



循证技术分析 - 墓碑线作为信号



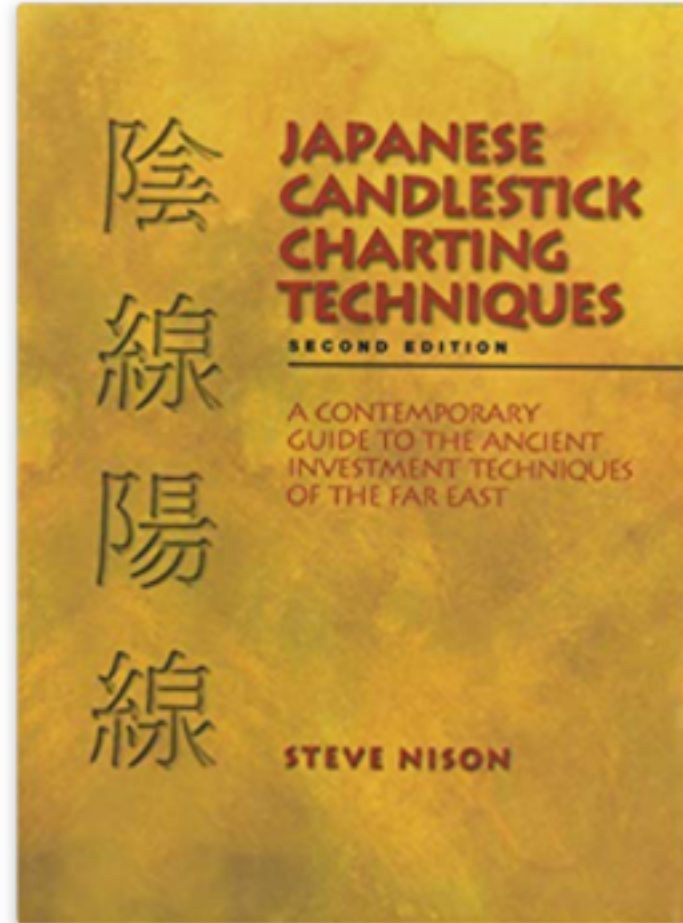
SAM, PowerUpGammas



My First Trading Book

- Can I test them?

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Japanese Candlestick Charting Techniques, Second Edition

Hardcover – October 1, 2001

by Steve Nison (Author)

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Print length



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Language



English

Publisher



Prentice Hall Press

Publication date



October 1, 2001

Dimensions



8.6 x 1.01 x 11.13 inches

ISBN-10



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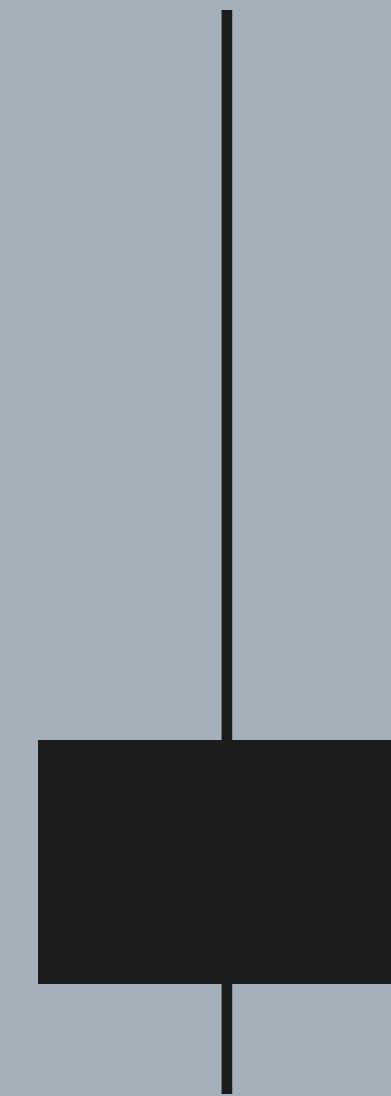
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The Gravestone

- Pin Bar, Major Reversal
- 重要识别点：
 - $(O - C) / (H - L) \gg \gg$ Small / Immaterial
 - Close & Open $\gg \gg$ Bottom Part
 - Shown in Uptrend $\gg \gg$ New High Created
- 基于信号的1天 / 3天 / 5天 / 7天回报
- 道琼斯成分股, Pos. Sizing = 5%





The Data Shows

	#Trade	Winning%	Average P/L	Notes
Group 1	903	47.51%	(0.06%)	Hold for 1 day
Group 2	858	43.94%	(0.23%)	Hold for 3 days
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Group 2	858	43.94%	(0.23%)	Hold for 3 days
Group 3	780	44.23%	(0.24%)	Hold For 5 days
Group 4	715	44.06%	(0.43%)	Hold For 7 days
Group 5	281	44.84%	(0.24%)	Add Bar Range, Hold for 5 Day
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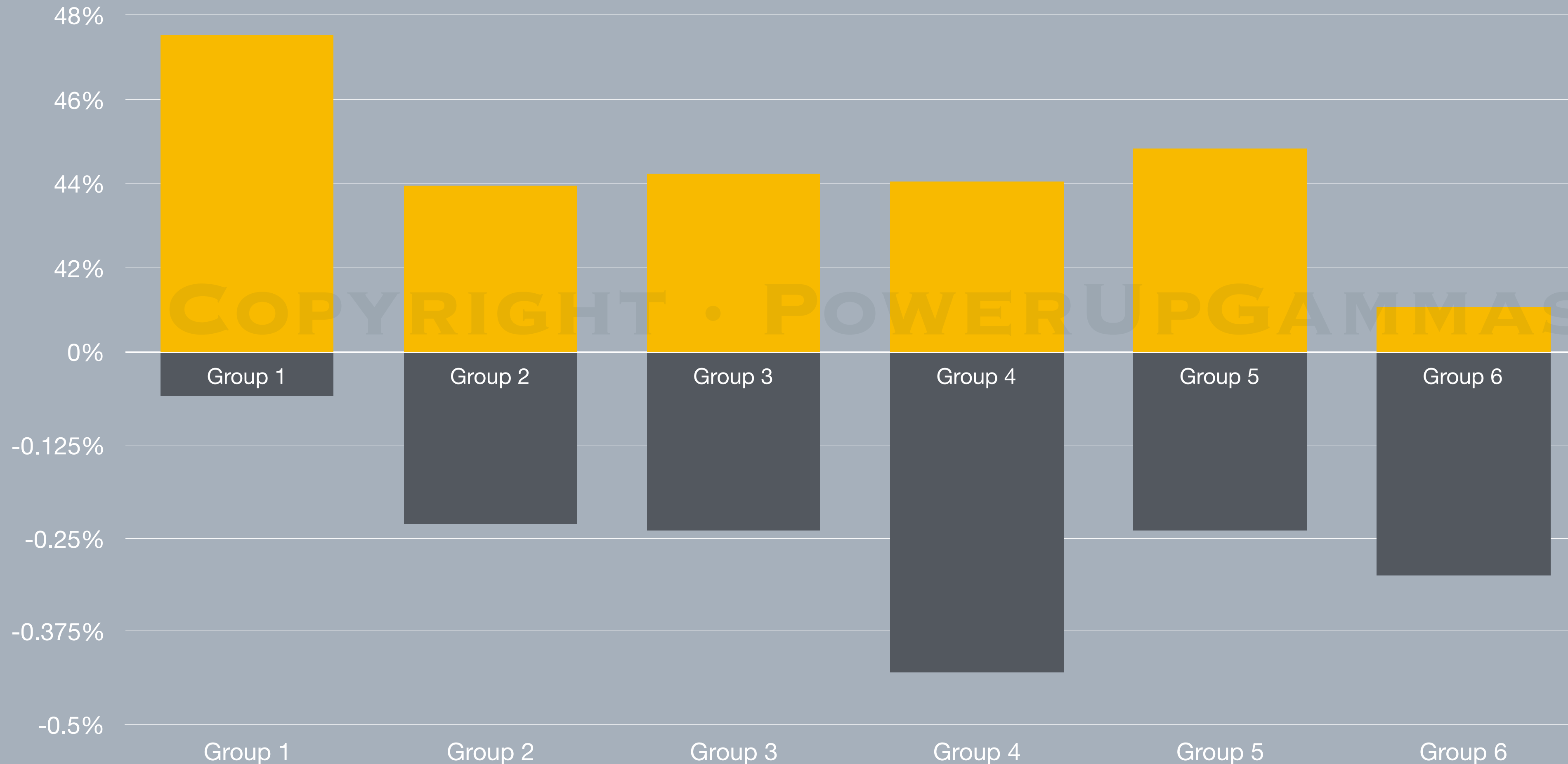


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Group 4	715	44.06%	(0.43%)	Hold For 7 days
Group 5	281	44.84%	(0.24%)	Add Bar Range, Hold for 5 Day
Group 6	202	41.09%	(0.3%)	Add RSI, Hold For 5 days
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The Data Shows



Notes
Hold for 1 day
Hold for 3 days
Hold For 5 days
Hold For 7 days
Add Bar Range, Hold for 5 Day
Add RSI, Hold For 5 days
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What's the Point...

- 趋势 / 位置 / 形态 >>> 特性测试
- 不是完善的测试
- 给你更好的理解，思考的角度





The Data Shows

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Group 5	281	44.84%	(0.24%)	Add Bar Range, Hold for 5 Day
Group 6	202	41.09%	(0.3%)	Add RSI, Hold For 5 days
Group 7	202	58.91%	1.87%	Add RSI, Hold For 5 days

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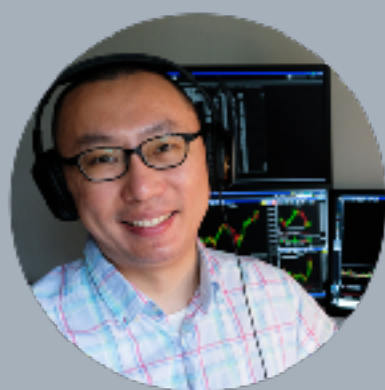
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