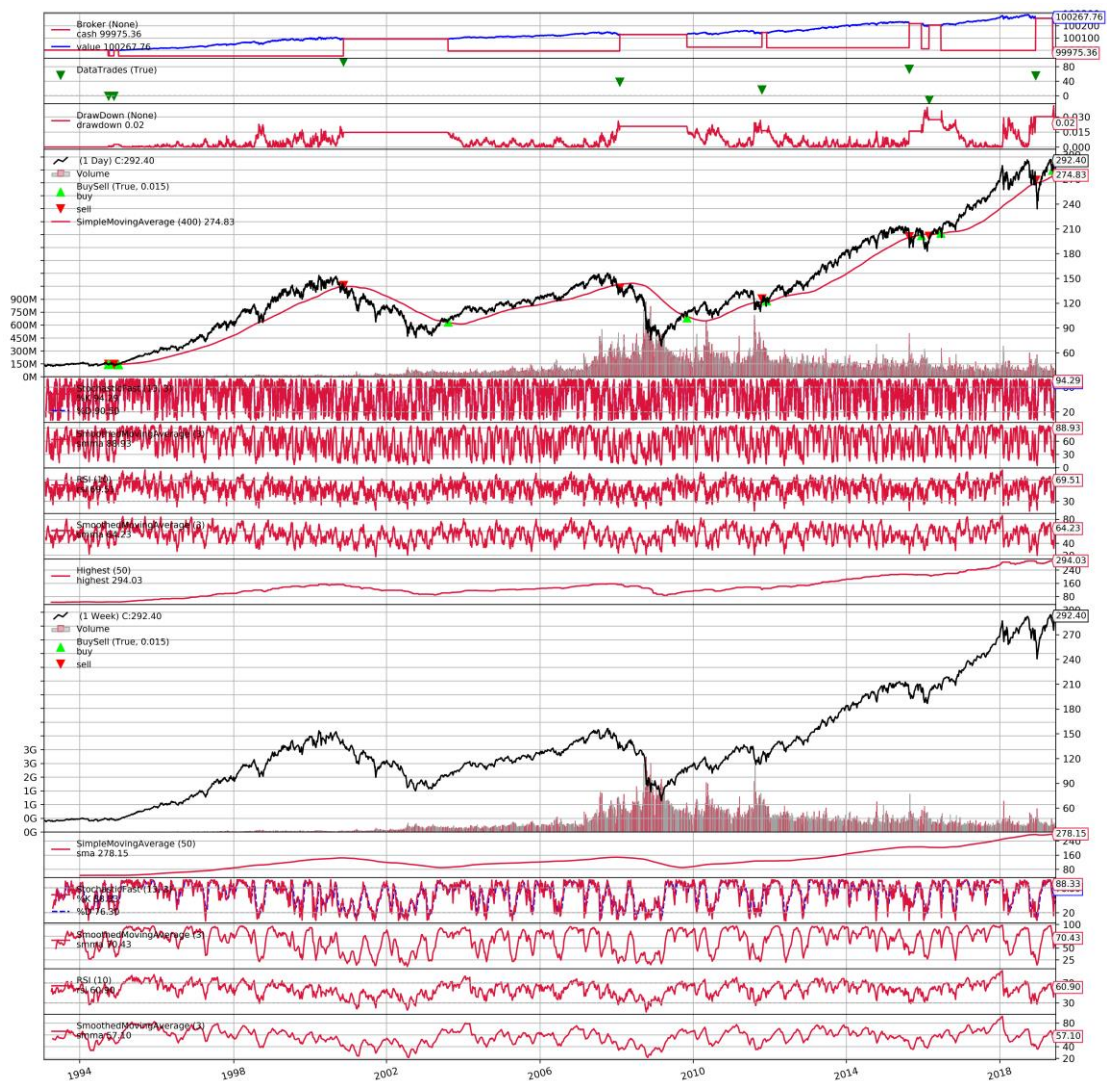


策略 3:

买入: Close Price > MA(400), and
Week_StoFast turn up, and
 $21 < \text{Week_StoFast} < 65$

卖出: Close Price < MA(400), and
Week_StoFast turn down, and
 $45 < \text{Week_StoFast} < 79$

策略 3:1990-2019(收益: +267)



策略 4:

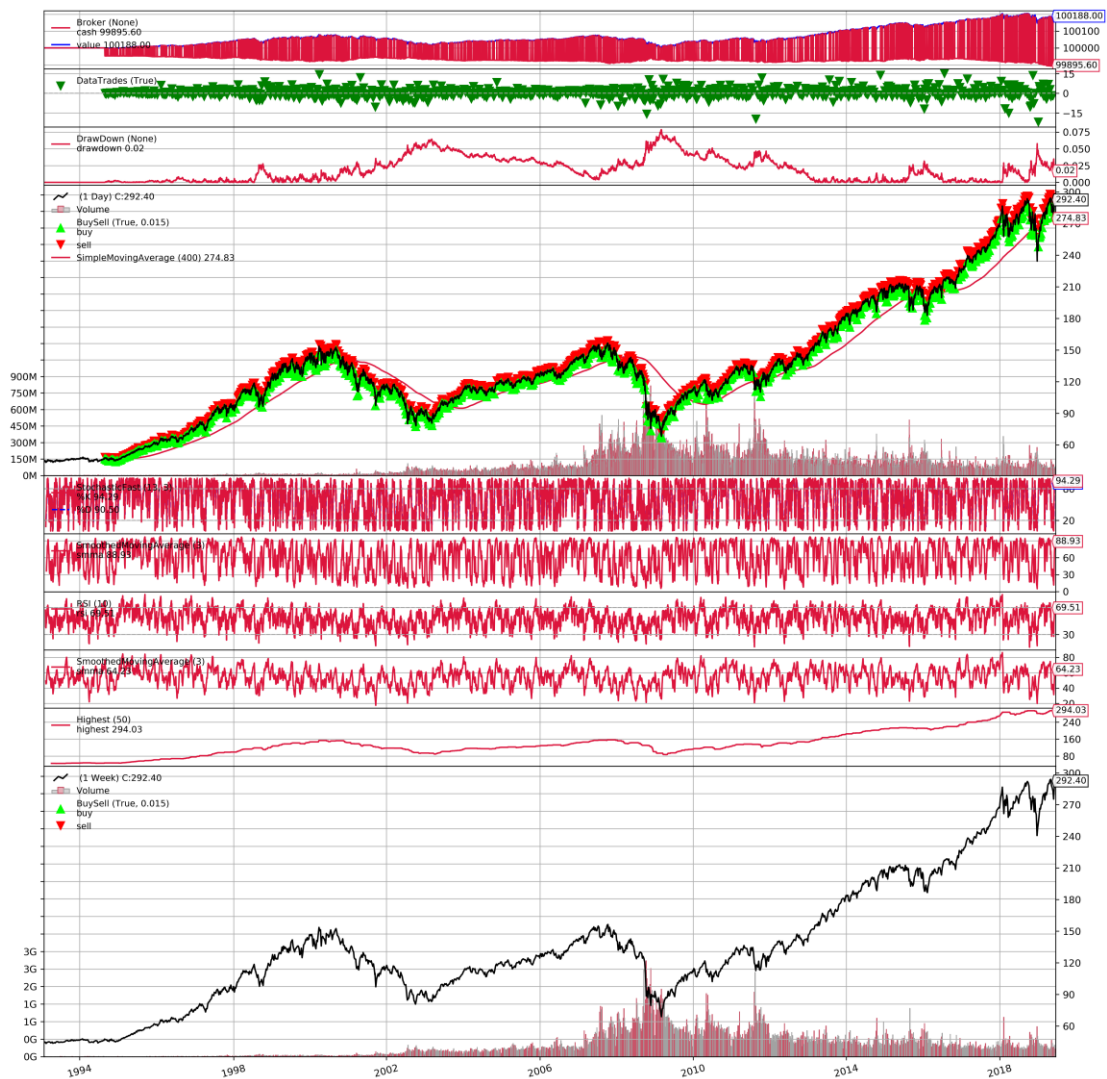
买入: $MA(Rsi,3)$ turn up and $\min(Rsi[-2], Rsi[-1], Rsi[0]) < 35$, or

StoFast turn up

卖出: $MA(Rsi,3)$ turn down

(设置止损点时回测收益更低)

策略 4:1990-2019(收益: +188)



策略 4:2008-2011(收益: -4)



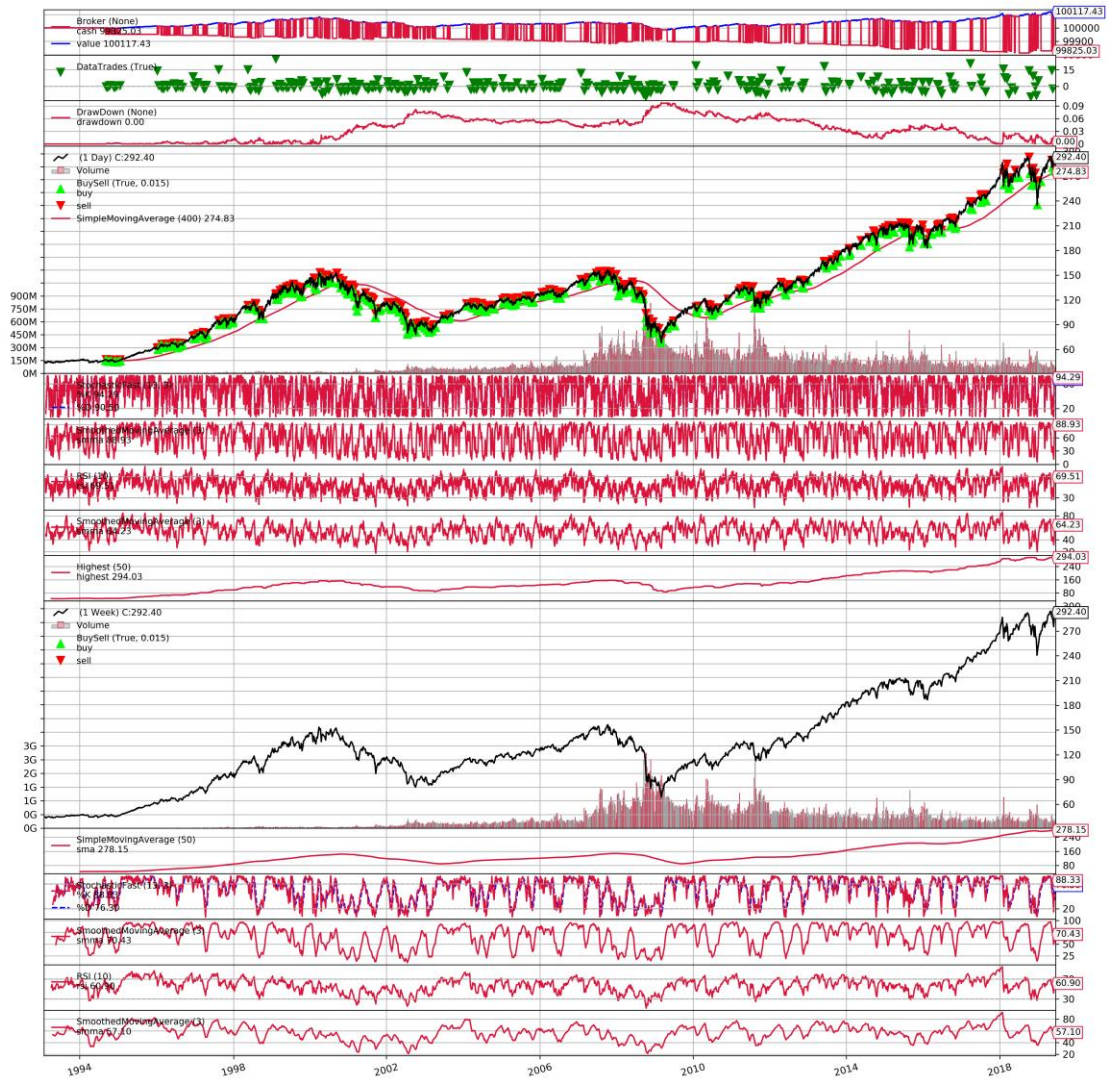
策略 5:

买入: Week_StoFast turn up

卖出: Week_StoFast move down, and

Week_StoFast[-1] < 79

策略 5:1990-2019(收益: +117)



策略 5:2008-2011(收益: +31)

