



技术指标解析 - RSI (Relative Strength Index) 默认的超买超卖效果研究



SAM, PowerUpGammas



RSI (Relative Strength Index)

- 每日相对前一日涨/跌数字
- 加权均线(EMA)处理
- 标准化统计数字

FREE TUTORIAL



EVIDENCE-BASED TECHNICAL ANALYSIS

RSI

Relative Strength Index

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RSI - 标准均值回归指标

- DOW30 / S&P500[*], Jan 2010 - Dec 2021
- Buy = RSI < 30 / Sell = RSI > 70
- Long Only (非永在市场)



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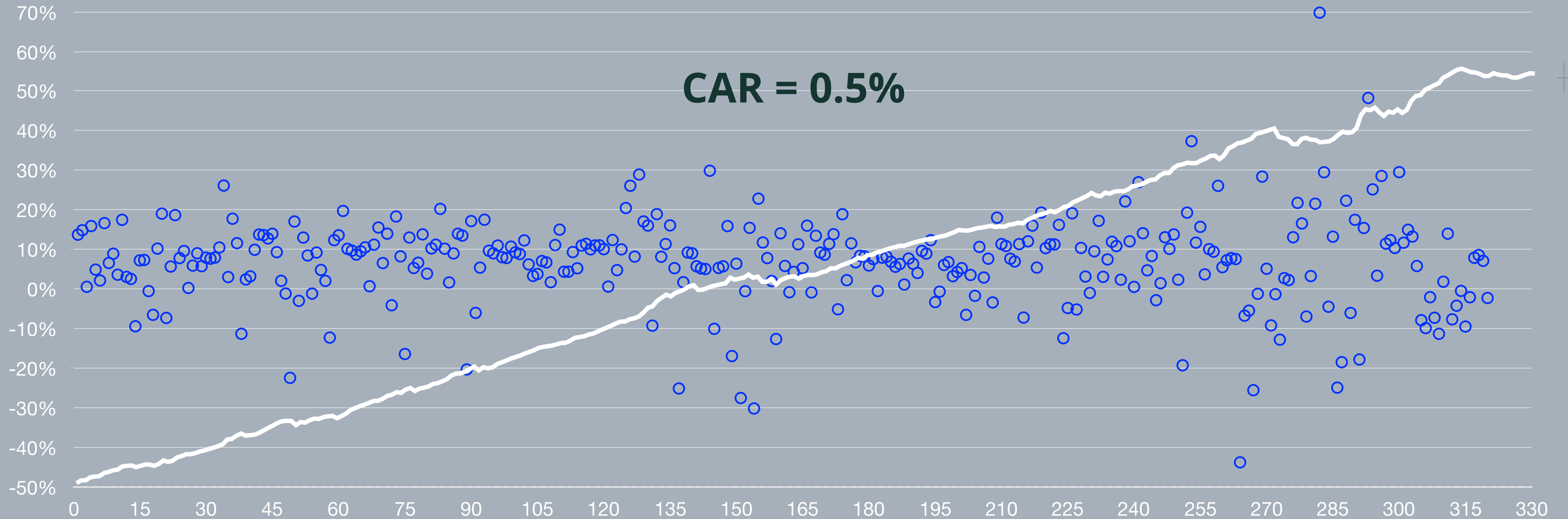


EVIDENCE-BASED TECHNICAL ANALYSIS

RSI
Relative Strength Index

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RSI (14) 在DOW30中表现



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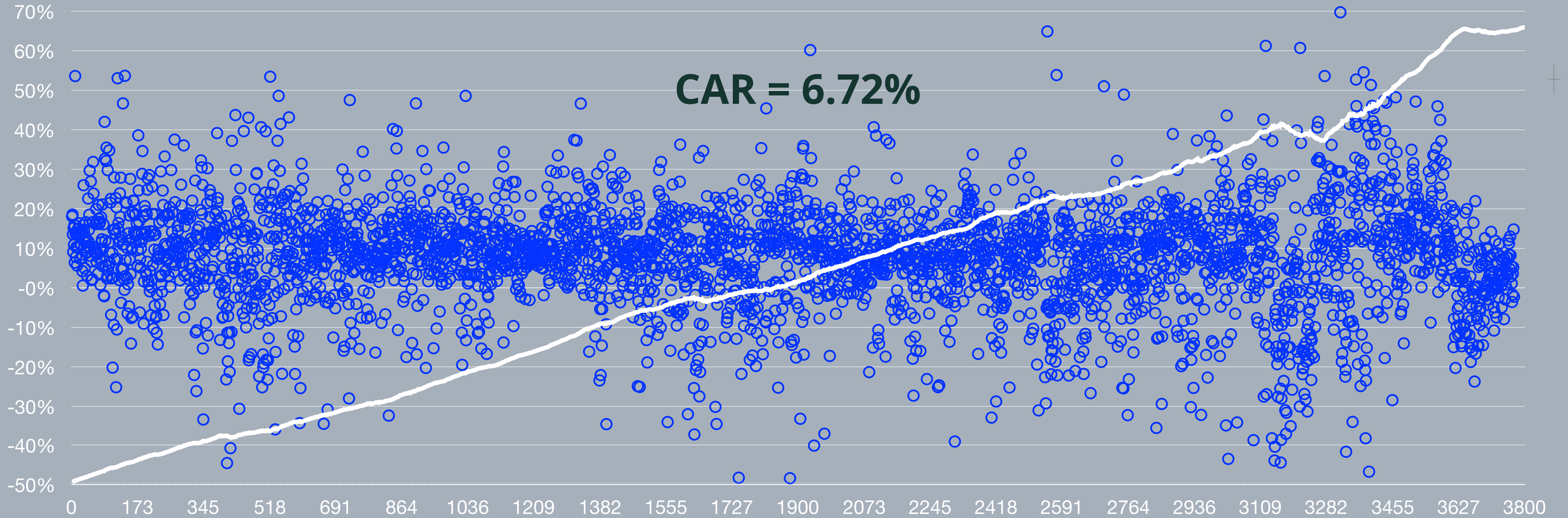


EVIDENCE-BASED TECHNICAL ANALYSIS

RSI
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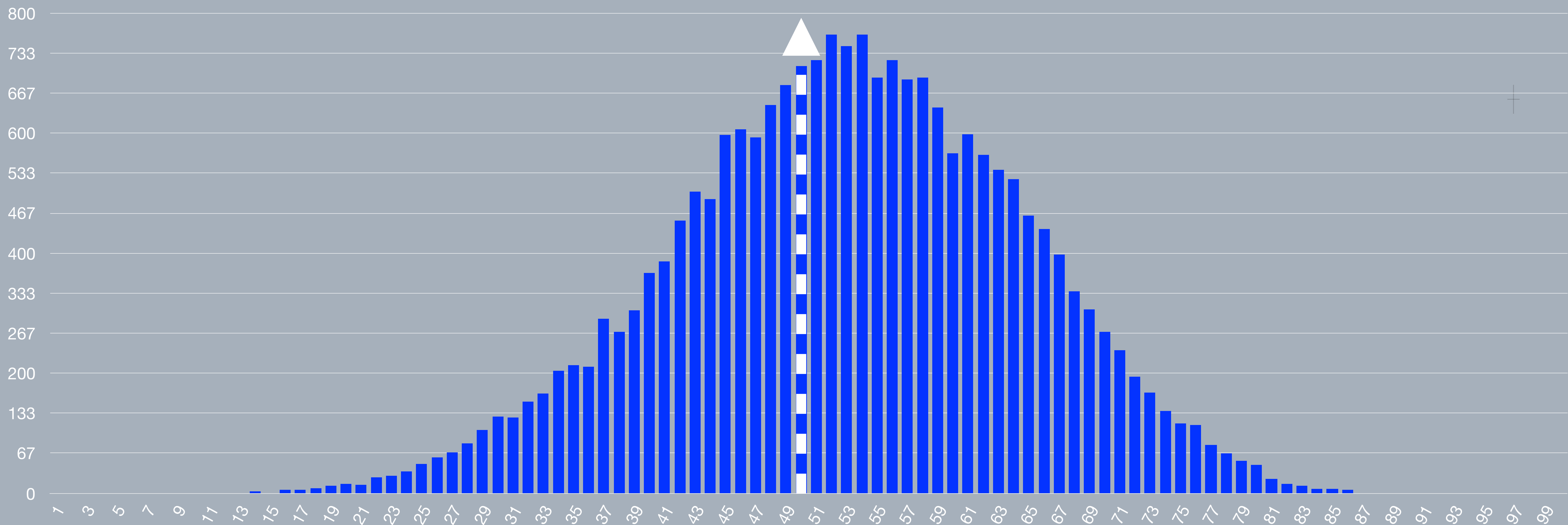
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RSI (14) 在S&P[*]中表现





RSI大样本下取值范围 (S&P500[*])



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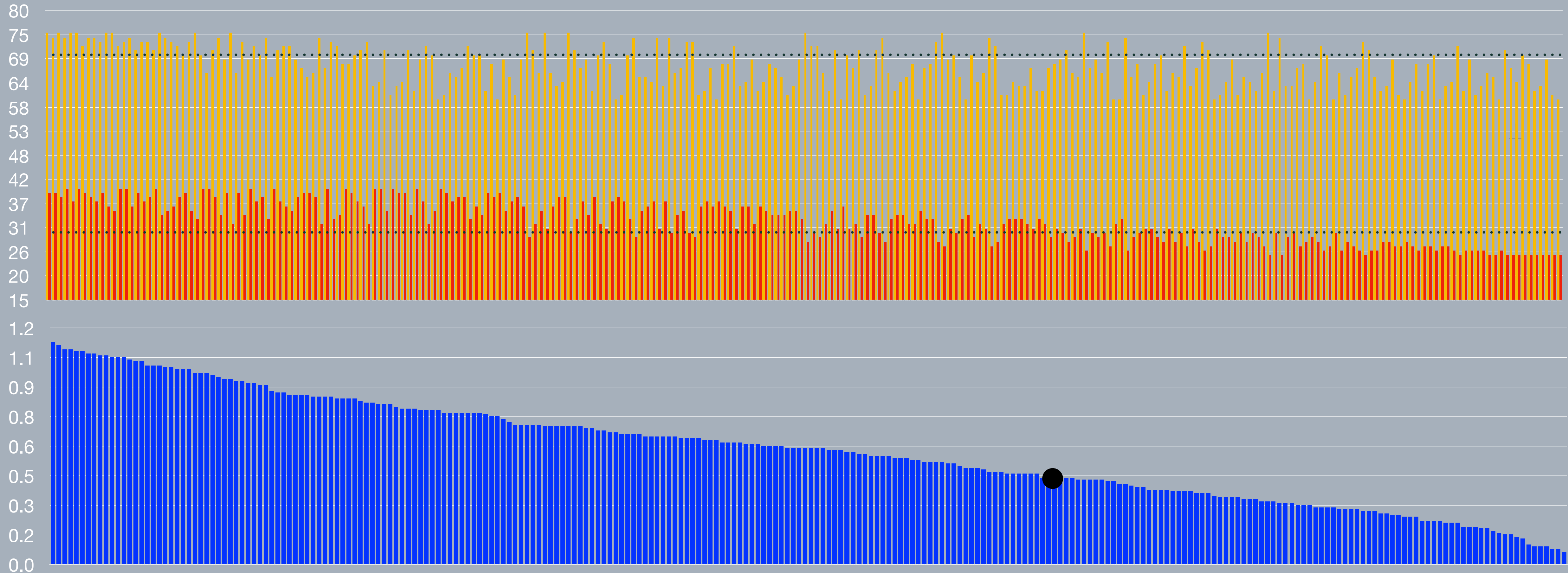


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RSI
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overBot / overSold Level (DOW30)



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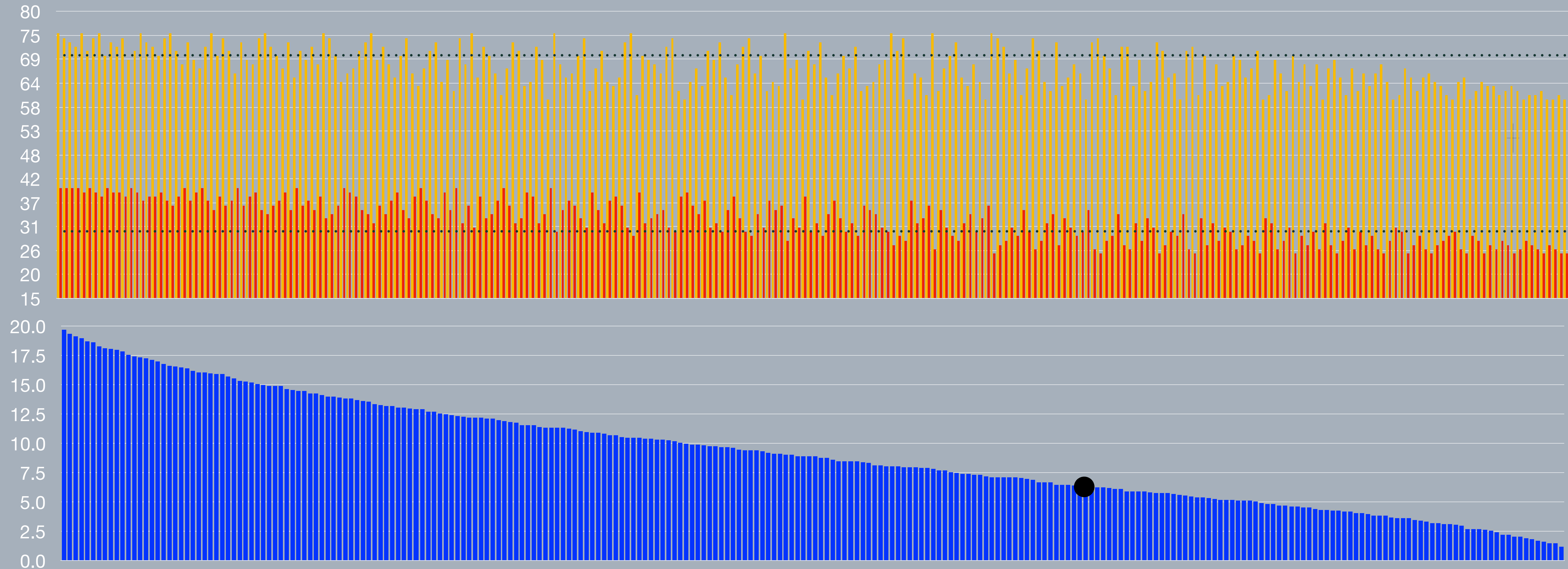


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What's the Point...

- **金融市场中的对称思维**

Buy / Sell >>> Short / Cover

Pattern Recognition

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- **Welcome to [GTL \(Gammas Technical Lab\)](#)**



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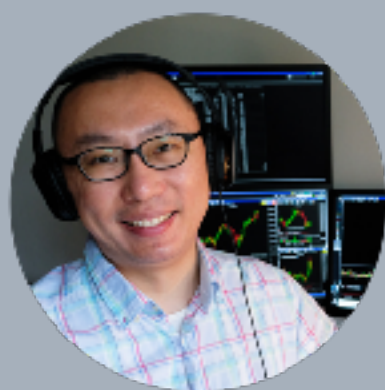


EVIDENCE-BASED TECHNICAL ANALYSIS

RSI

Relative Strength Index

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PowerUpGammas SCHOOL



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BUNDLE

OCC / OASI / IPC 打包购买 享受折扣

GAMMAS TECHNICAL LAB

技术分析实验室

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