



# CALIFORNIA STATE SCIENCE FAIR 2015 PROJECT SUMMARY

<b>Name(s)</b> <b>William M. Pramanik</b>	<b>Project Number</b> <b>J1416</b>
<b>Project Title</b> <b>Stock Market + Risk Management = College Paid</b>	
<div><div><b>Objectives/Goals</b> 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.</div><div><b>Methods/Materials</b> 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.</div><div><b>Results</b> 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.</div><div><b>Conclusions/Discussion</b> 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.</div></div>	
<b>Summary Statement</b> I am comparing stock market indicators and trying to improve the results with multiple time frames.	
<b>Help Received</b> None	