



蜡烛图交易迷思 | 看跌信号 Hanging Man 是否真的有效，让定量给你答案



SAM, PowerUpGammas



Option Anytime and Anywhere

网站提供大量免费资源，方便你随时随地学期权，为你的（期权）市场之路提供有益的帮助

- (1) 参加 [New Trader Bootcamp](#)，重塑你对交易的理解
- (2) 下载一看就懂的 eBook [《美股期权零基础起步》](#)
- (3) 下载 YouTube 频道中 Free Tutorial PDF 讲义和 MP3 音频文件，([Vol.1](#) / [Vol. 2](#) / [Vol. 3](#))，及整合文档
- (4) 观看视频 [《我要学期权——给期权新手的指引课》](#)。我谈了自己学习期权的经历，我认为正确的以及错误的道路；另外还有 YouTube 和 PowerUpGamma School 所有视频 / 课程的规划思路。新手可以顺着这个指引走下去，会对你的市场之路起到有益帮助。

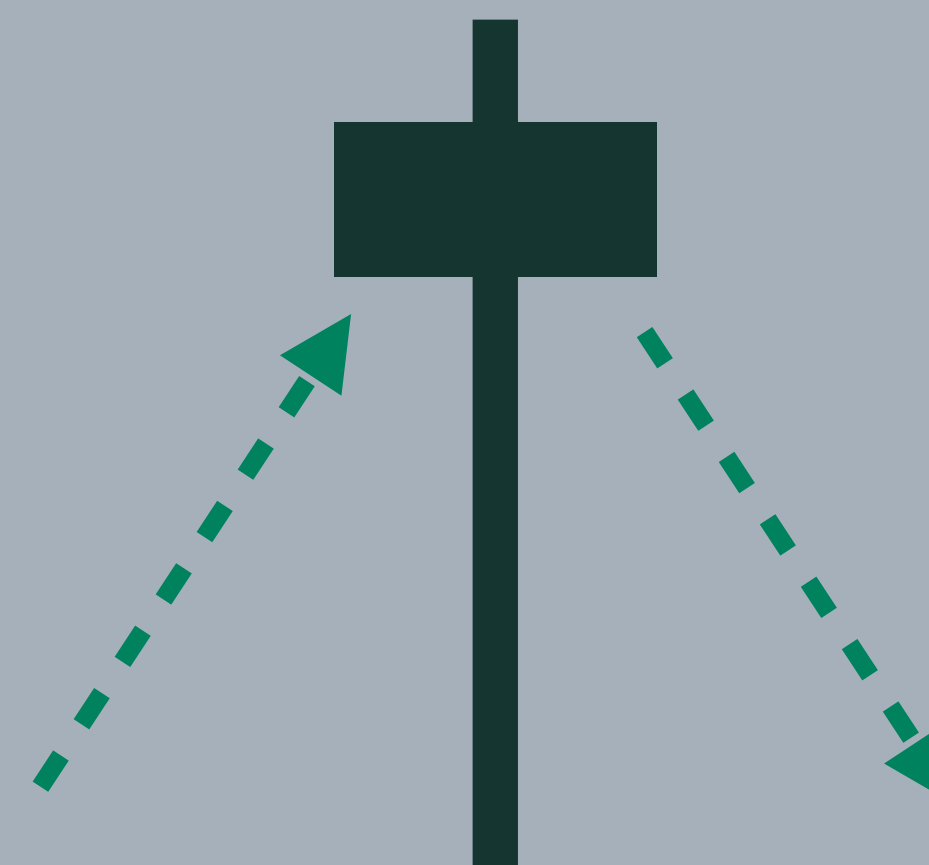


Hanging Man

上升行情，阴阳皆可，实体小，下影长

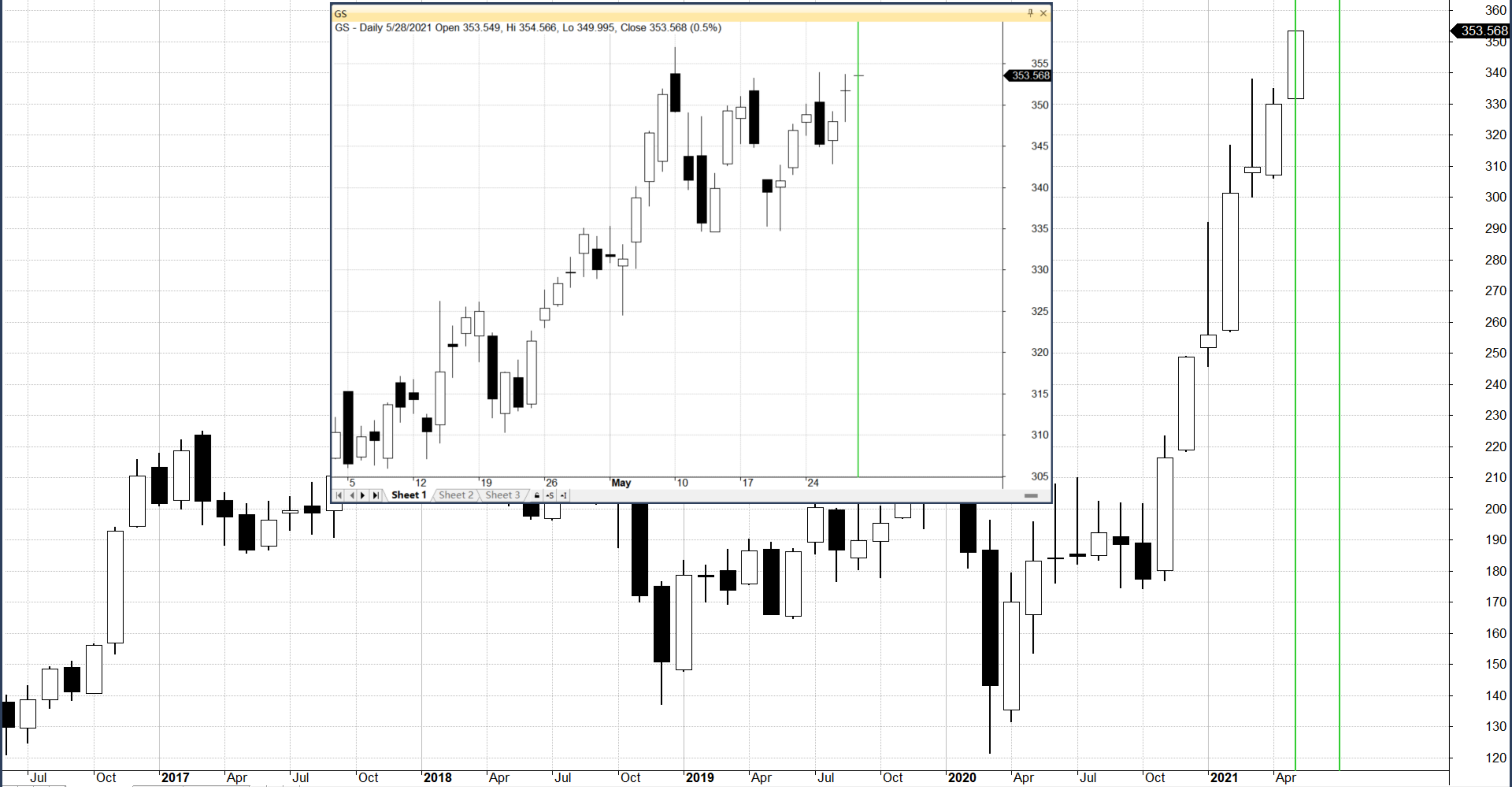
The open is near the top of the pattern as is the close. Because the two datapoints are close, the real body is small. The real body of the hanging man can be black or white, but it must be small. The hanging man will have a long lower shadow which is two or three times the length of the real body. The low and the high of the candle (in our case, trading day) is at extreme ends of the price range during the trading day. There may or may not be an upper shadow. If there is an upper shadow it will be small. but usually the upper shadow is non-existent which means that that open or close and the high are the same.

Source : Investopedia / Bloomberg Visual Guide to Candlestick Charting

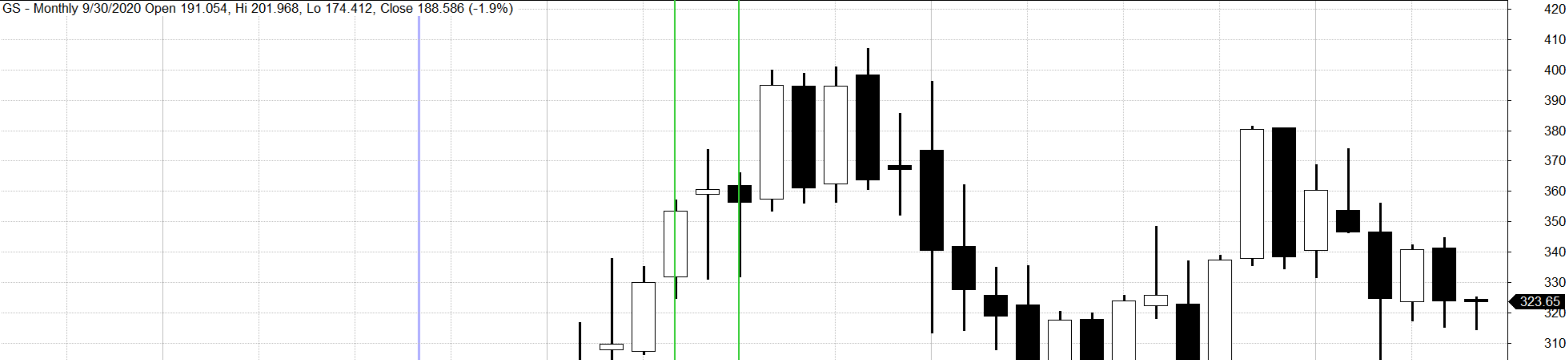


定量识别条件:

1. 实体：振幅 $< 1/3$
2. 下影线：振幅 $> 1/2$
3. 大于1倍，小于3倍平均值
4. 明显拉升



GS - Monthly 9/30/2020 Open 191.054, Hi 201.968, Lo 174.412, Close 188.586 (-1.9%)



GS - Daily 5/28/2021 Open 353.549, Hi 354.566, Lo 349.995, Close 353.568 (0.5%)



Oct 2020 Apr Jul Oct

29 Apr 12 19 26 May 10 17 24 Jun 7 14 21 28 Jul 6 12 19 26 Aug 9



Hanging Man

上升行情，阴阳皆可，实体小，下影长

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Does It Work?

测试股票市场

Jan. 2010 ~ May. 2023, Daily Time Frame

(1) S&P 500

(2) 出现信号收盘做空

(3) 持有1 / 3 / 5 / 7 个交易日

(4) 对照组:

a. 剔除蜡烛图要求直接入场

b. 简单持有

* 不考虑交易手续费



测试股票市场

Jan. 2010 ~ May. 2023, Daily Time Frame

#Data Point	# Filtered	Rate
2,414,062	4,785	0.20%

1-D Hold	Avg%P/L	%Winner	3-D Hold	Avg%P/L	%Winner
S&P500 成分股	0.06%	48.98%	S&P 500 成分股	0.11%	48.62%
Benchmark (a)	0.00%	47.78%	Benchmark (a)	-0.03%	47.70%
Benchmark (b)	0.06%	51.58%	Benchmark (b)	0.16%	52.74%

5-D Hold	Avg%P/L	%Winner	7-D Hold	Avg%P/L	%Winner
S&P 500 成分股	0.06%	48.73%	S&P 500 成分股	-0.10%	46.64%
Benchmark (a)	-0.09%	47.07%	Benchmark (a)	-0.22%	46.03%
Benchmark (b)	0.26%	53.43%	Benchmark (b)	0.36%	53.85%

你可以思考:

关于这个蜡烛形态的流言是否可以终结 Or,
这个蜡烛图形态存在些许 (或巨大) 市场优 Or,
优势是否可以覆盖手续费。。。

**FREE
TUTORIAL**



DEMYTHIFY: HANGING MAN

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PowerUpGammas School

细微处见真章



我们给你的不是一堆结论，而是逻辑；
不仅告诉你表面事实，而是强调背后原理。
你接受的一切信息，将构成你的思维方式；
不成体系的知识，将最终遗忘。

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