CALIFORNIA STATE SCIENCE FAIR
2015 PROJECT SUMMARY

Name(s)	Project Number
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Project Title

Stock Market + Risk Management = College Paid

Abstract

Objectives/Goals

Within the financial markets, I am comparing momentum indicators with oscillating indicators. Then I created programs with multiple time frames to try to improve their results.

Methods/Materials

1. Tradestation
2. Computer
3. Babypips.com

I picked three indices and six indicators for the daily charts. After that I optimized the exit strategy with the 6 indicators from 2000 - 2005. Then I used those values from the optimization in charts from 2005 - 2015. Then I compared those results. Lastly I wrote programs applying multiple time frames trying to improve the previous results.

Results

On the Volatility Index, the Oscillating indicators did better, but on the trending markets such as the Bond Barkly Index and the NASDAQ, the Momentum Indicators outperformed the Oscillators. Also, when I applied the Multiple time frames, the programs did worse because the multiple time frames prevented the shorter term indicators from getting early entries.

Conclusions/Discussion

In conclusion I am very surprised that the indicators with the multiple time frames didn't do as well as the single time frame indicators. Also I would conclude from from these results the Momentum Indicators are better during the trending markets but the Oscillators do better during the non-trending markets.

Summary Statement

I am comparing stock market indicators and trying to improve the results with multiple time frames.

Help Received

None