华东师范大学学报(自然科学版)　2008 2008 (1): 44-50,139　ISSN 1000-5641　CN 31-1298/N

数学 统计学

关于SARV模型技术分析指标相应统计量的性质(英)

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收稿日期 2007-3-5　修回日期 2007-4-16　网络版发布日期 2008-1-11　接受日期 2007-5-21

摘要

在证券市场，一些流行的技术分析指标(如布林带, RSI,ROC等)被广泛的运用.众所周知在经验金融文化中离散时间的模型被典型的应用.本文主要研究了随机自回归波动率模型作为真实的股票市场的技术分析指标布林带、RSI和ROC相应统计量的性质, 并且证明了这些统计量在给定条件下的平稳性和大数定律成立.

关键词　随机自回归波动率模型　布林带　平稳过程　强混合
分类号 O211.6

Properties of the Corresponding Statistics of the Technical Analysis Indexes on SARV Model(English)

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Abstract
In the stock market, Some popular technical analysis indexes (e.g. Bollinger bands, RSI, ROC $\cdots$) are widely used by traders. It is well known that discrete-time model was typically used in empirical financial literature. This paper investigates the probabilistic properties of the corresponding statistics of the technical analysis indexes Bollinger bands, RSI and ROC for stochastic autoregressive volatility (SARV) model as real stock market. Under the given onditions, the stationarity and the law of large number of these statistics are proved .

Key words　SARV model　Bollinger bands　stationary process　Strong mixing

DOI:

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