



# 蜡烛图交易迷思 | 弱勢的 Inverted Hammer 能否 带来多头拉升? 美股定量数据让你始料不及



SAM, PowerUpGammas

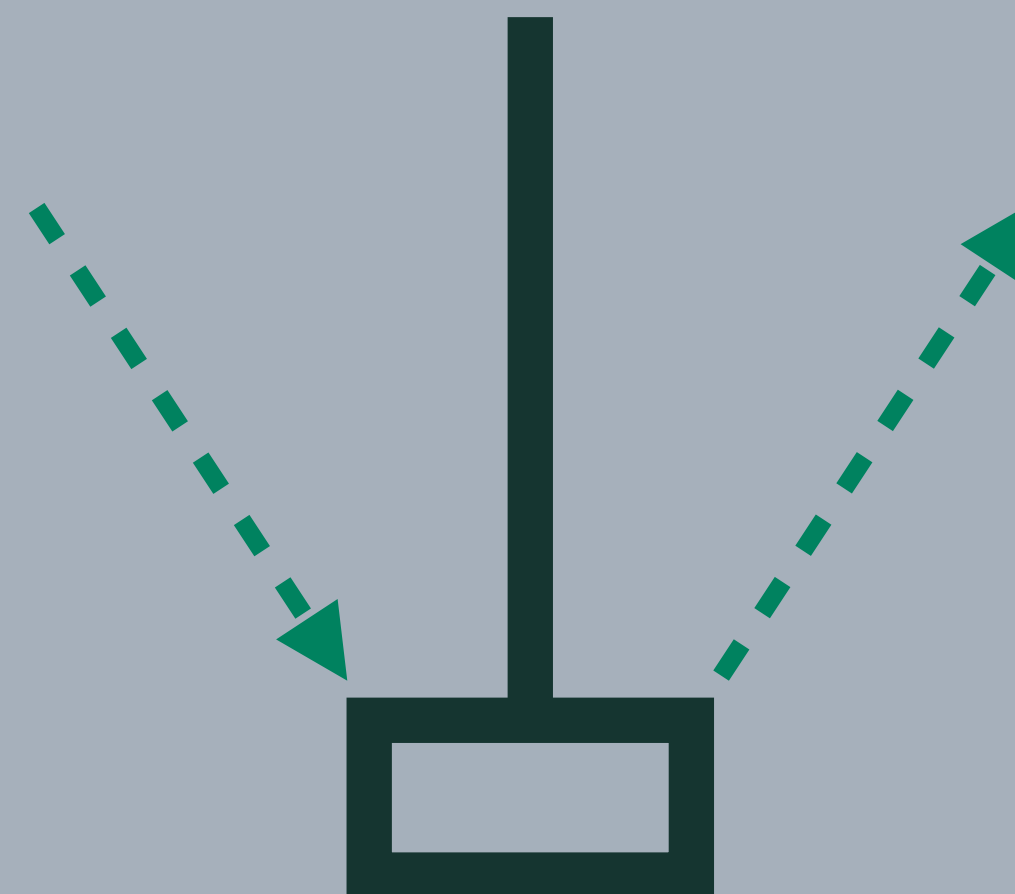
## Inverted Hammer

下降行情，阴阳皆可，实体小，上影长，少下影

A variation of the hammer, a one-session pattern with a relatively small real body of either color, and an upper shadow but no lower shadow. The inverted version appears at the bottom of a down-trend. (When the same pattern is seen at the top of an uptrend, it is a shooting star). Although the color of the real body does not matter, a white real body is somewhat more convincing than a black one. This indicator is similar to a bullish gravestone doji. However, the gravestone is more likely to be a doji session, while the inverted hammer has a small real body. The distinction is not as important as the fact that both predict reversal.

Bloomberg Visual Guide to Candlestick Charting

3. 下影线：振幅  $< 1/10$



定量识别条件:

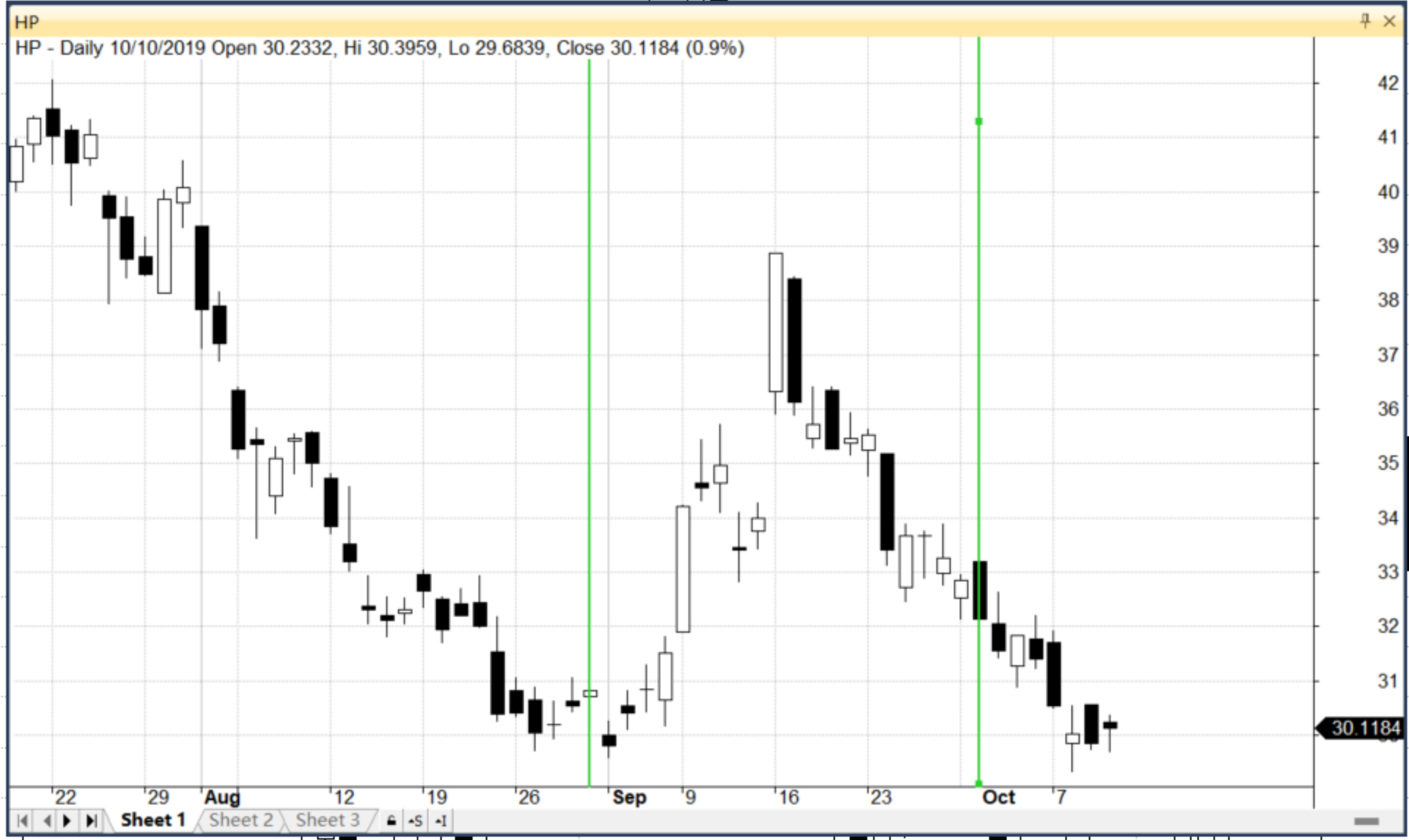
1. 实体：振幅  $< 1/3$
2. 上影线：振幅  $> 1/2$
3. 无下影线  $>>> 0.0033\%$
4. 大于1倍平均值，小于3倍平均值
5. 明显下降

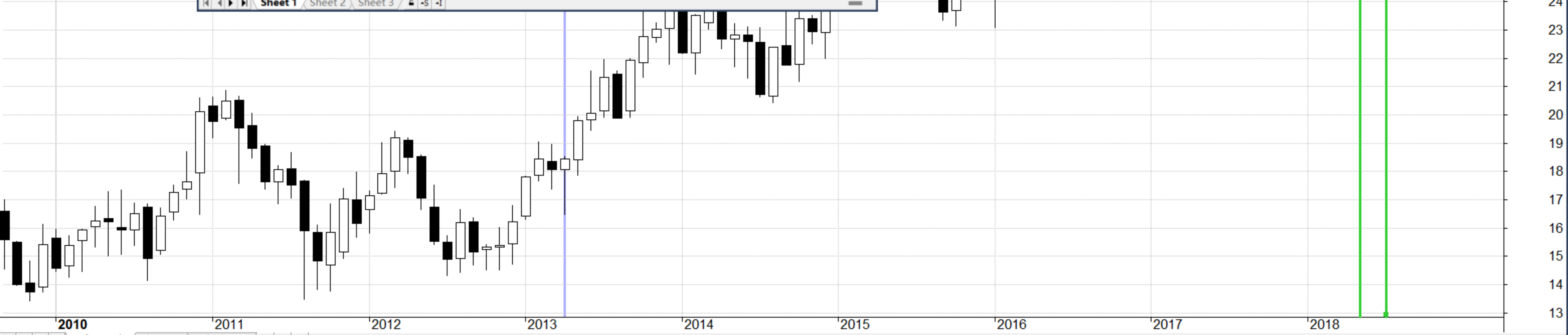


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30.8152

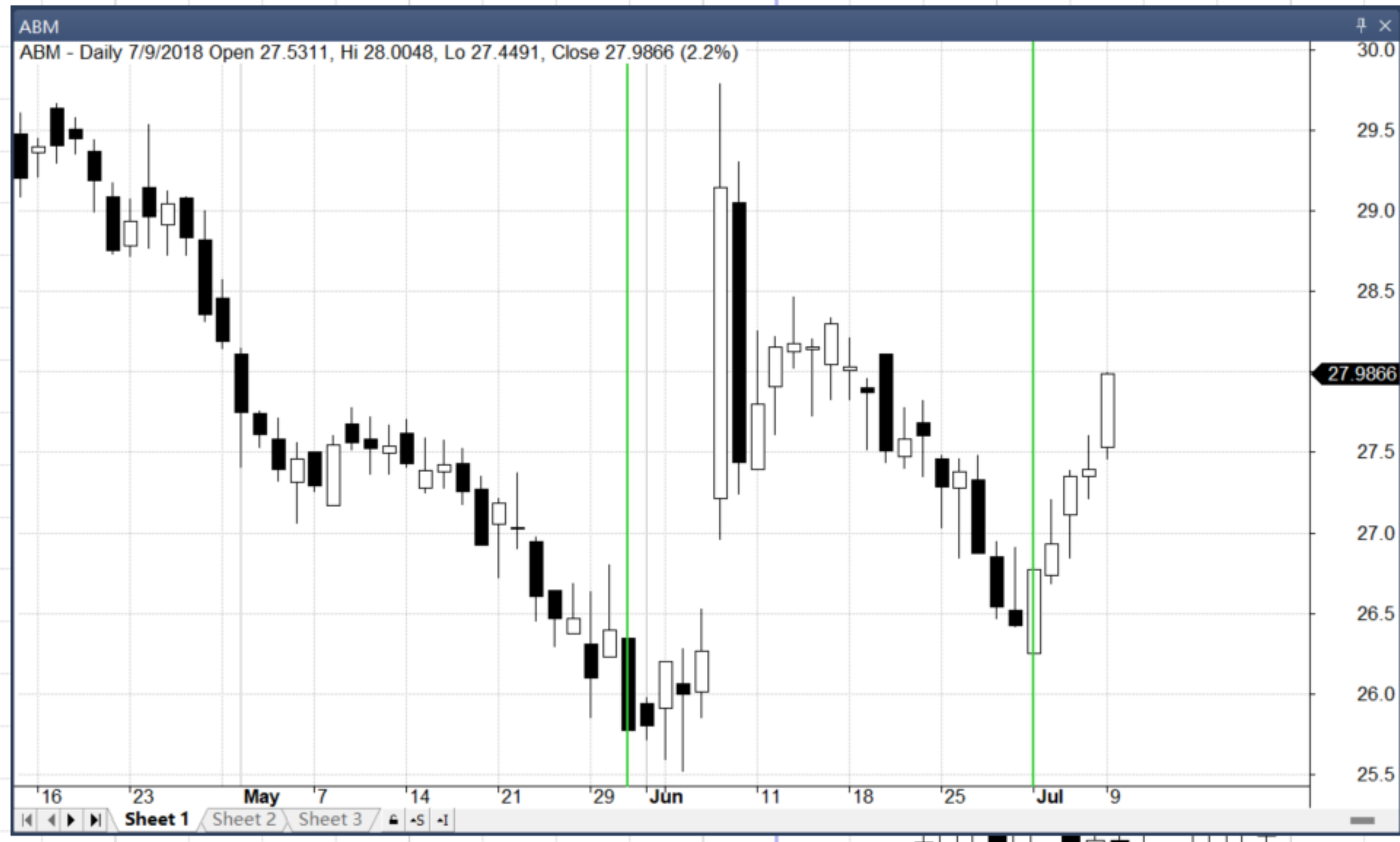
30.8152





25.7742







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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) 出现信号收盘做多

(3) 持有1 / 3 / 5 / 7 个交易日

(4) 对照组:

a. 增加阳线要求 (199, 0.082%)

b. 同样市场环境, Hammer 入场

\* 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	695	0.03%

1-D Hold	Avg%P/L	%Winner	3-D Hold	Avg%P/L	%Winner
S&P 500 成分股	0.19%	58.99%	S&P 500 成分股	0.33%	53.53%
Benchmark (a)	0.71%	64.32%	Benchmark (a)	0.71%	58.79%
Benchmark (b)	-0.15%	51.80%	Benchmark (b)	-0.28%	52.13%

5-D Hold	Avg%P/L	%Winner	7-D Hold	Avg%P/L	%Winner
S&P 500 成分股	0.63%	58.71%	S&P 500 成分股	0.69%	58.13%
Benchmark (a)	0.81%	61.81%	Benchmark (a)	0.91%	60.80%
Benchmark (b)	0.33%	54.24%	Benchmark (b)	0.45%	54.91%

### 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



# DEMYSTIFY: INVERTED HAMMER

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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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