



技术指标解析 - 布林带 (Bollinger Bands) 的参数设定问题 (定量分析)



SAM, PowerUpGammas

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**EVIDENCE-BASED
TECHNICAL ANALYSIS**

**BOLLINGER
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Bollinger Bands

- 最接近期权市场的技术指标
- Let's Walk-through





Mean Reversion (均值回归)

- **Standard Setup (20, 2, 2)**
- **Dow30 / S&P500[*] Constituent Stocks**
- **22 Years' Data (2000 - 2021)**
- **Buy and Sell / Short and Cover Rules**



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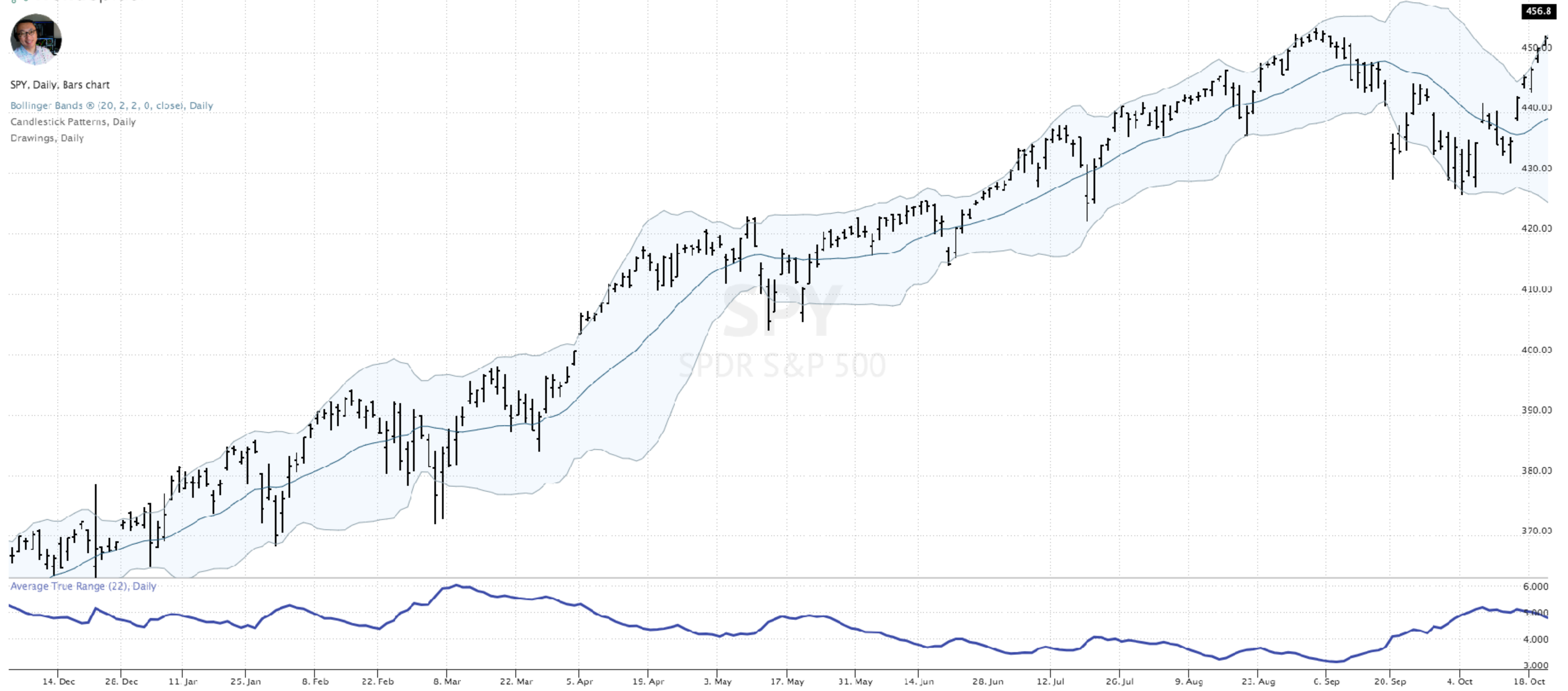
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- SPY, Daily, Bars chart
- Bollinger Bands @ (20, 2, 2, 0, close), Daily
- Candlestick Patterns, Daily
- Drawings, Daily



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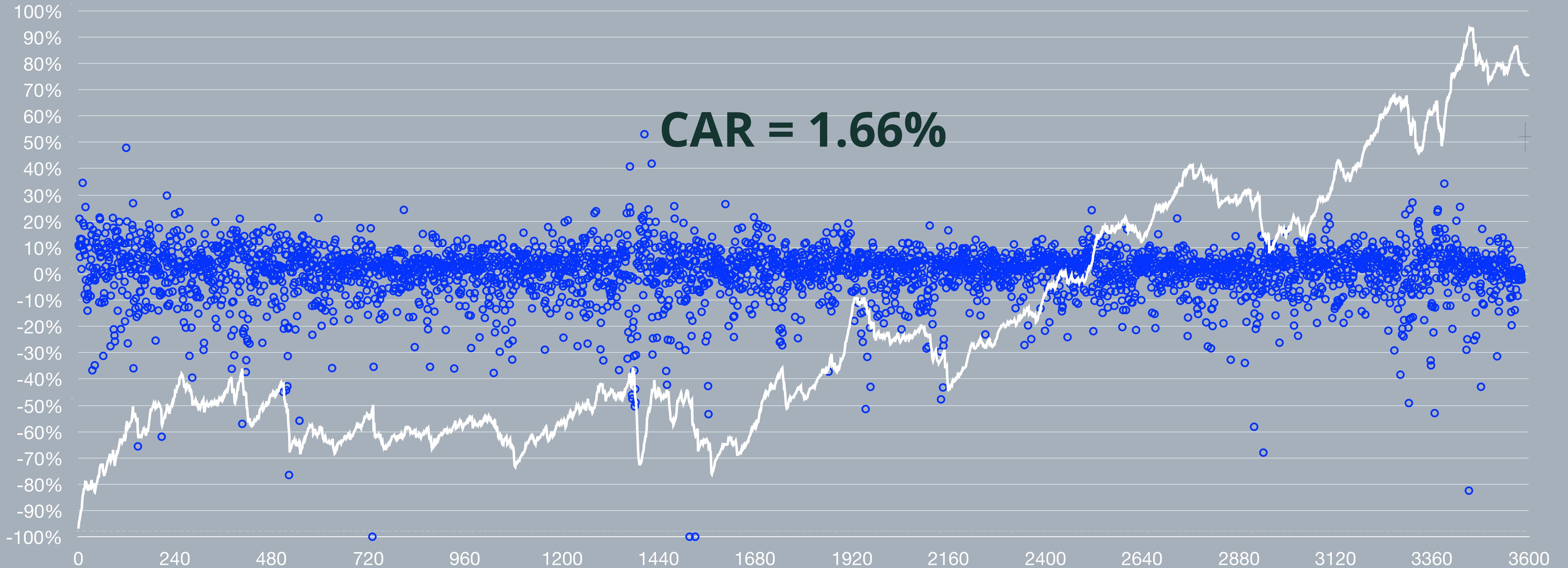


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DOW30 (20,2,2)



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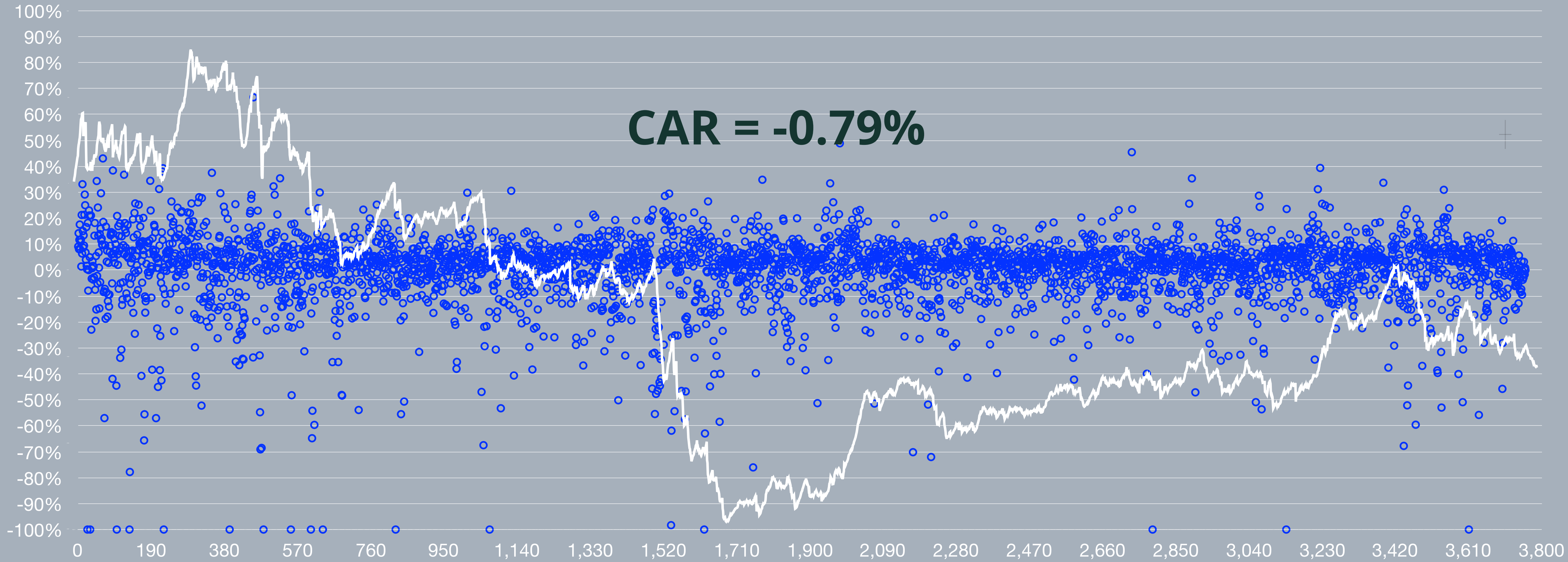


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S&P500[*] (20,2,2)





为何循规蹈矩

- **Standard Setup (20, 2, 2)**
- **Dow30 / S&P500[*] Constituent Stocks**
- **22 Years' Data (2000 - 2021)**
- **Buy and Sell / Short and Cover Rules**
- **Market Drift**



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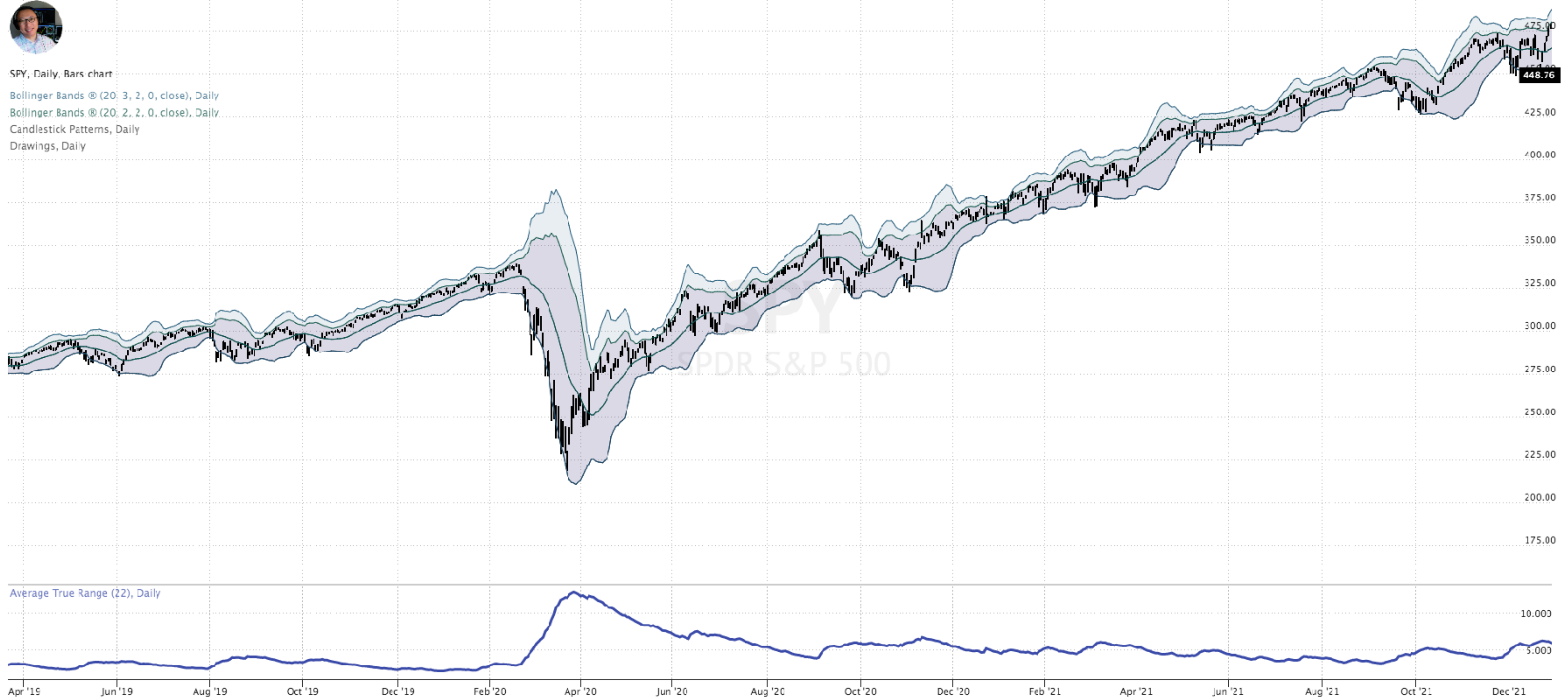
SPY, Daily, Bars chart

Bollinger Bands @ (20: 3, 2, 0, close), Daily

Bollinger Bands @ (20: 2, 2, 0, close), Daily

Candlestick Patterns, Daily

Drawings, Daily



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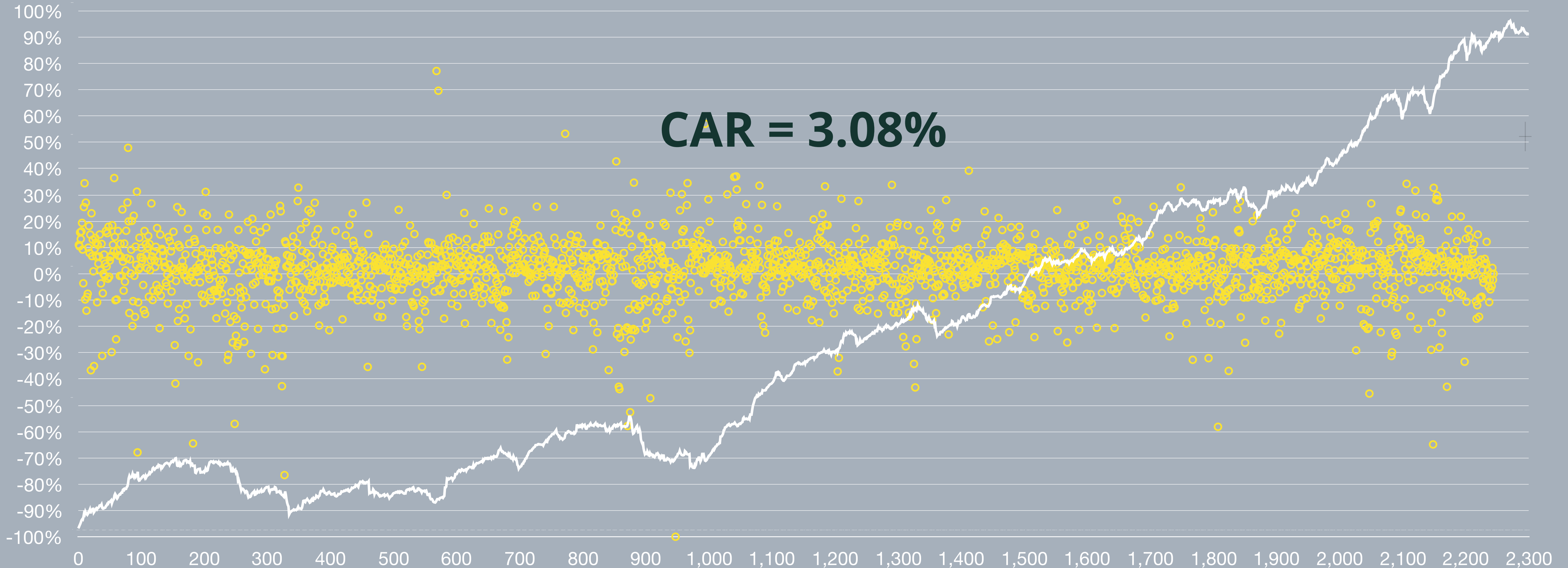


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DOW30 (20,2.5,2)



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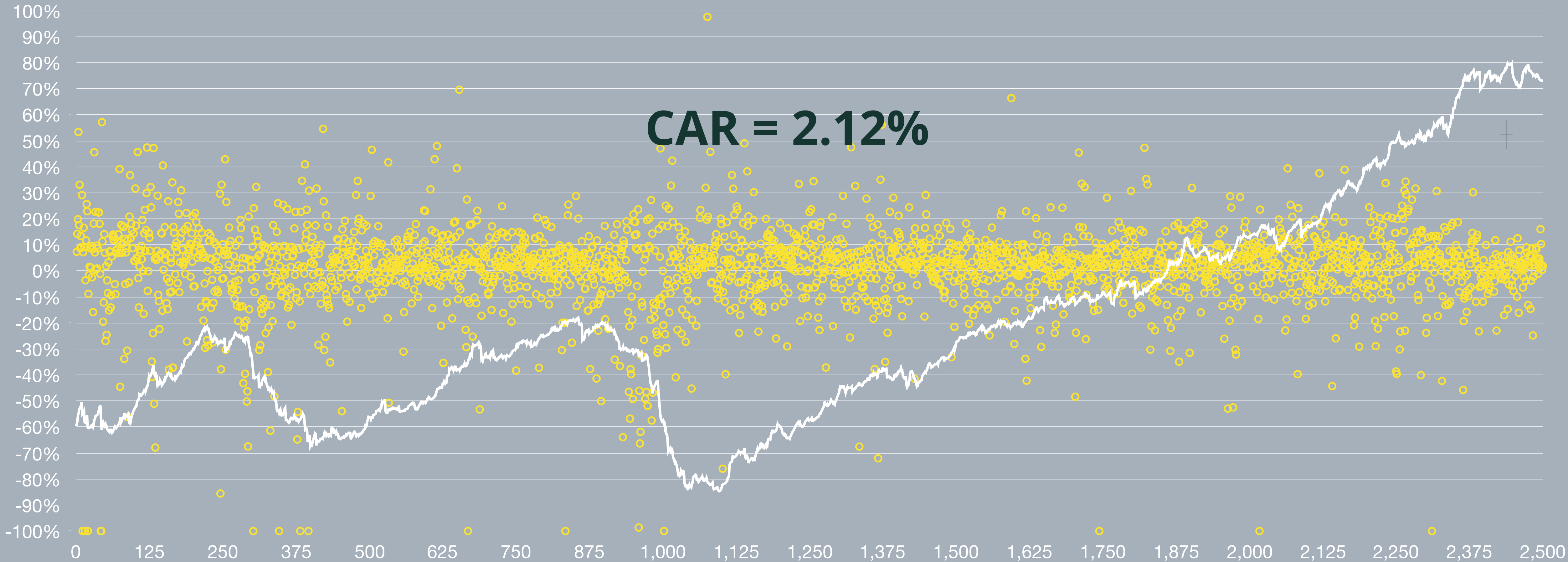


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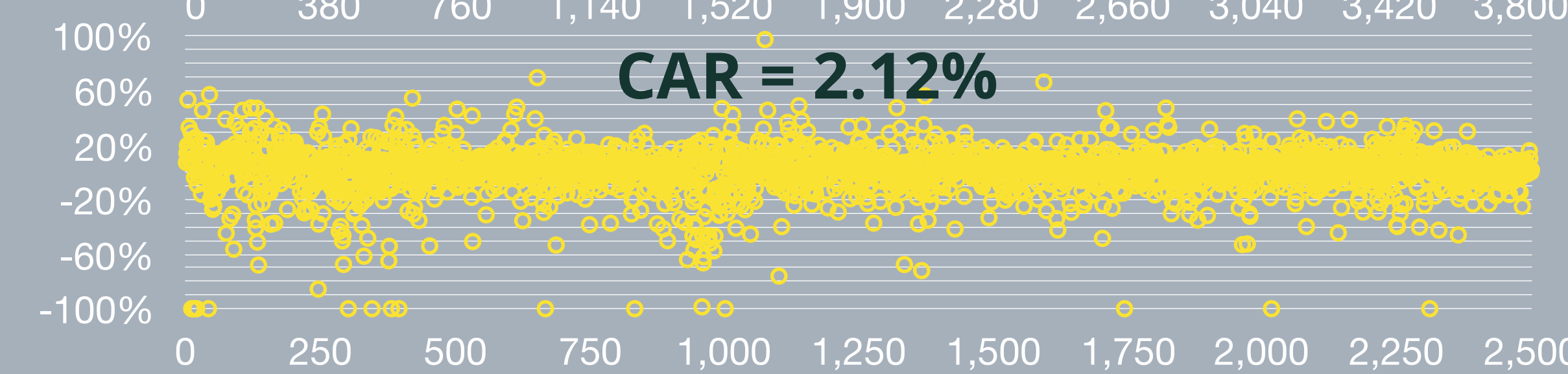
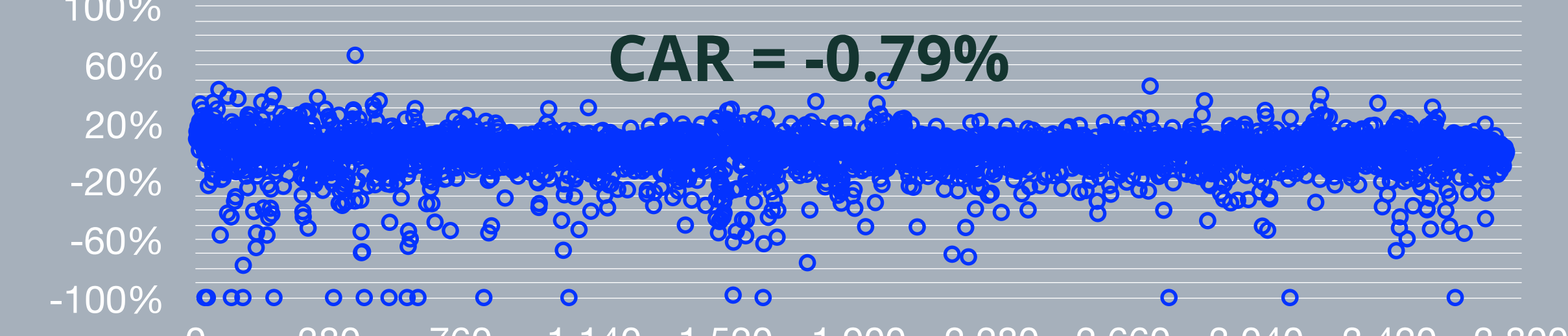
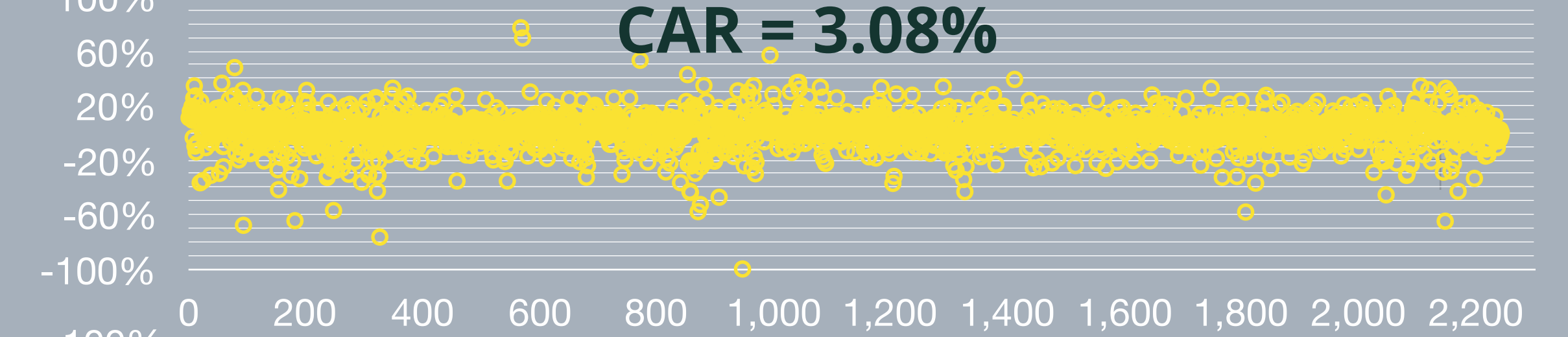
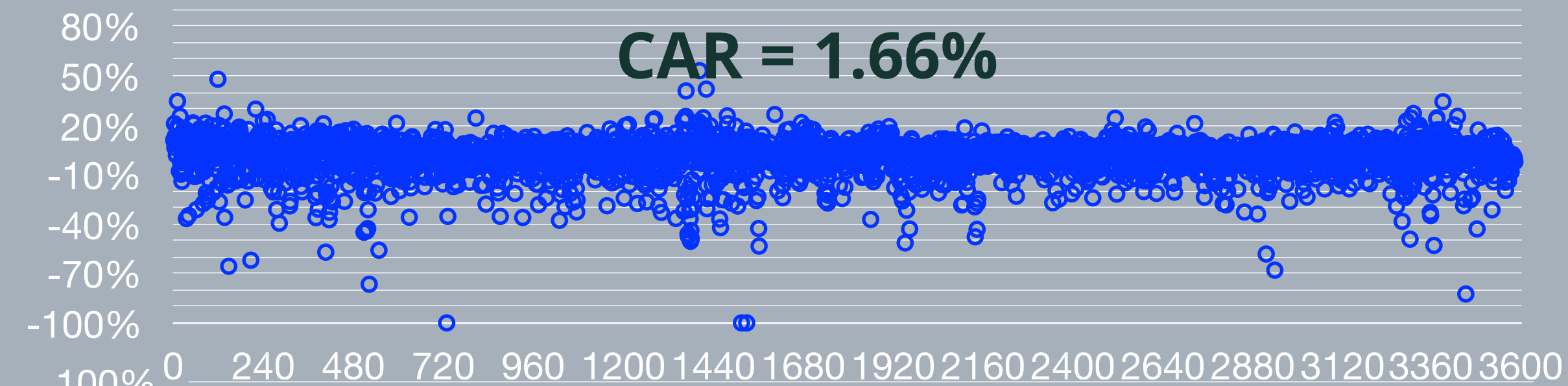
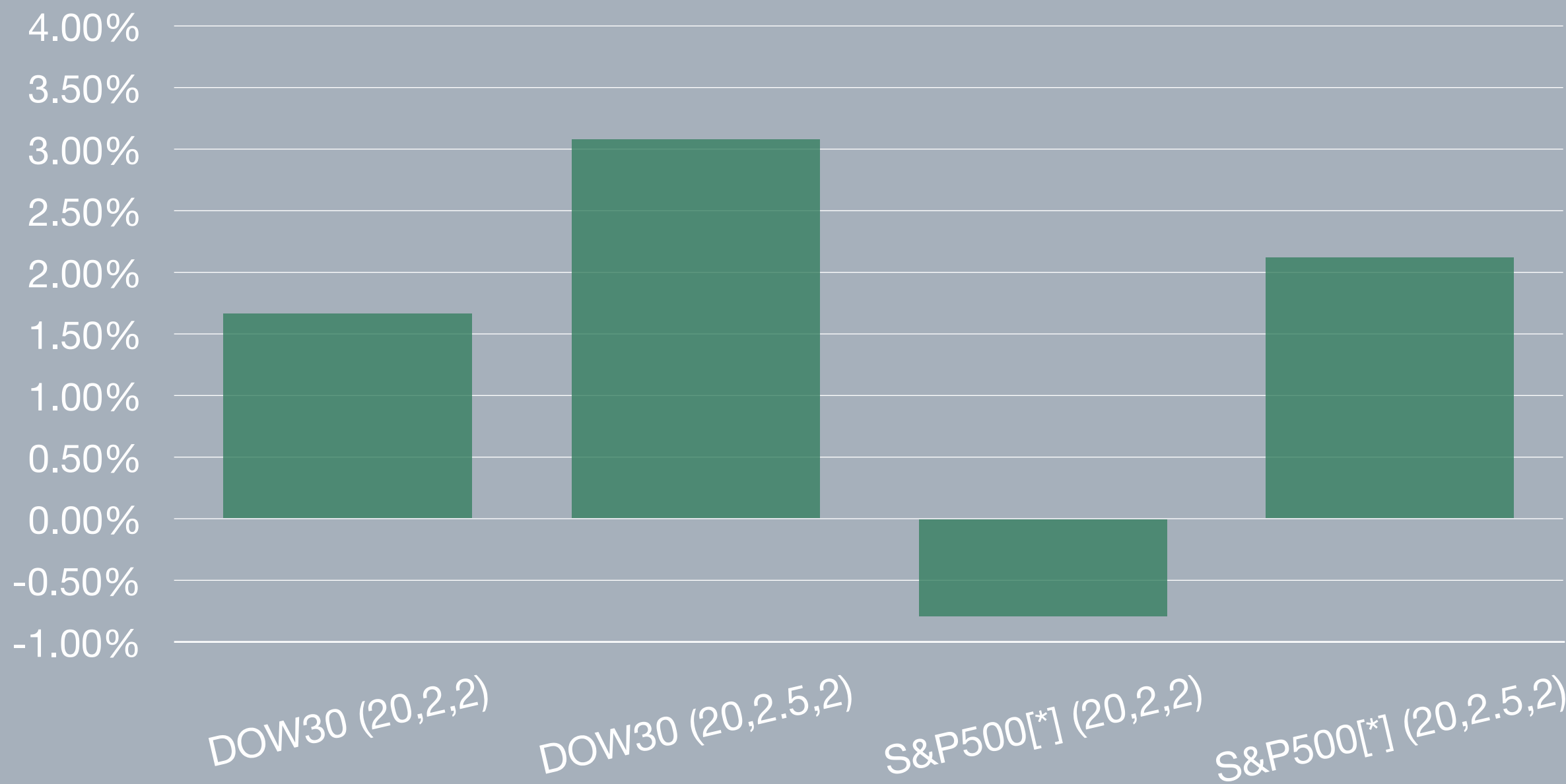
S&P500[*] (20,2.5,2)





Upward Drift

CAR	DOW30		S&P500[*]	
	(20,2,2)	(20,2.5,2)	(20,2,2)	(20,2.5,2)
	1.66%	3.08%	(0.79%)	2.12%
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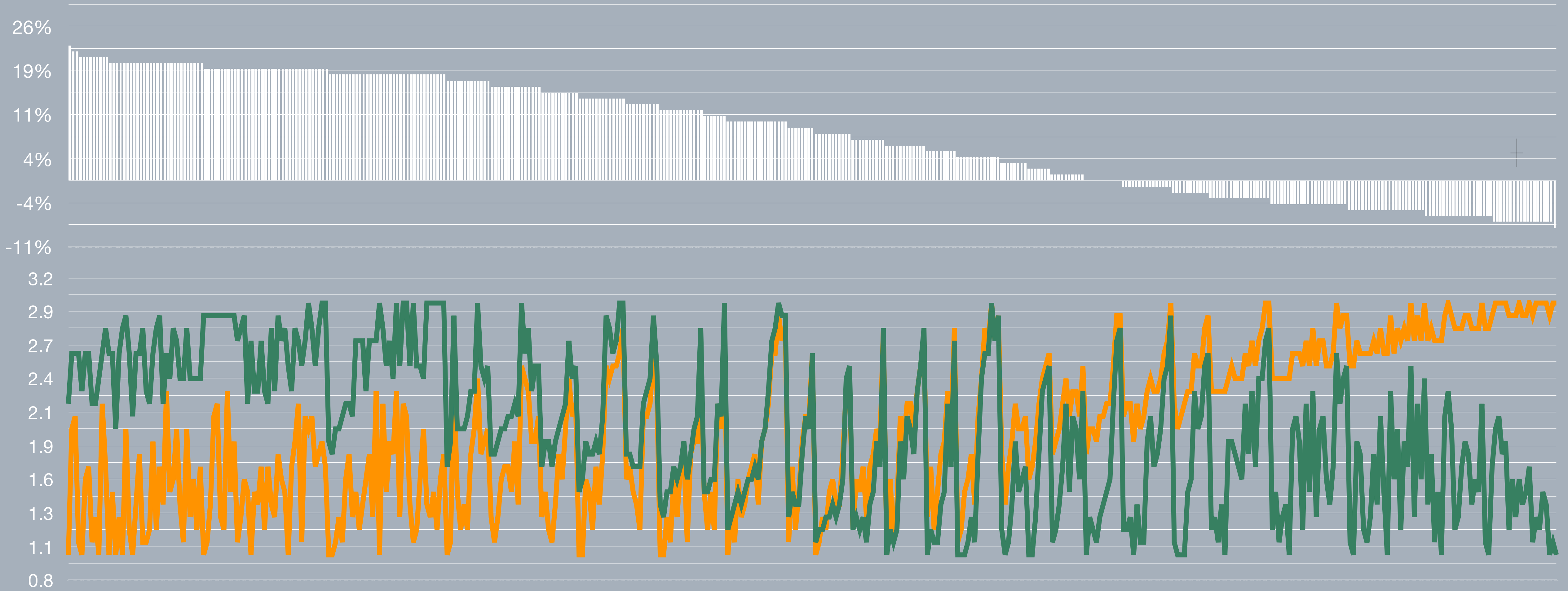


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DOW30 SD参数 (1, 3, 0.1 / 1, 3, 0.1)



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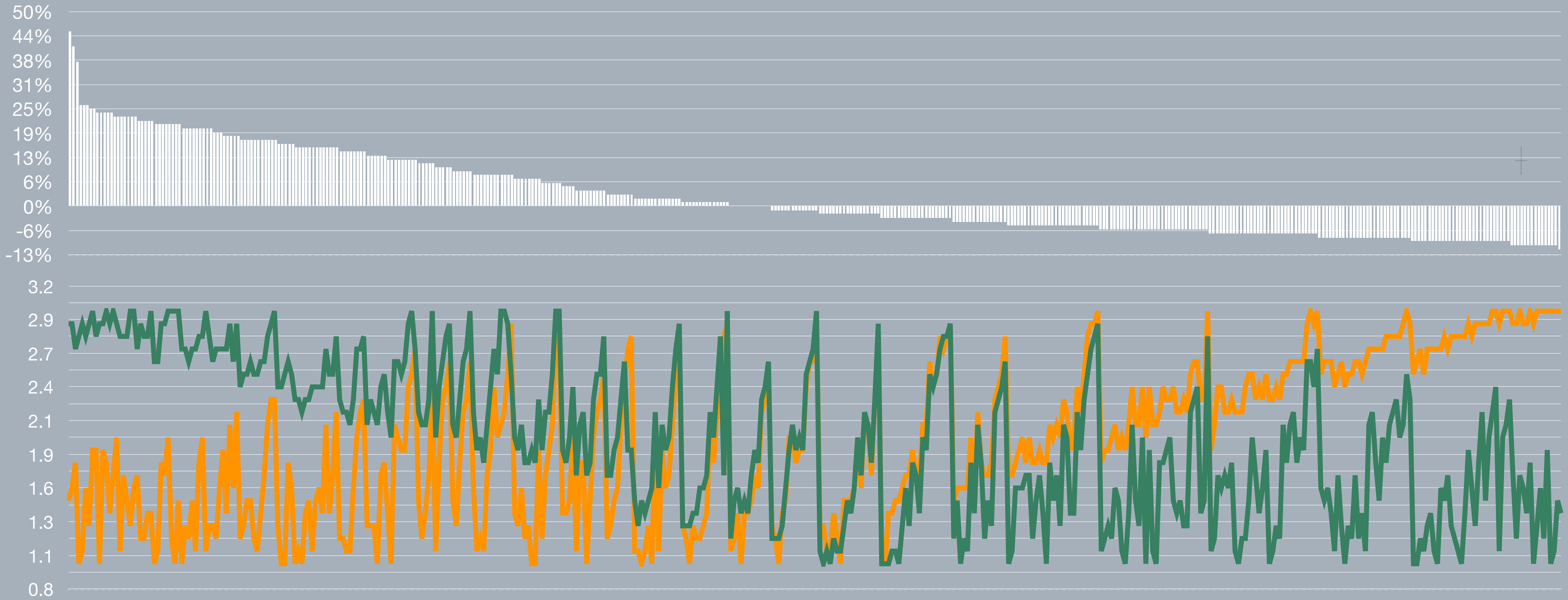


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S&P500[*] SD参数 (1, 3, 0.1 / 1, 3, 0.1)





What's the Point...

- 分析思路相比结论更加重要
- 市场一直在演变（技术指标已有几十年的历史）
- **Challenge Norm (Be Open-Minded, Stay Creative)** 兼容并蓄，~~不~~⁺守成规
- Welcome to **GTL (Gamma Technical Lab)**

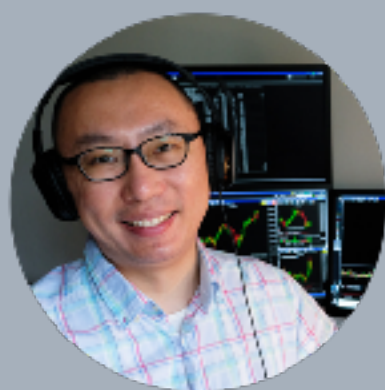
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