



# “最好”的移动平均线搭配 (Optimal SMA)



SAM, PowerUpGammas



# 移动平均线

- “50SMA确认中期趋势”
- “200SMA确认中期趋势 / 市场都在看着这根线”
- “这两根线的交叉往往预示趋势完结”
- “你用的是什么组合”
- X-Y的组合应该是什么样子?



## 50-200SMA Crossover 历史表现

- 测试组合: **DOW30, PMS** (\$SPY, \$TLT, \$GLD, \$AAPL, \$OIH, \$WFC)
- 账户资金: \$50,000
- 最多可同时持有30个头寸

Population	Fast SMA	Slow SMA	Duration	Winning%	Net Profit	Annual	Max DD
Dow30	50	200	167	51%	97%	5.90%	-14%
PMS	50	200	169	48%	27%	2.06%	-5%

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## 50-200SMA Crossover历史表现

- 分区间进一步测试

Period	Fast SMA	Slow SMA	CAR/DD	Duration	Winning%
2010-2013	37	150	1.74	201	63%
2014-2017	27	120	1.34	114	50%
2018-2021	7	185	0.78	91	42%

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Period	Fast SMA	Slow SMA	CAR/DD	Duration	Winning%
2010-2013	12	70	1.44	70	62%
2014-2017	27	205	1.07	149	56%
2018-2021	7	185	1.57	122	50%

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**EVIDENCE-BASED  
TECHNICAL ANALYSIS**

**SIMPLE MOVING  
AVERAGE PERMUTATION**

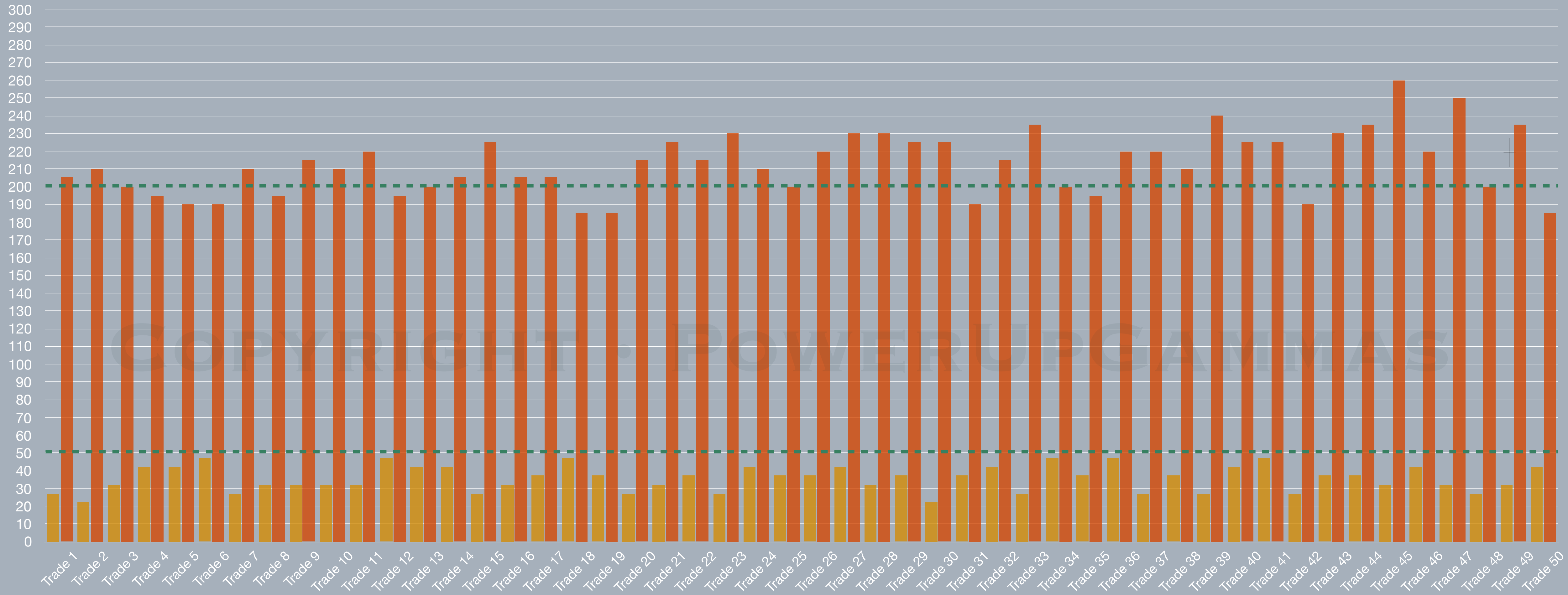
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# DOW30基于不同年份的SMA组合





# Dow30, 2010-2013



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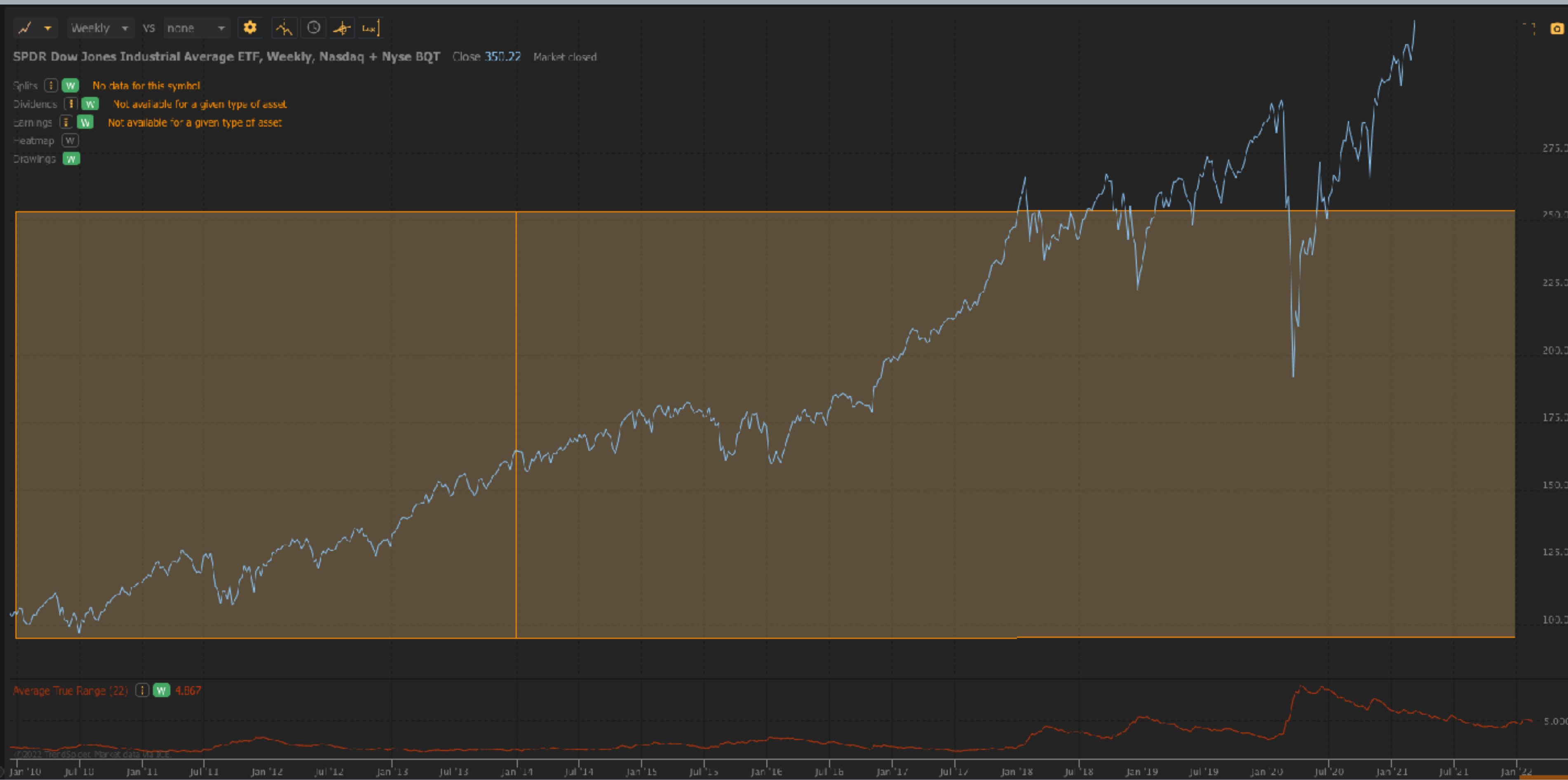


# EVIDENCE-BASED TECHNICAL ANALYSIS

SIMPLE MOVING  
AVERAGE PERMUTATION

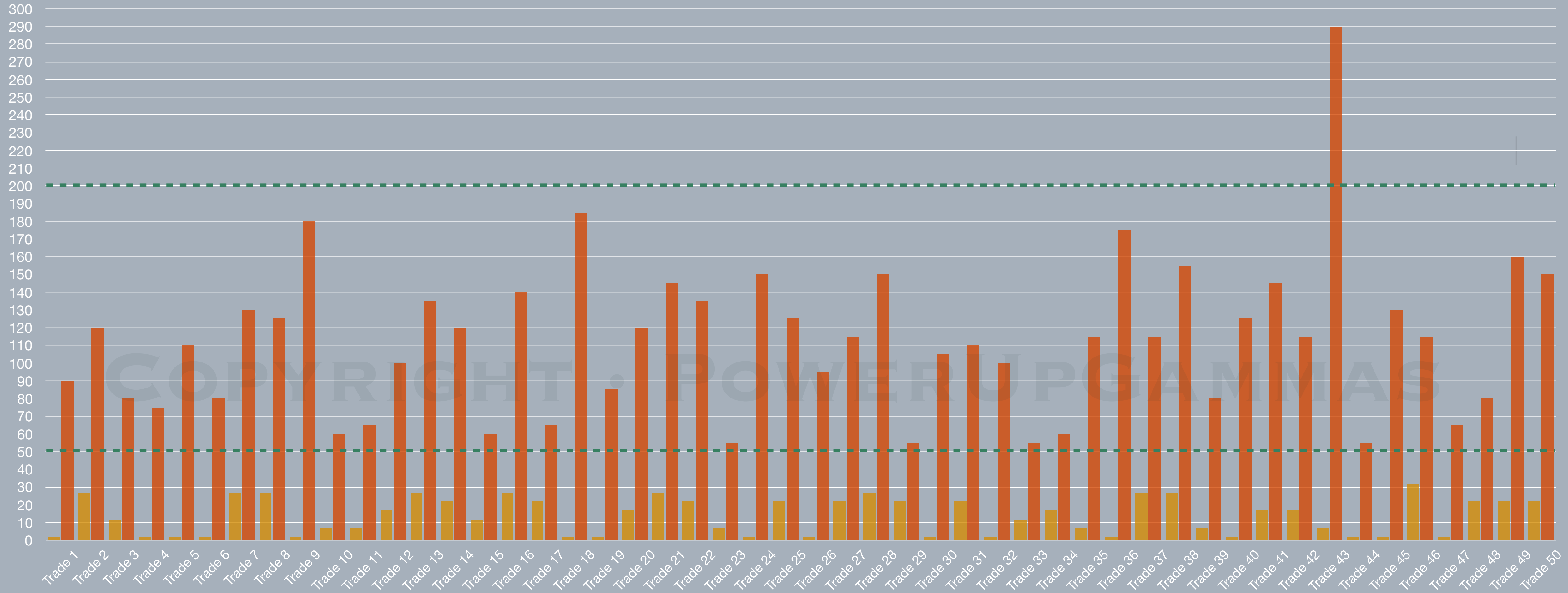
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## Dow30基于不同年份的SMA组合





# Dow30, 2014-2017





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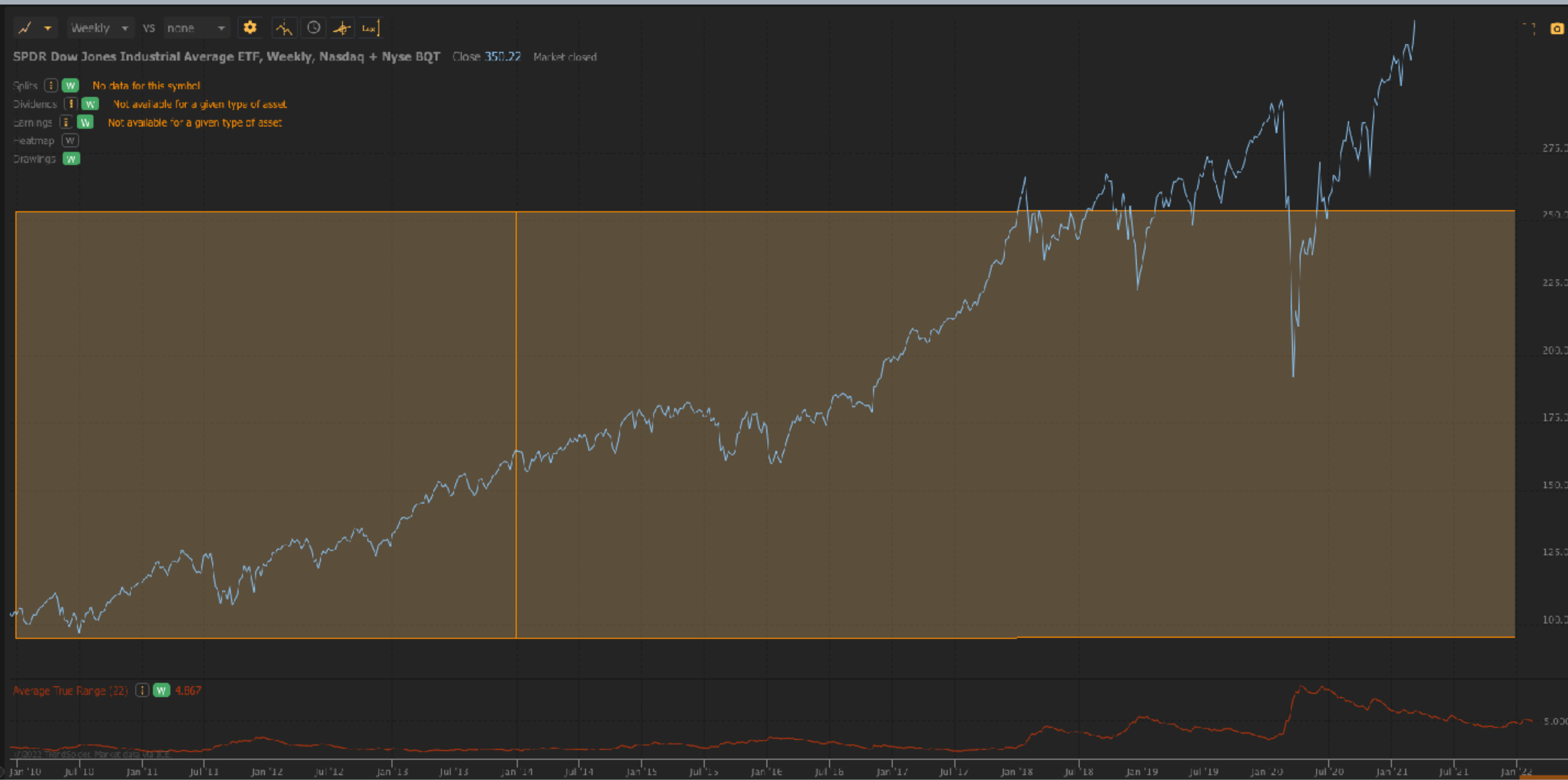


# EVIDENCE-BASED TECHNICAL ANALYSIS

SIMPLE MOVING  
AVERAGE PERMUTATION

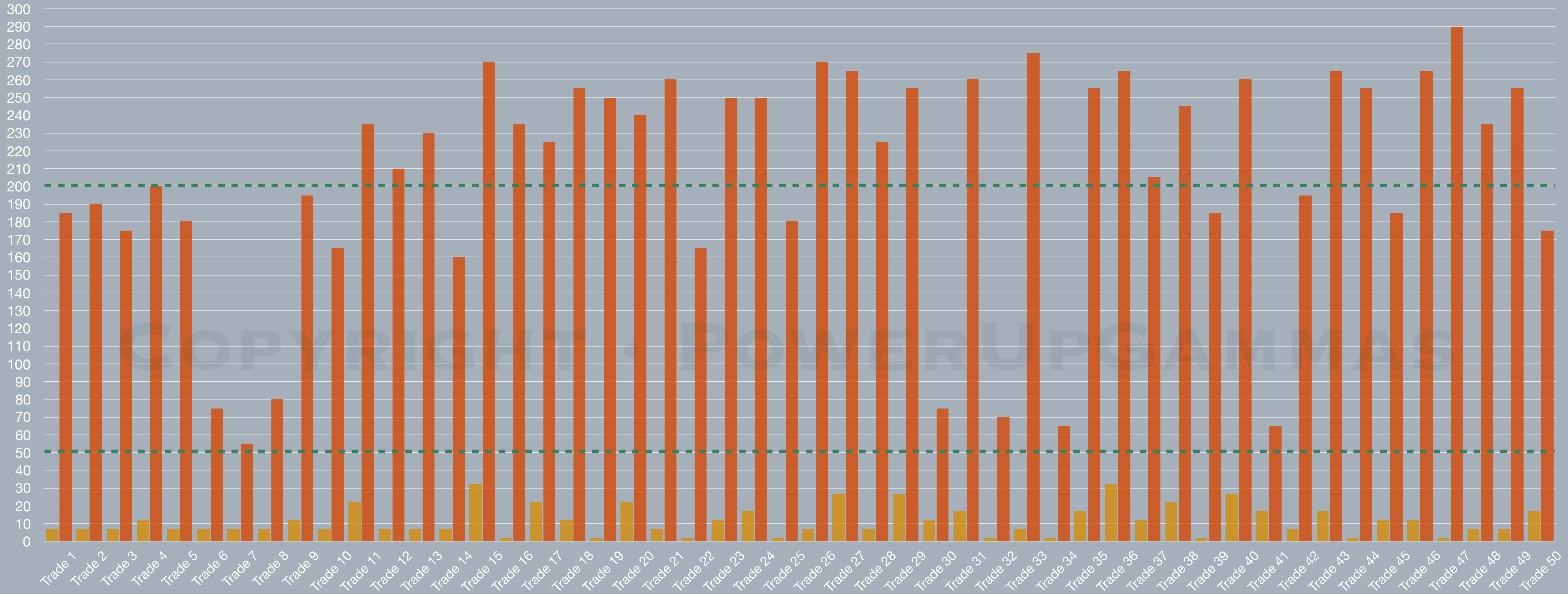
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## Dow30基于不同年份的SMA组合





# Dow30, 2018-2021



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**EVIDENCE-BASED  
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**SIMPLE MOVING  
AVERAGE PERMUTATION**

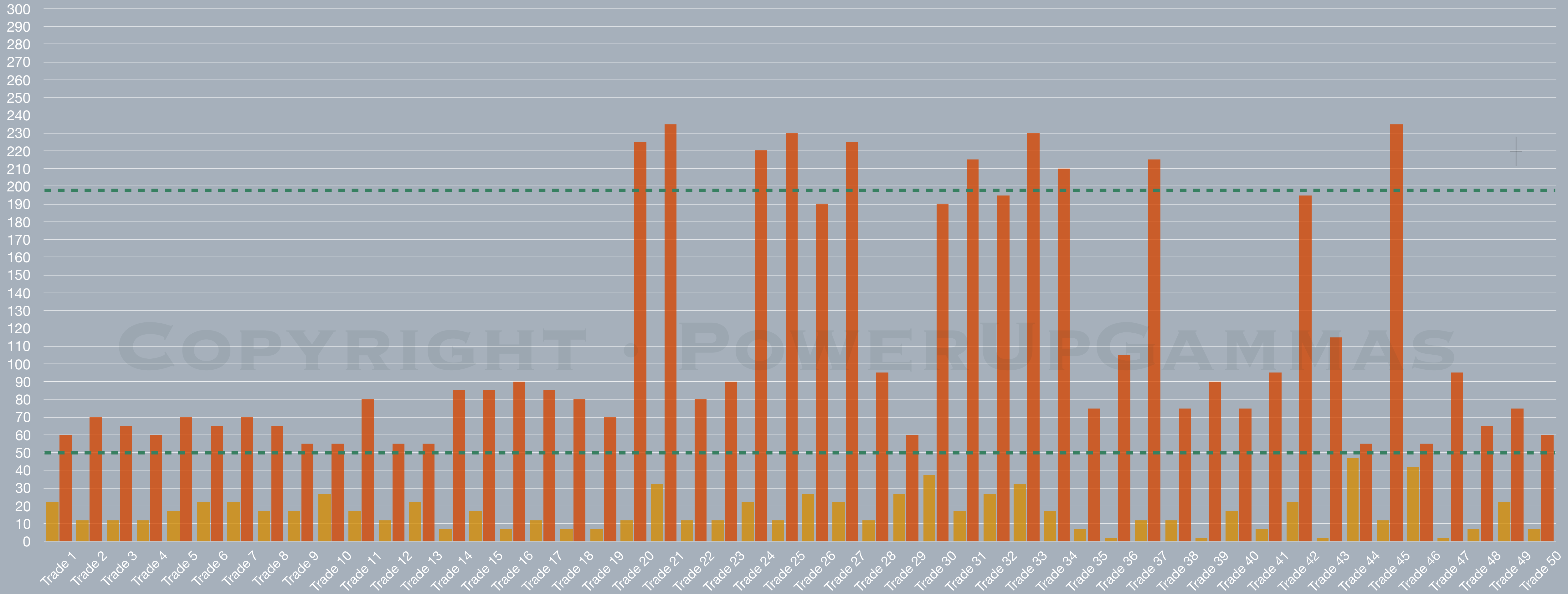
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**PMS基于不同年份的SMA组合**





# PMS, 2010-2013



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# EVIDENCE-BASED TECHNICAL ANALYSIS

## SIMPLE MOVING AVERAGE PERMUTATION

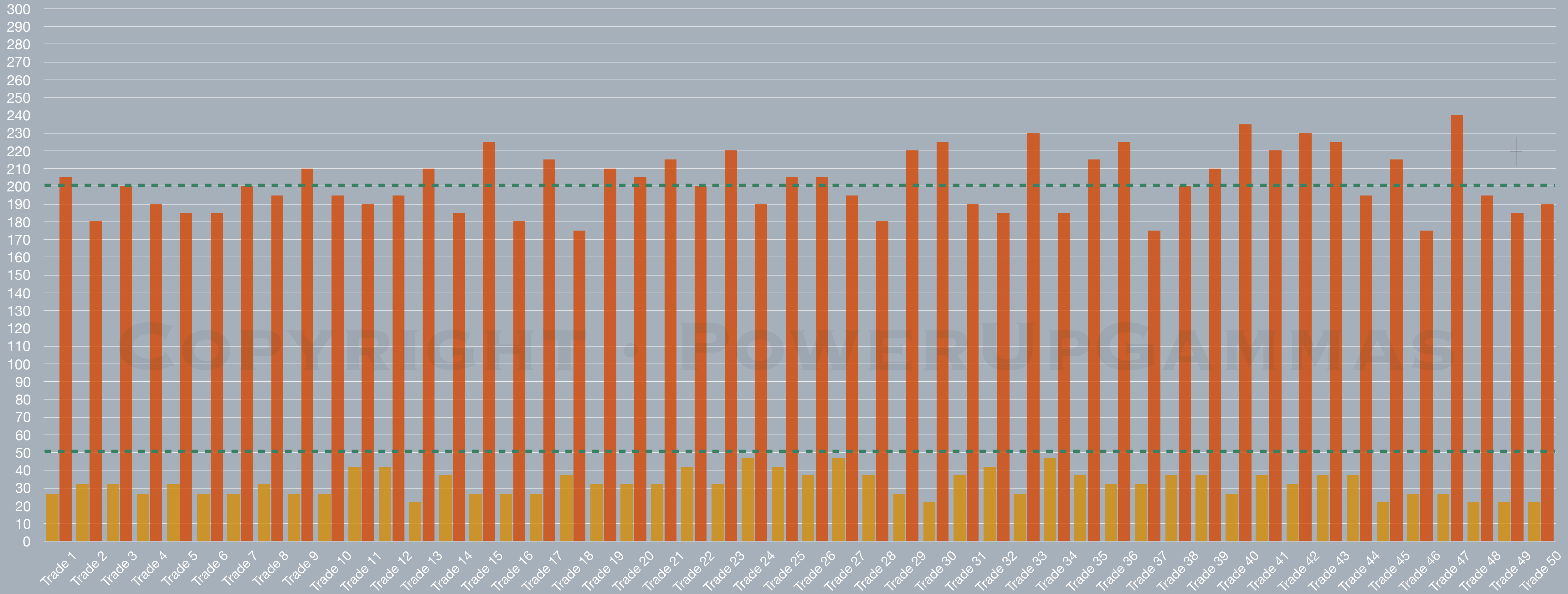
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## PMS, 2010-2013 (图例)





# PMS, 2014-2017



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# EVIDENCE-BASED TECHNICAL ANALYSIS

## SIMPLE MOVING AVERAGE PERMUTATION

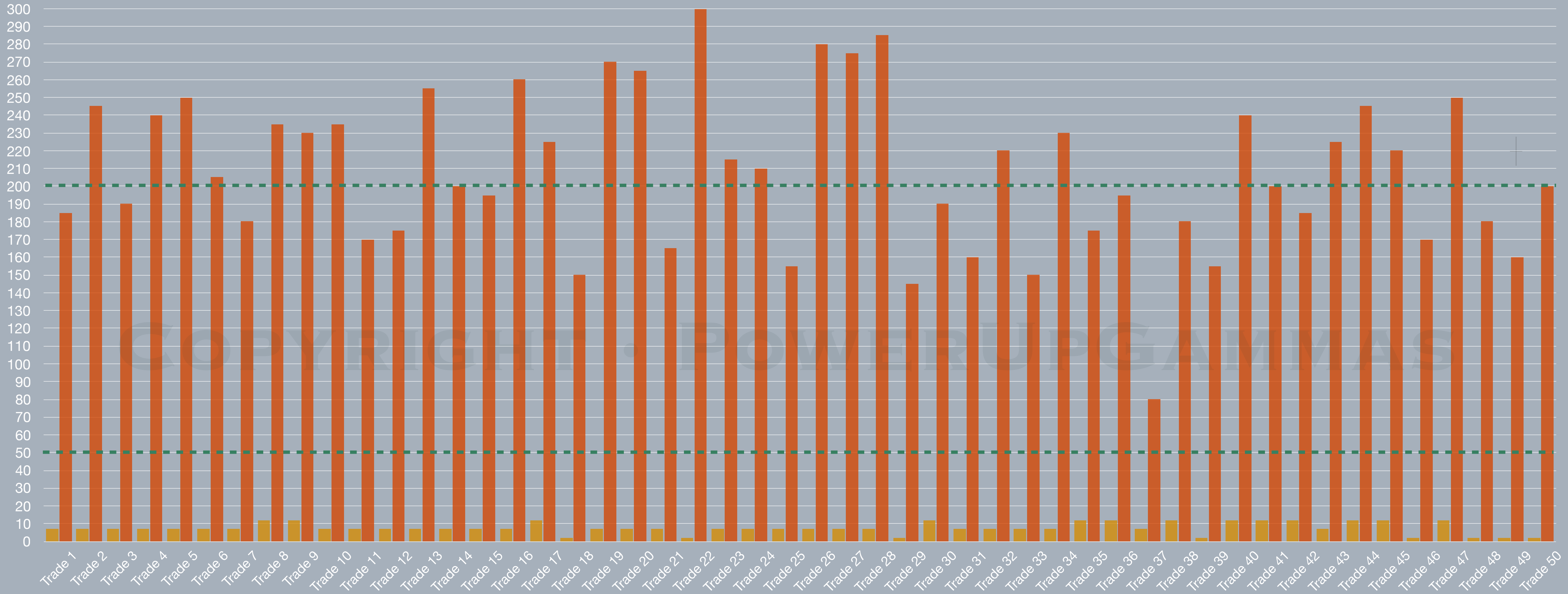
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## PMS, 2014-2017 (图例)





# PMS, 2018-2021







## What's the Point...

- 50-200SMA 无任何神奇之处
- 不存在最优解 ⚠️ 不加辨别套用数据将可能导致严重账户折损
- 在50-200搭配中，存在待改进地方
- 不仅仅是技术分析
- Be Creative, Stay Open-Minded

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# EVIDENCE-BASED TECHNICAL ANALYSIS

## SIMPLE MOVING AVERAGE PERMUTATION

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