

## Moving Average( )

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- , 가 , , .

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: 가 가 가 ,

$$M_t = ( P_t + P_{t-1} + P_{t-2} + \dots + P_{t-n+1} ) / n$$

M<sub>t</sub> , n , P<sub>t</sub> t 가

가 : 가 (weighted moving average)  
가 가 가

$$MW_n = (W_1 * P_1 + W_2 * P_2 + \dots + W_n * P_n) / (W_1 + W_2 + W_3 + \dots + W_n)$$

: 가 가 가

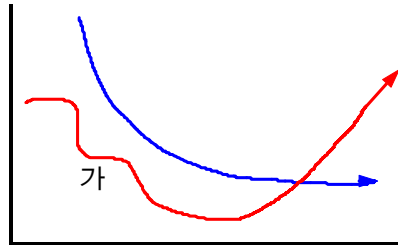
$$EMA( ) = + \{ c \times ( 가 - ) \}$$

, 0 < c < 1 ( 9 0.2, 12 0.15, 26 가 0.075 )  
c = 2 / (n+1)

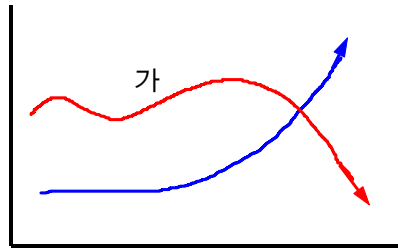
2.

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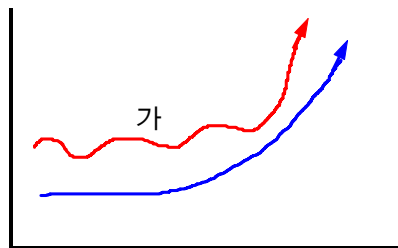
가가



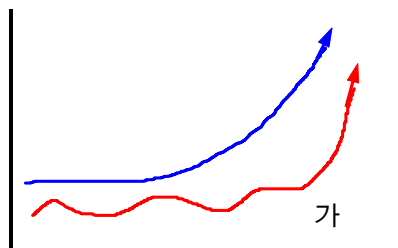
가가



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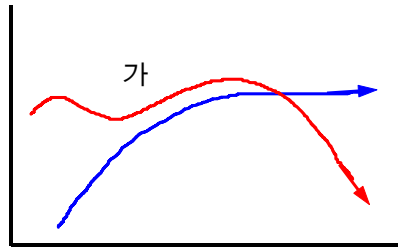


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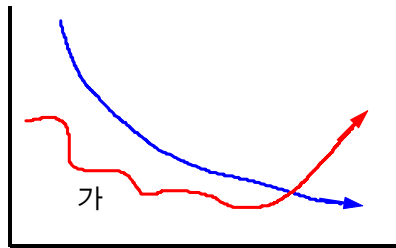


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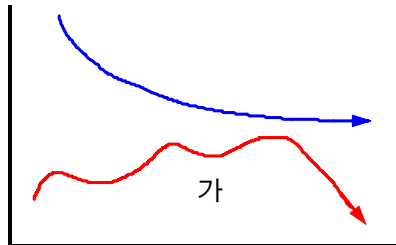


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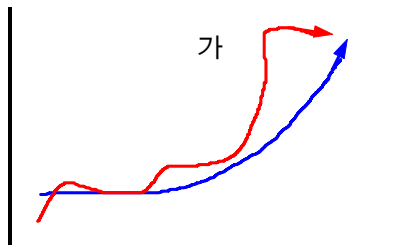


가가

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가가



(golden cross) (dead cross)

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- : 가 가

- 가 가

- 100 가 , 100

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-

= ( 가 ( 가) / ) \* 100



3. 가

- 가

- (time lag)

- 가