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Homework #06 - IOAMT Webinar - May-13-2011

Duration:01:02:28
Variable speed version: Watch [1]

Chad Payne of Linn Software and Bill Duryea of IOAMT discuss tools and strategies for statistical analysis in Investor/RT.

Day Session / IB Range Ratio: In this chart [2] we determined that the average ratio between the Day Session Range and the IB Range was 2.15. And on average, the Day Session Range was 10.38 points larger than the IB Range. These averages were computed on the ES over a 1,000 day period ending 5/12/2011.

Overnight to Day Session: In this chart [3] we determined that out of 1046 sessions, the days session broke out of both the high and low of the overnight session 279 times and stayed completely within the overnight range 44 times.

Volume Price Statistics: In this chart [4] we explored the Volume Price Statistics Indicator.

Volume Breakdown: In this chart [5] we explored the Volume Breakdown Indicator.

Return to Open: Here is the Trading System Definition [6] for the Return to Open system discussed in the Webinar. Here is a screenshot [7] of the optimization settings used to produce this spreadsheet [8].

Links Mentioned in the Webinar Volume Breakdown Overview [9] Trading System Videos [10] Session Statistics Indicator [11] Signal Statistics Indicator [12]
Chart Reference Volume Breakdown Indicator Chart [5]
Chart Reference Volume Price Statistics [4]
Chart Reference Overnight to Day Session [3]
Chart Reference Day Session IB Range Ratio [2]
Chart Reference HurstExponentMPD (@ES#) [13]
Chart Reference HurstExponent (@ES#) [14]
HOMEWORK [15]
WEBINAR [16]
IOAMT [17]

Source URL:https://www.linnsoft.com/videos/ioamt-webinar-may-13-2011

Links

[1] https://www.linnsoft.com/vimeo/117493689 [2] https://www.linnsoft.com/charts/day-session-ib-range-ratio [3] https://www.linnsoft.com/charts/overnight-day-session [4] https://www.linnsoft.com/charts/volume-price-statistics [5] https://www.linnsoft.com/charts/volume-breakdown-indicator-chart [6] https://www.linnsoft.com/sites/default/files/homework/IOAMT_OpenReturn.txt [7] https://www.linnsoft.com/sites/default/files/i/homework/ioamt_opt.jpg [8] https://www.linnsoft.com/sites/default/files/irt_open_return.png [9] https://www.linnsoft.com/techind/vb [10] https://www.linnsoft.com/video-search/trading-systems [11] https://www.linnsoft.com/techind/sesst [12] https://www.linnsoft.com/techind/statistics-indicator-stat [13] https://www.linnsoft.com/charts/hurstexponentmpd-es [14] https://www.linnsoft.com/charts/hurstexponent-es [15] https://www.linnsoft.com/tags/homework [16] https://www.linnsoft.com/tags/webinar [17] https://www.linnsoft.com/tags/ioamt