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Titolo	Technical Analysis for Algorithmic Pattern Recognition [[electronic resource] /] / by Prodromos E. Tsinaslanidis, Achilleas D. Zaprani
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Descrizione fisica	1 online resource (213 p.)
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Soggetti	Finance Econometrics Statistics Pattern recognition Economics, Mathematical Macroeconomics Finance, general Statistics for Business, Management, Economics, Finance, Insurance Pattern Recognition Quantitative Finance Macroeconomics/Monetary Economics//Financial Economics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references at the end of each chapters.
Nota di contenuto	Technical Analysis -- Preprocessing Procedures -- Assessing the Predictive Performance of Technical Analysis -- Horizontal Patterns -- Zigzag Patterns -- Circular Patterns -- Technical Indicators -- A Statistical Assessment -- Dynamic Time Warping for Pattern Recognition.
Sommario/riassunto	The main purpose of this book is to resolve deficiencies and limitations that currently exist when using Technical Analysis (TA). Particularly, TA is being used either by academics as an “economic test” of the weak-form Efficient Market Hypothesis (EMH) or by practitioners as a main or supplementary tool for deriving trading signals. This book approaches TA in a systematic way utilizing all the available estimation theory and

tests. This is achieved through the developing of novel rule-based pattern recognizers, and the implementation of statistical tests for assessing the importance of realized returns. More emphasis is given to technical patterns where subjectivity in their identification process is apparent. Our proposed methodology is based on the algorithmic and thus unbiased pattern recognition. The unified methodological framework presented in this book can serve as a benchmark for both future academic studies that test the null hypothesis of the weak-form EMH and for practitioners that want to embed TA within their trading/investment decision making processes.
