



定量分析：简单移动平均 / 指数移动平均



SAM, PowerUpGammas



测试思路

- S&P500成分股 + 流动性筛选
- 允许同时持有5个头寸，每个头寸占比10%
- 随机选择股票组合 (5个头寸)
- 分别测试不同组合下的EMA / SMA表现

**FREE
TUTORIAL**



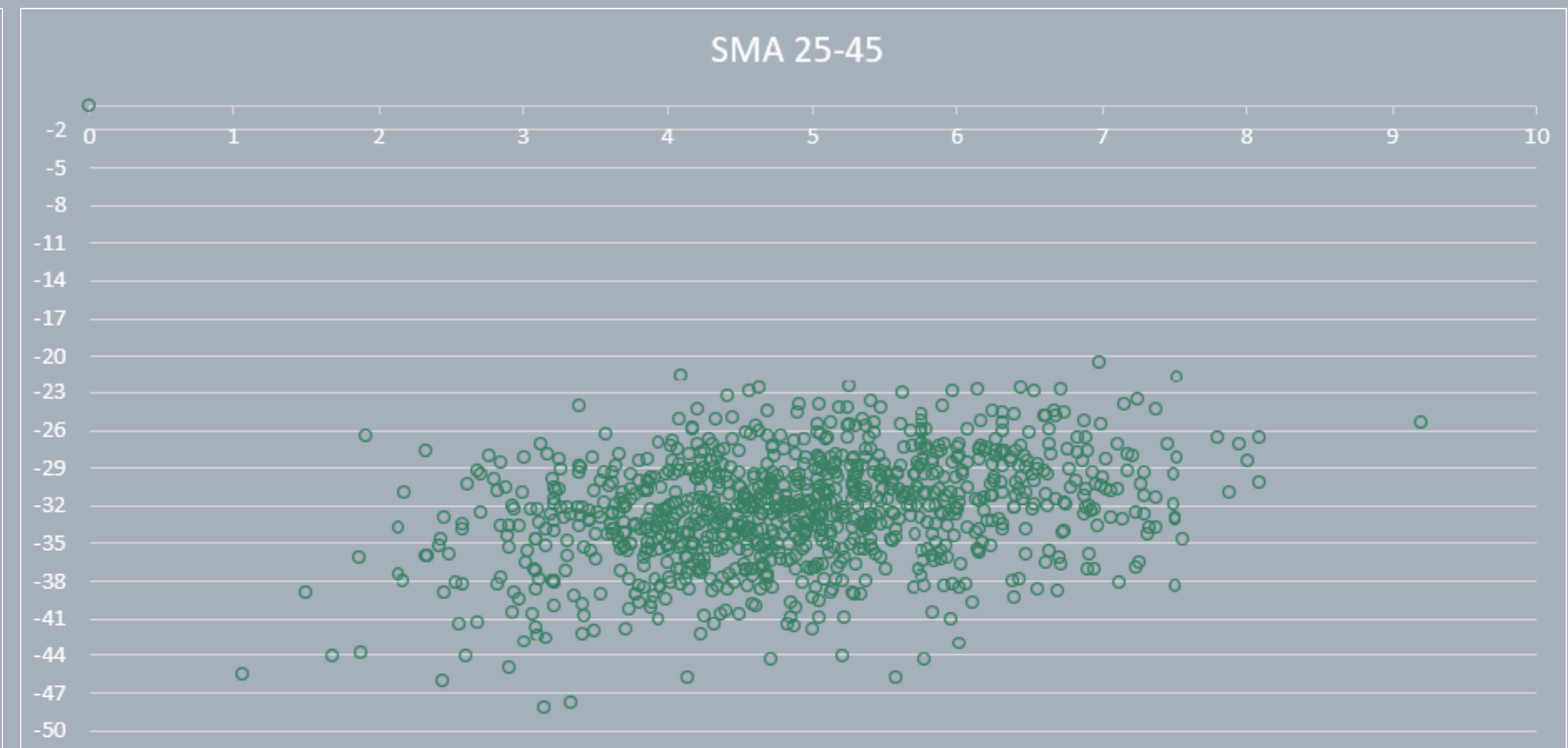
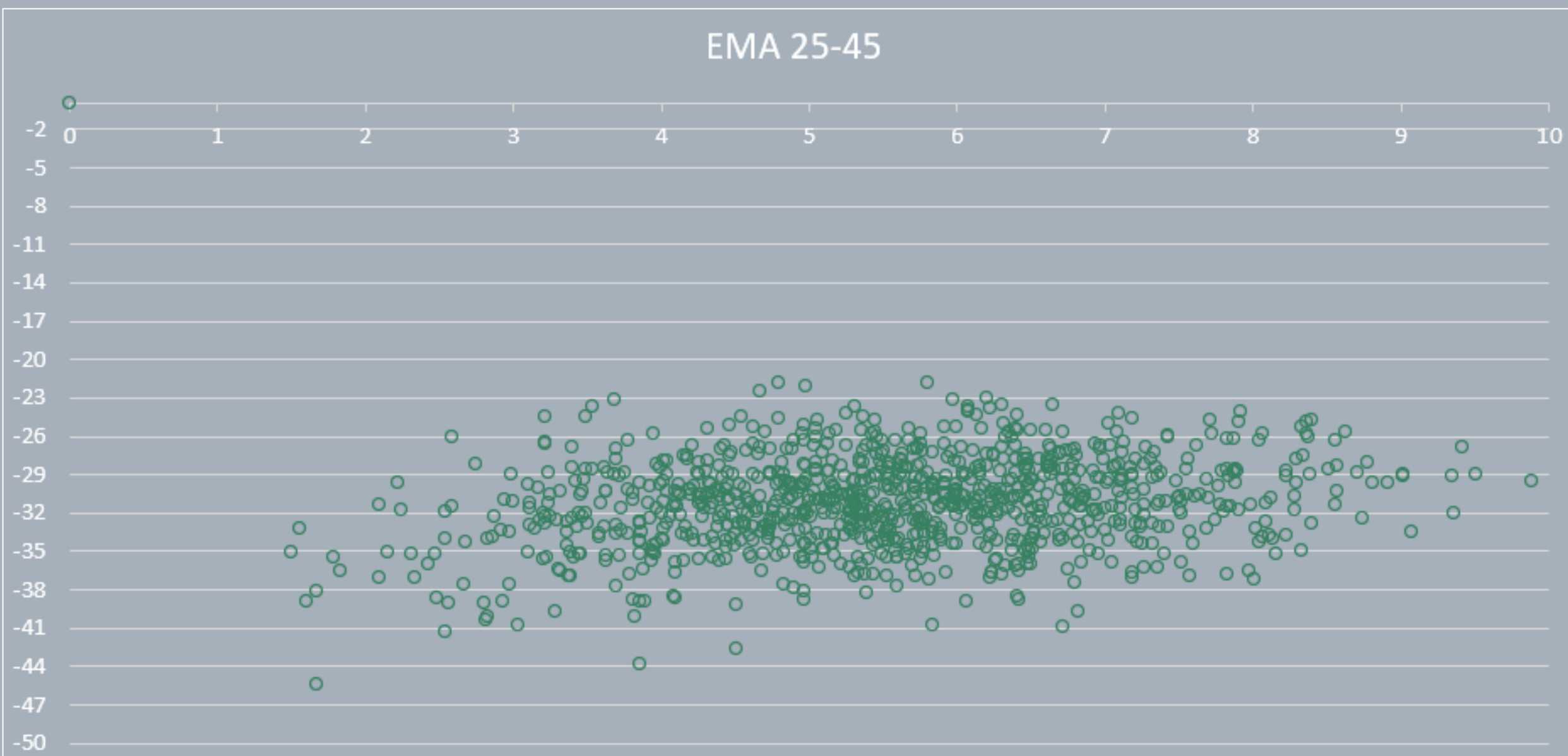
EVIDENCE-BASED TECHNICAL ANALYSIS

EMA / SMA
BATTLE

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S&P500 All Period

- **Combination: 25 - 45**



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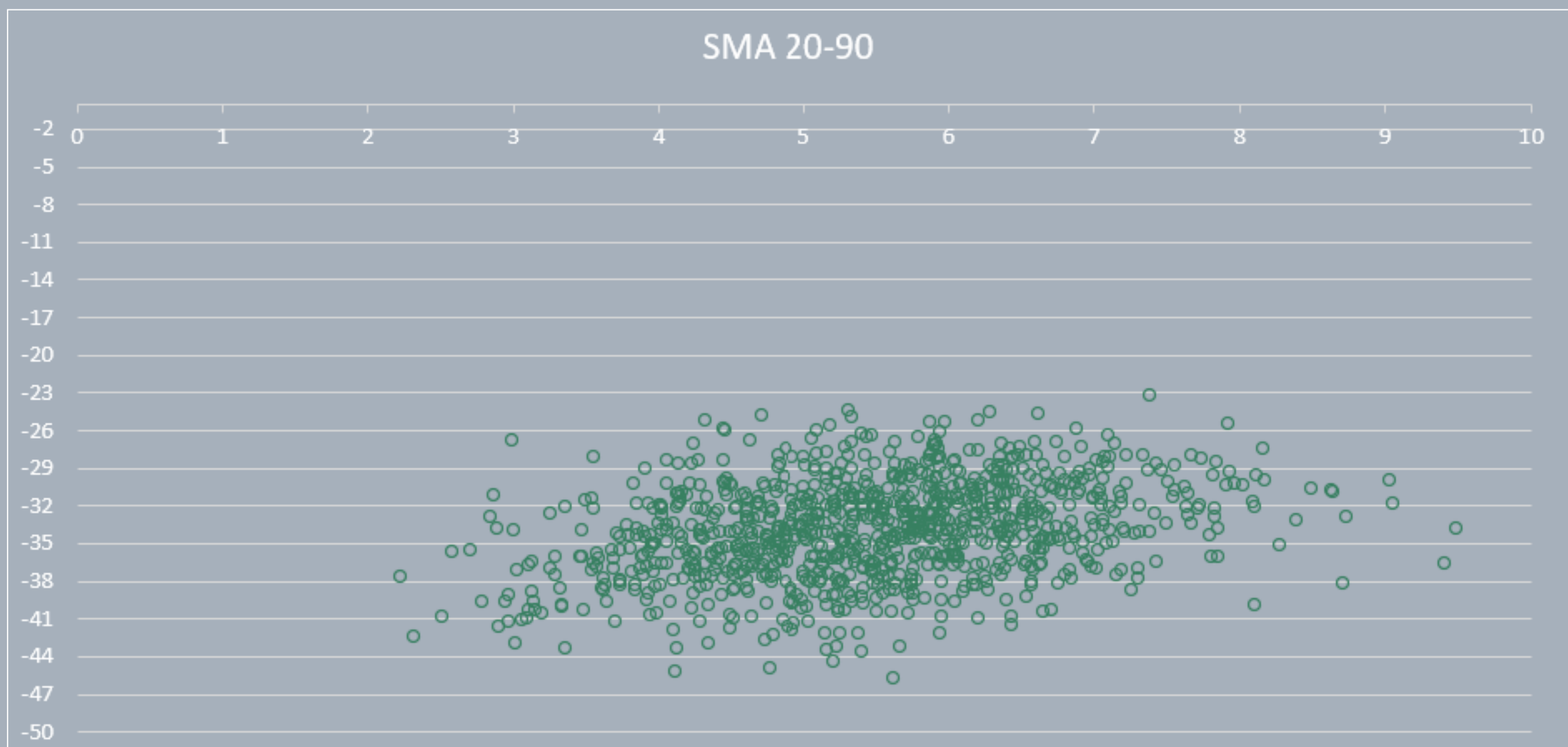
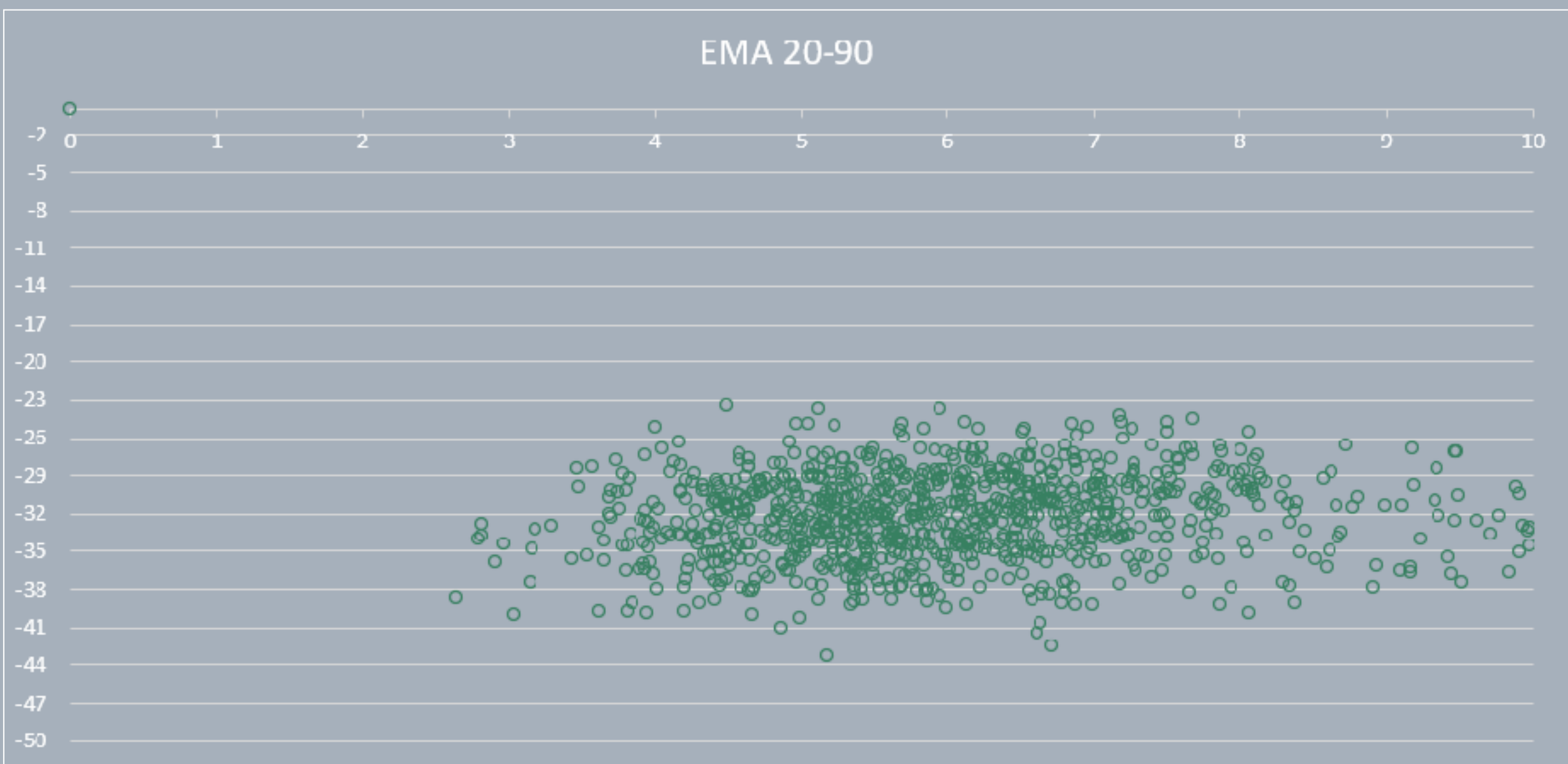
EVIDENCE-BASED TECHNICAL ANALYSIS

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S&P500 All Period

- **Combination: 20 - 90**



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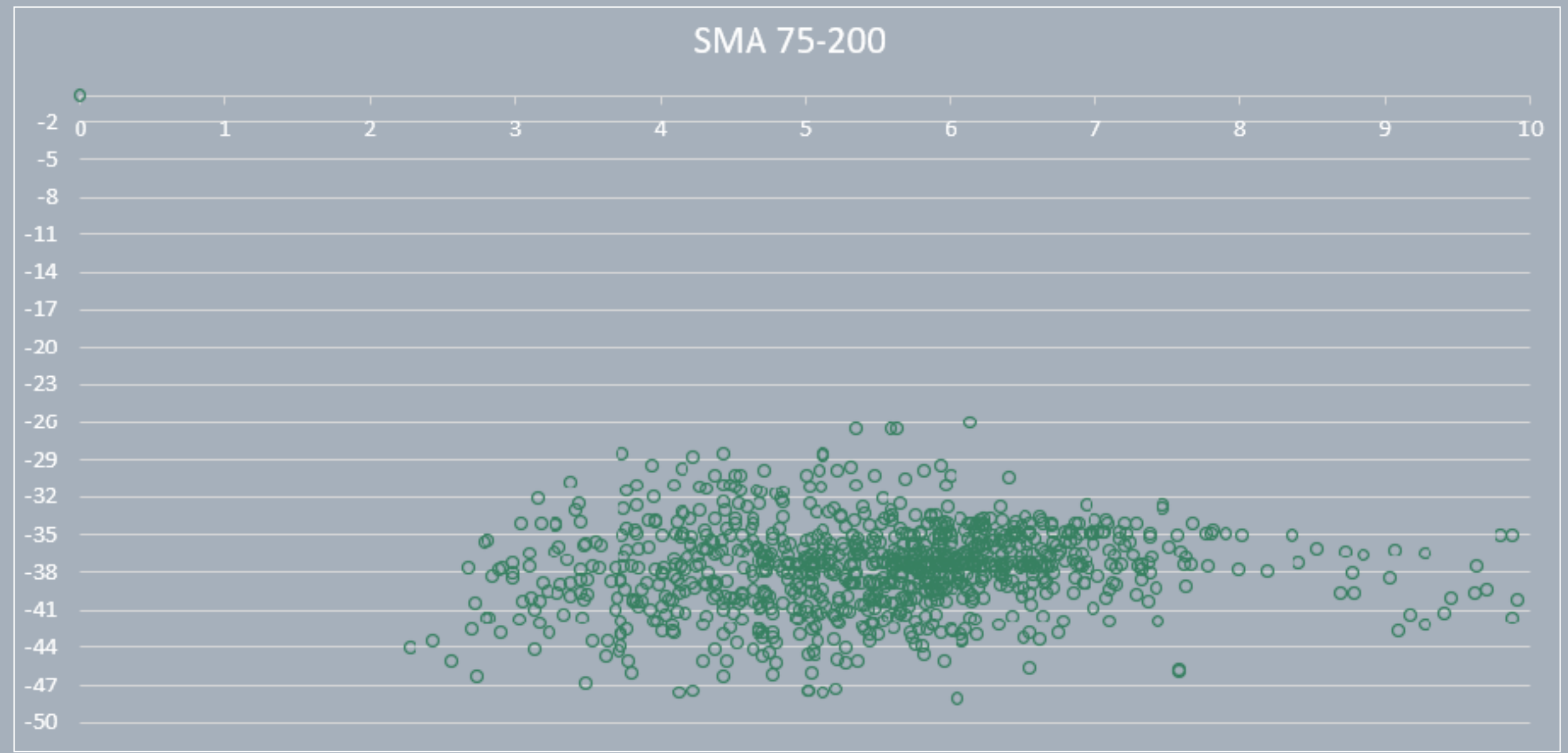
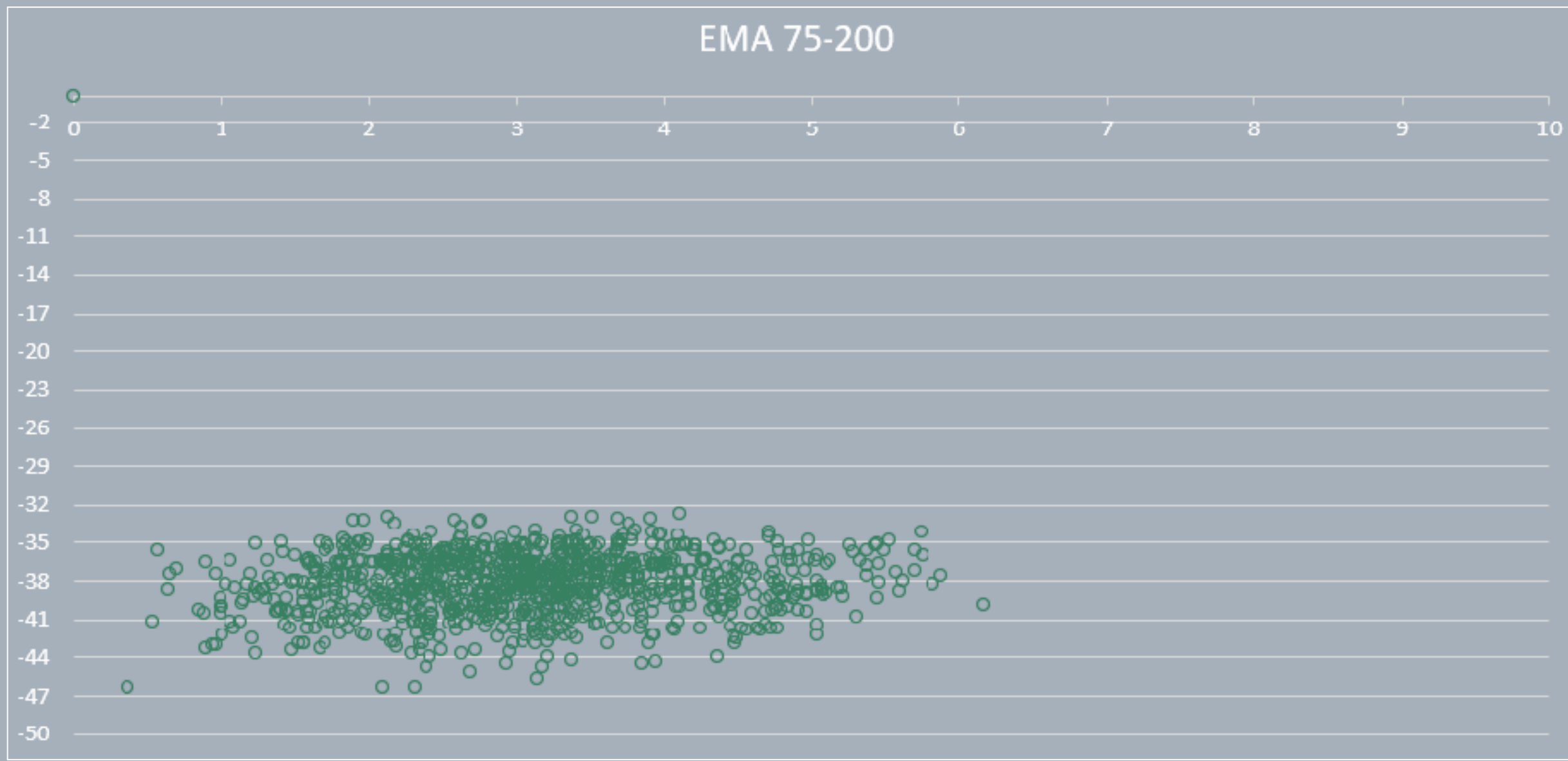
EVIDENCE-BASED TECHNICAL ANALYSIS

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S&P500 All Period

- **Combination: 75 - 200**



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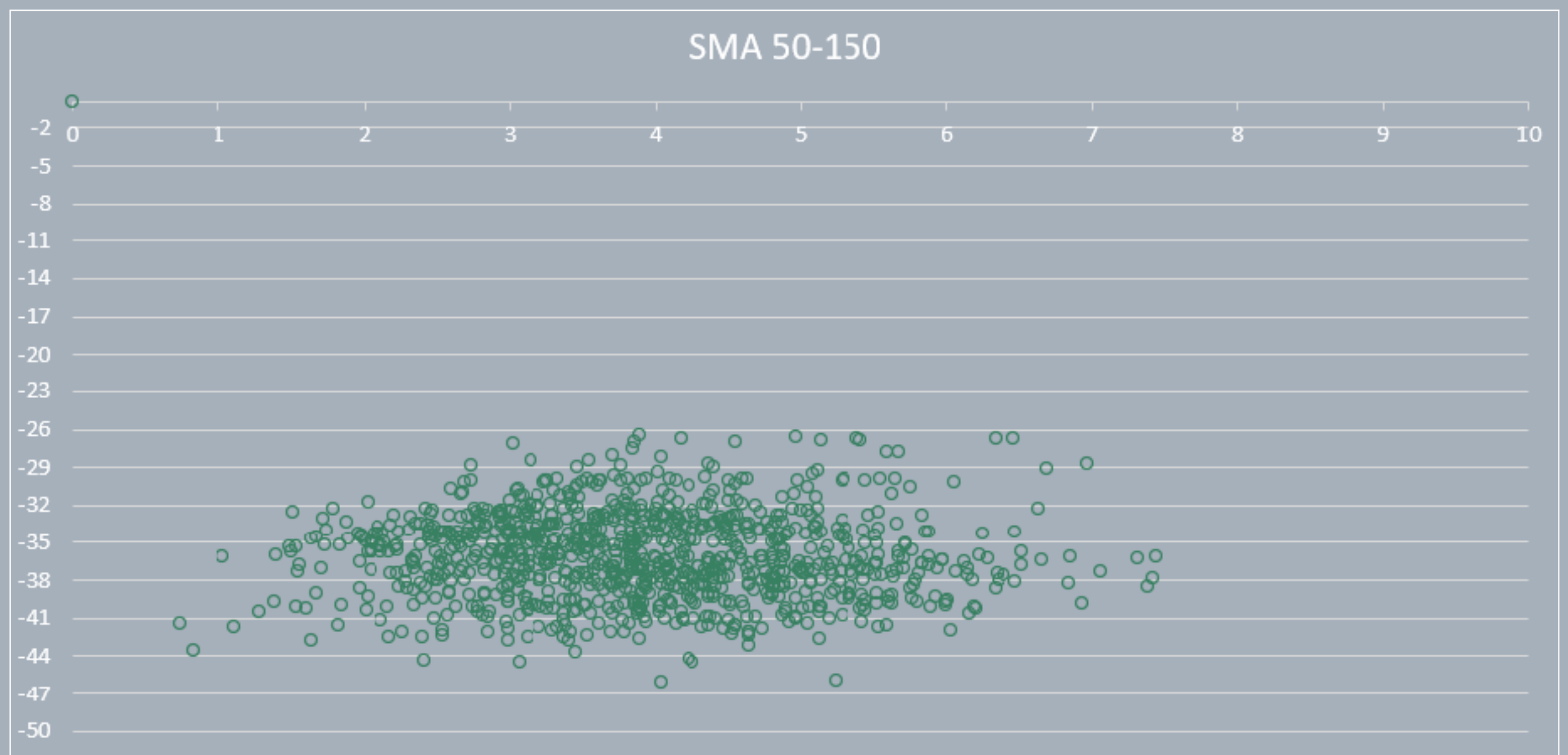
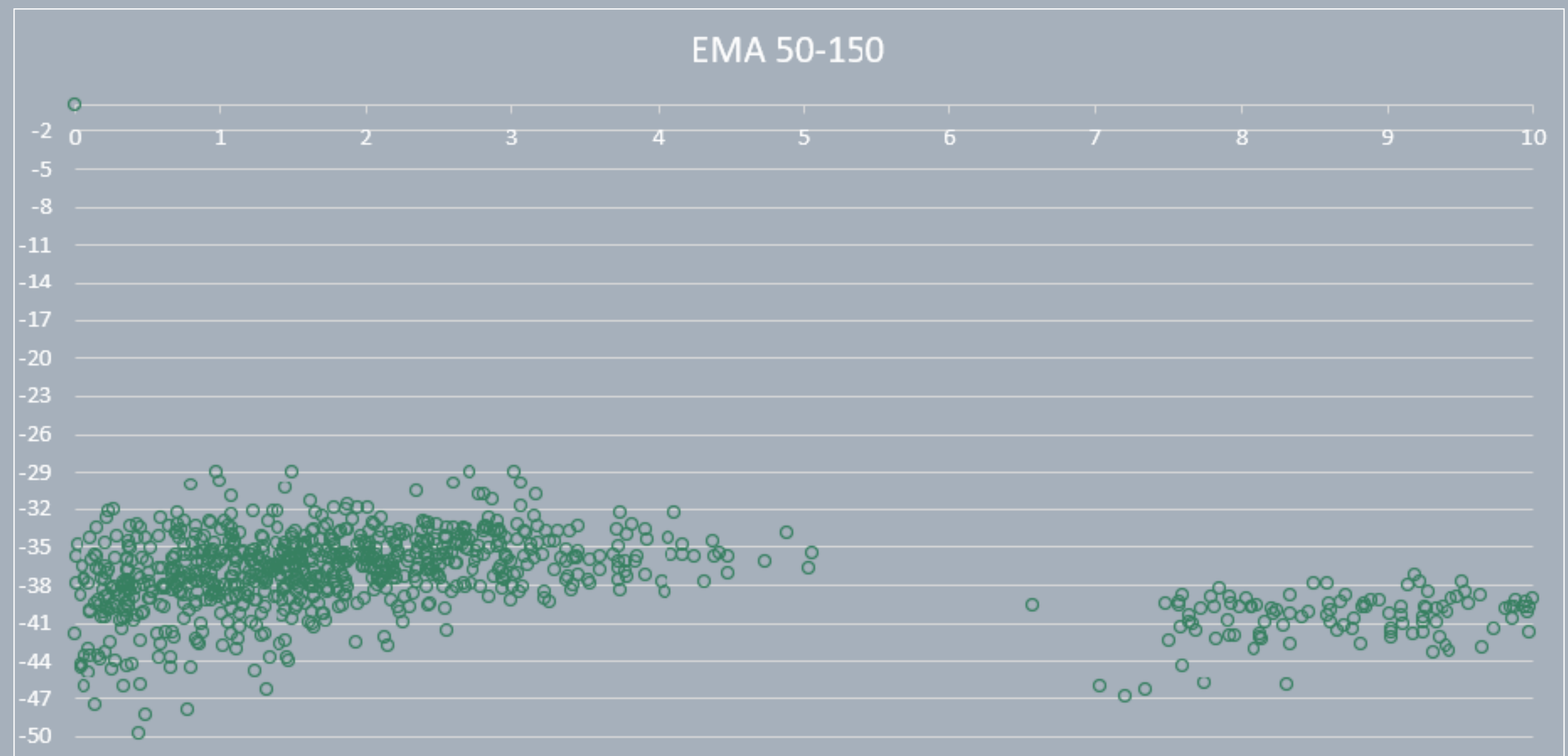
EVIDENCE-BASED TECHNICAL ANALYSIS

EMA / SMA
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S&P500 All Period

- **Combination: 50 - 150**



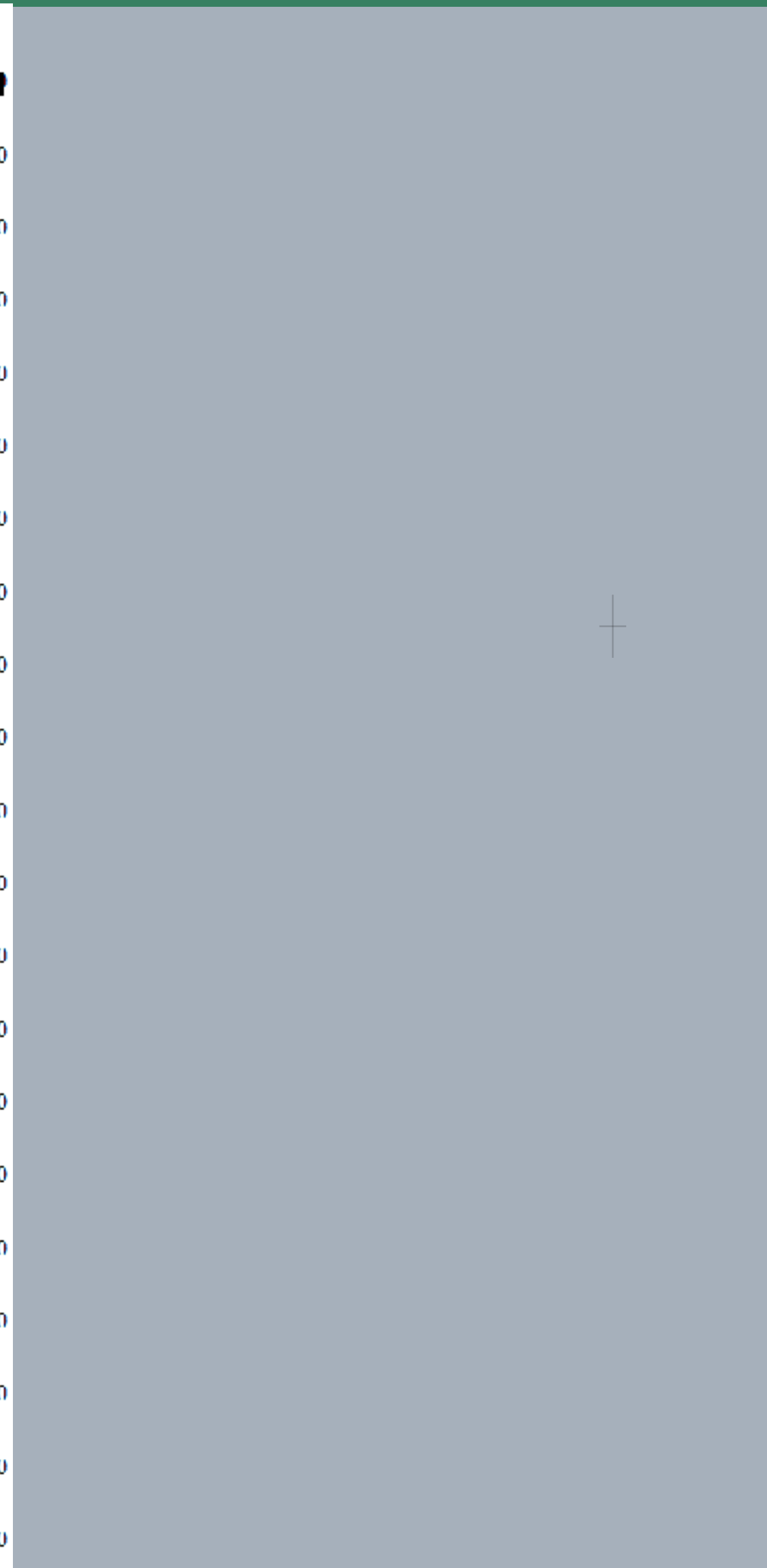
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EVIDENCE-BASED TECHNICAL ANALYSIS

EMA / SMA BATTLE

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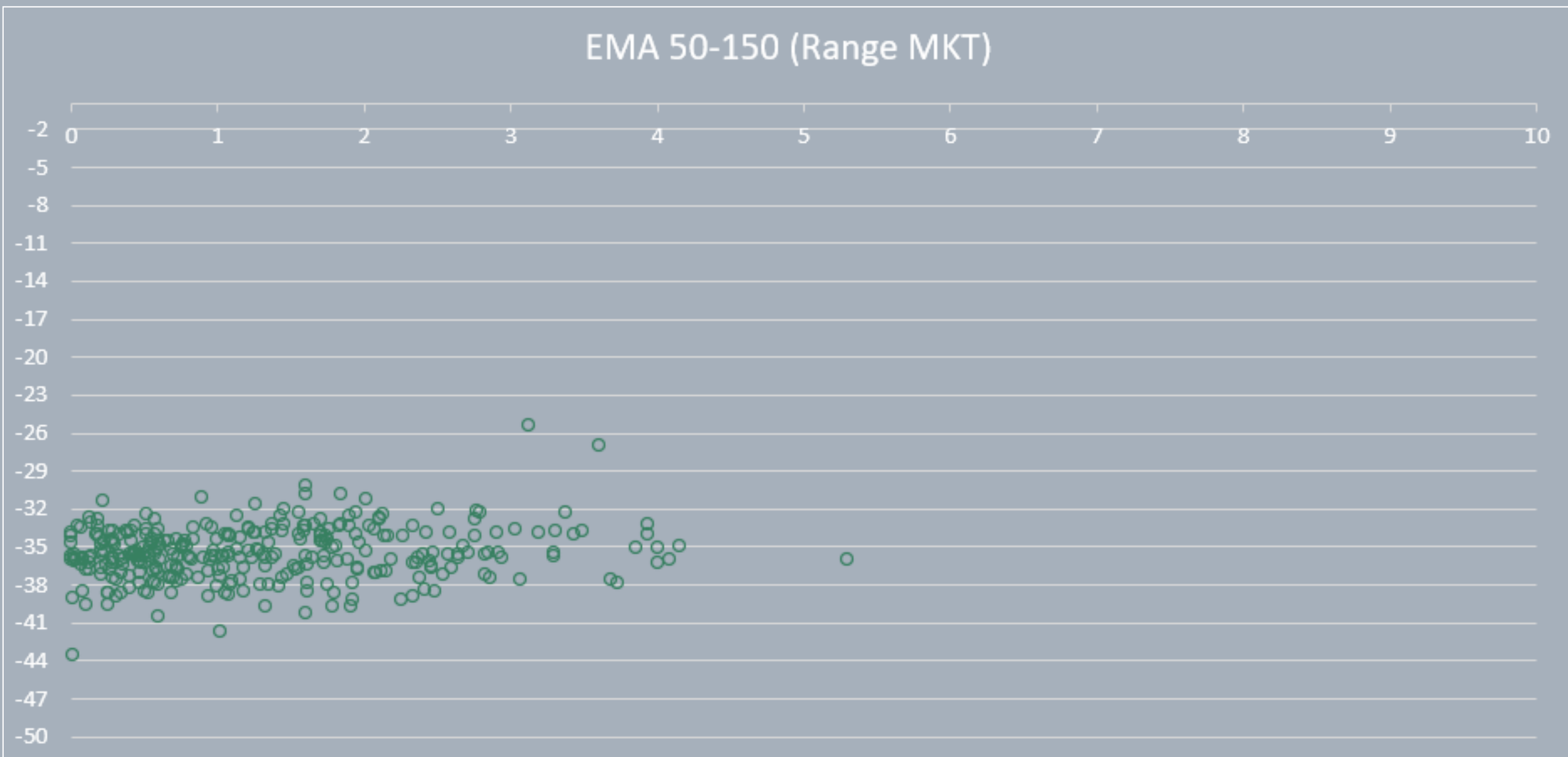


S&P500 1st Half

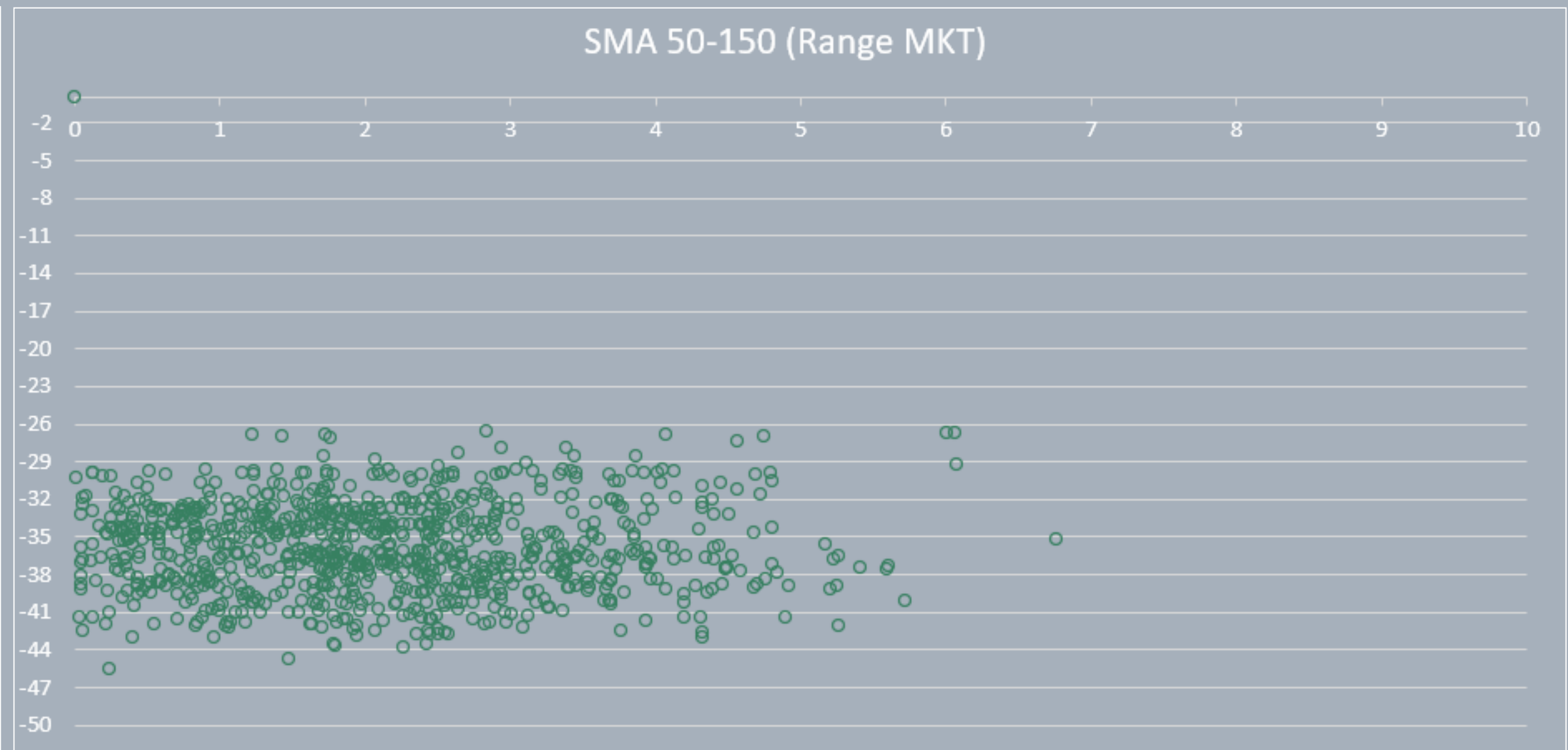
- **Combination: 50 -150**



EMA 50-150 (Range MKT)



SMA 50-150 (Range MKT)



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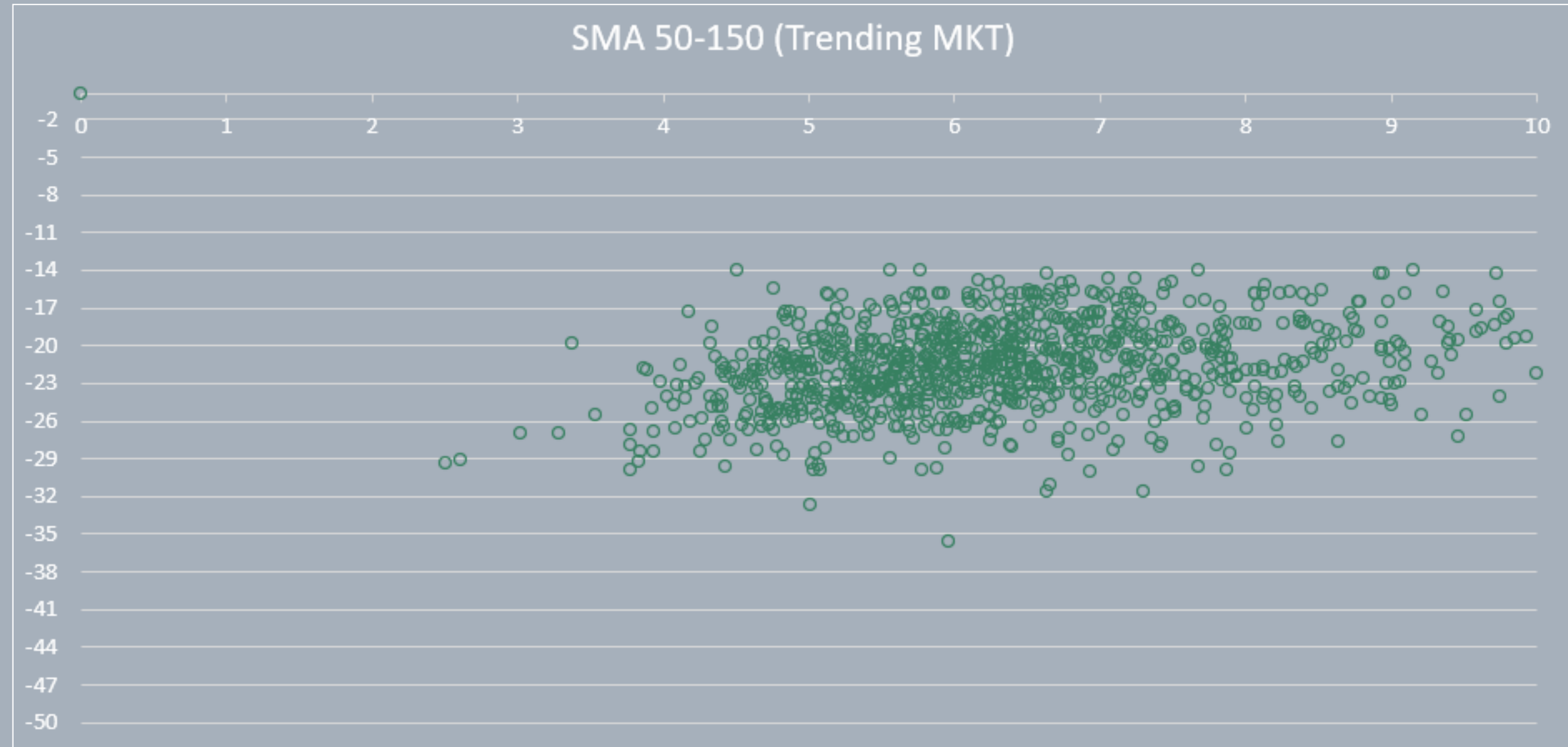
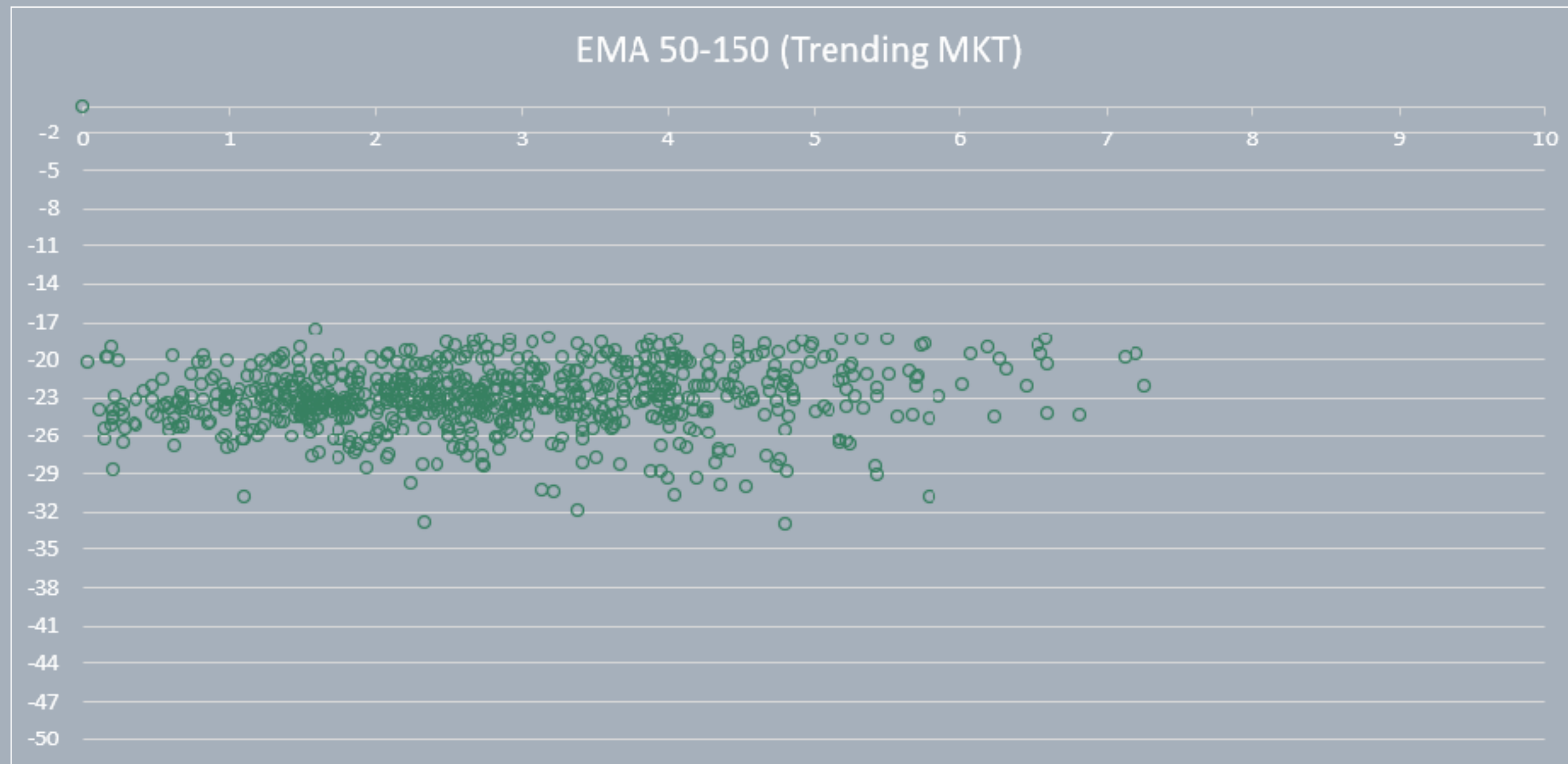
EVIDENCE-BASED TECHNICAL ANALYSIS

EMA / SMA
BATTLE

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S&P500 2nd Half

- **Combination: 50 -150**





What's the Point...

- 总体上，SMA表现不差于EMA (CAR / MDD)
- 把EMA永远删除?
- SMA Crossover本质 = Smoothed Breakout



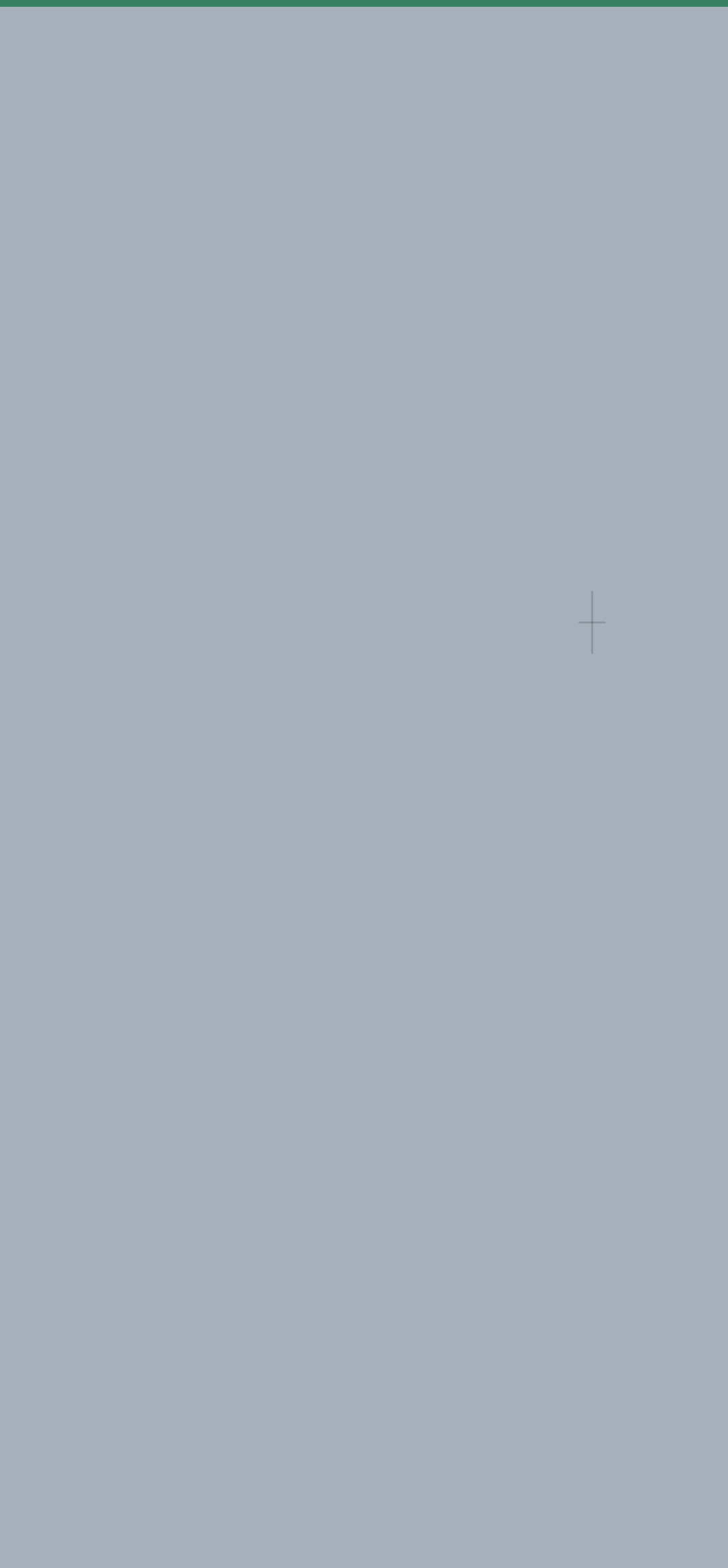
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EVIDENCE-BASED TECHNICAL ANALYSIS

EMA / SMA BATTLE

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PowerUpGammas SCHOOL



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BUNDLE
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