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AN OPTIMAL MEAN-REVERSION TRADING RULE UNDER A MARKOV CHAIN MODEL Jingzhi Tie and Qing Zhang Department of Mathematics University of Georgia Athens, GA 30602, USA (Communicated by jiongmin Yong) Abstract. This paper is concerned with a mean-reversion trading rule. In contrast to most market models treated in the literature, the underlying market

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We study the profitability of optimal mean reversion trading strategies in the US equity market. Different from regular pair trading practice, we apply maximum likelihood method to construct the optimal static pairs trading portfolio that best fits the Ornstein-Uhlenbeck process, and rigorously estimate the parameters.

### On the Profitability of Optimal Mean Reversion Trading ...

Optimal Mean Reversion Trading Mathematical Analysis and Practical Applications Tim Leung Xin Li Columbia University, USA ^ World Scientific NEW JERSEY • LONDON • SINGAPORE • BEI JING • SHANGHAI • HONGKONG • TAIPEI • CHENNAI • TOKYO

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### Optimal Mean Reversion Trading: Mathematical Analysis And ...

Mean reversion is a financial term for the assumption that a stock's price will tend to move to the average price over time.. Using mean reversion in stock price analysis involves both identifying the trading range for a stock and computing the average price using analytical techniques taking into account considerations such as earnings, etc.

### Mean reversion (finance) - Wikipedia

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Optimal Mean Reversion Trading with Transaction Costs and Stop-Loss Exit International Journal of Theoretical and Applied Finance, Vol. 18, No. 3, 2015 26 Pages Posted: 23 Feb 2013 Last revised: 27 Apr 2015

### Optimal Mean Reversion Trading with Transaction Costs and ...

For an answer to this question, we turn to a book by Professor Tim Leung and Xin Li: "Optimal Mean reversion Trading: Mathematical Analysis and Practical Applications". We will showcase how the widely known Ornstein-Uhlenbeck process can be used to create your optimal mean-reverted portfolio and to also find the solution for the optimal timing of trades problem.

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Leung, T and X Li [2015] Optimal mean reversion trading with transaction costs and stop-loss exit, International Journal of Theoretical & Applied Finance, 18(3), 15500. Link , Google Scholar Leung, T and X Li [ 2016 ] Optimal Mean Reversion Trading: Mathematical Analysis and Practical Applications , World Scientific.

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