

HOMOGENITÄT

Märkte zwischen Gleichheit und Ungleichheit

VTAD Award 2019

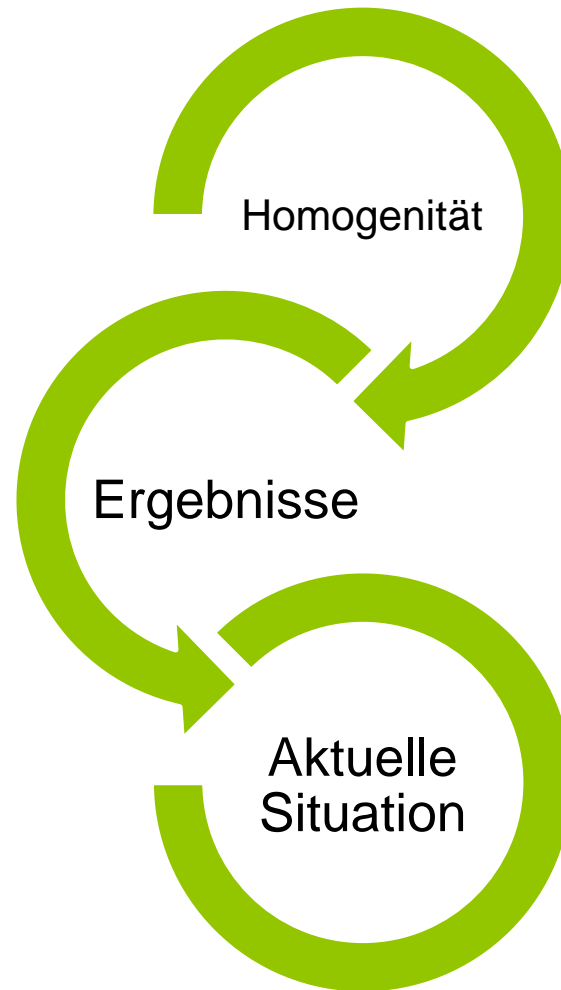
2. Platz

Folien zum Vortrag

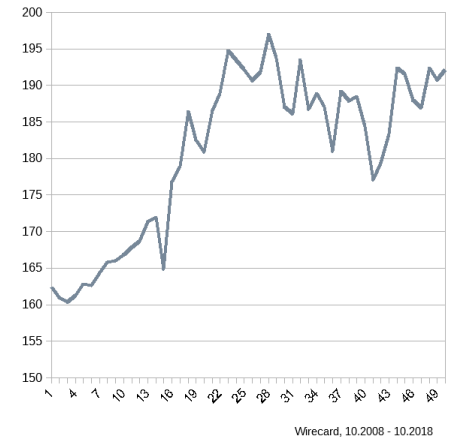
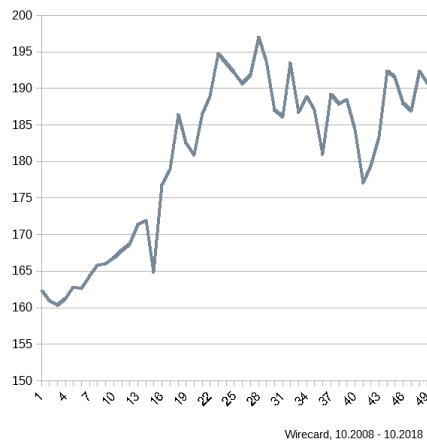
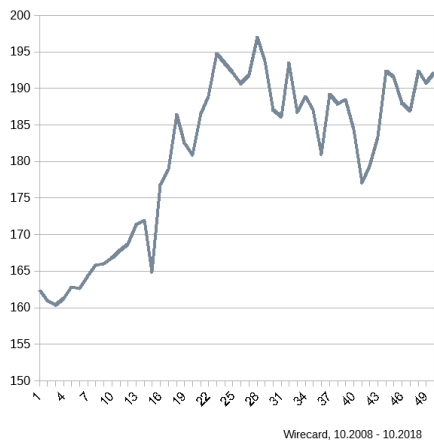
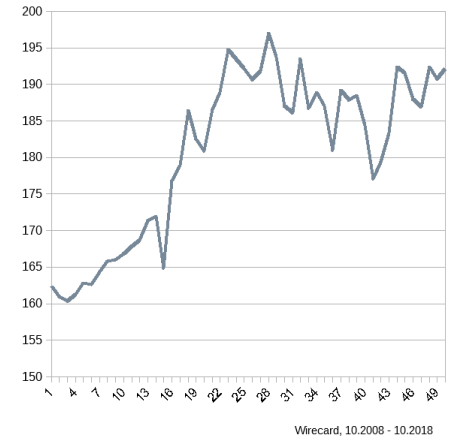
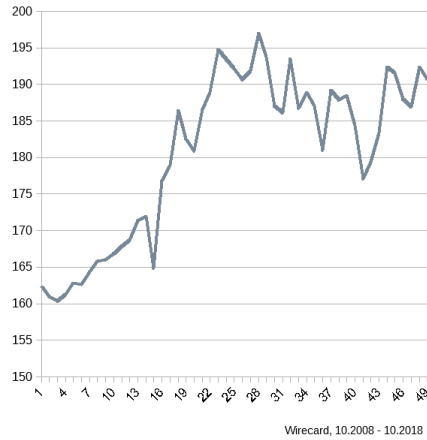
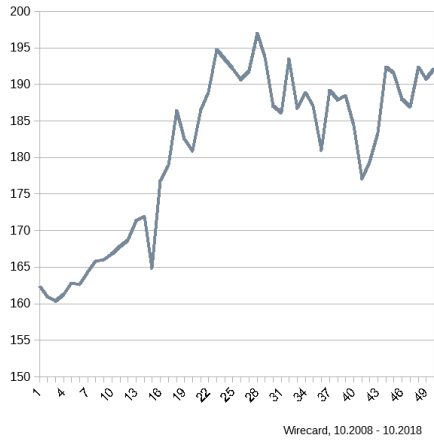
Stuttgart, 06.04.2019

Rüdiger Skrzypek

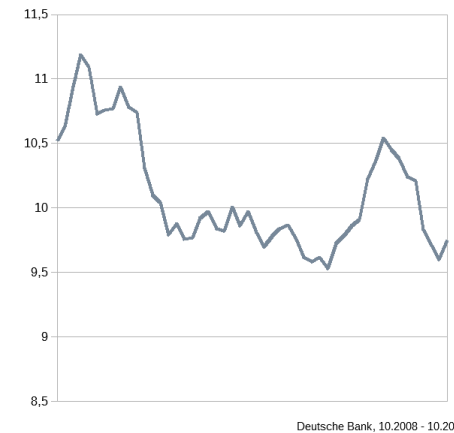
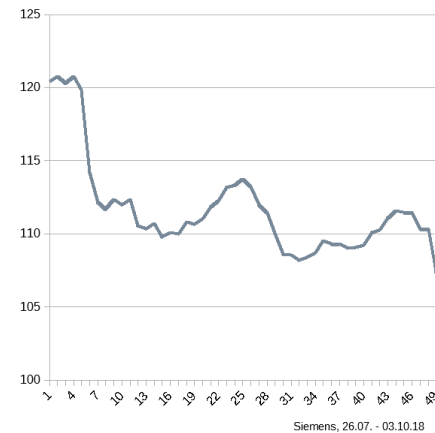
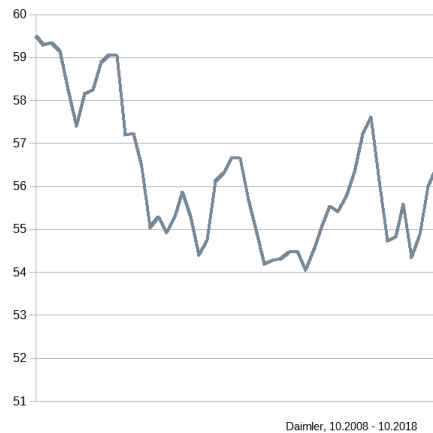
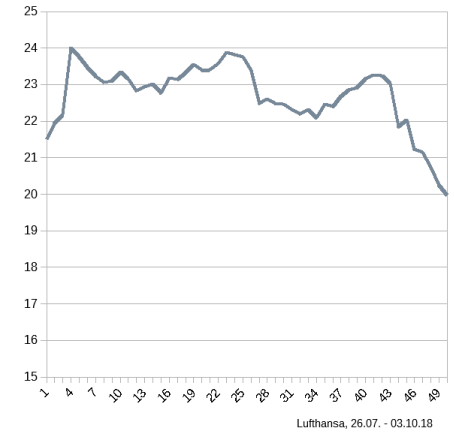
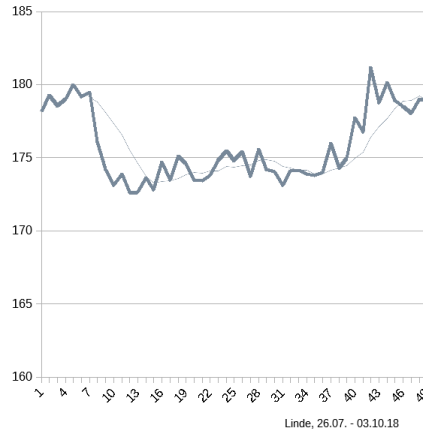
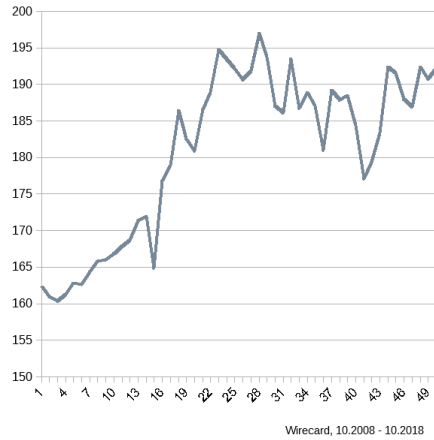
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Homogener Markt

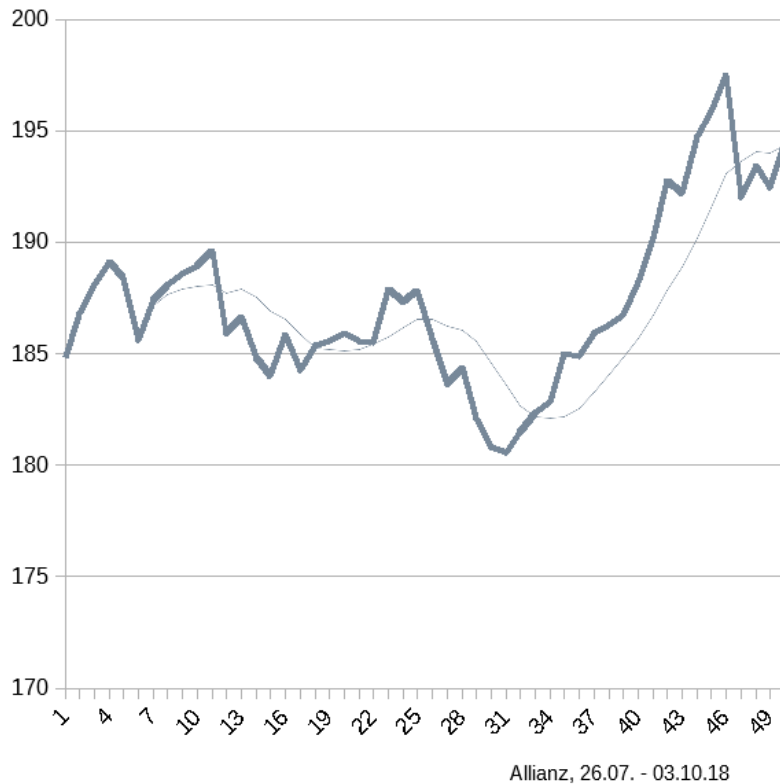


Inhomogener Markt

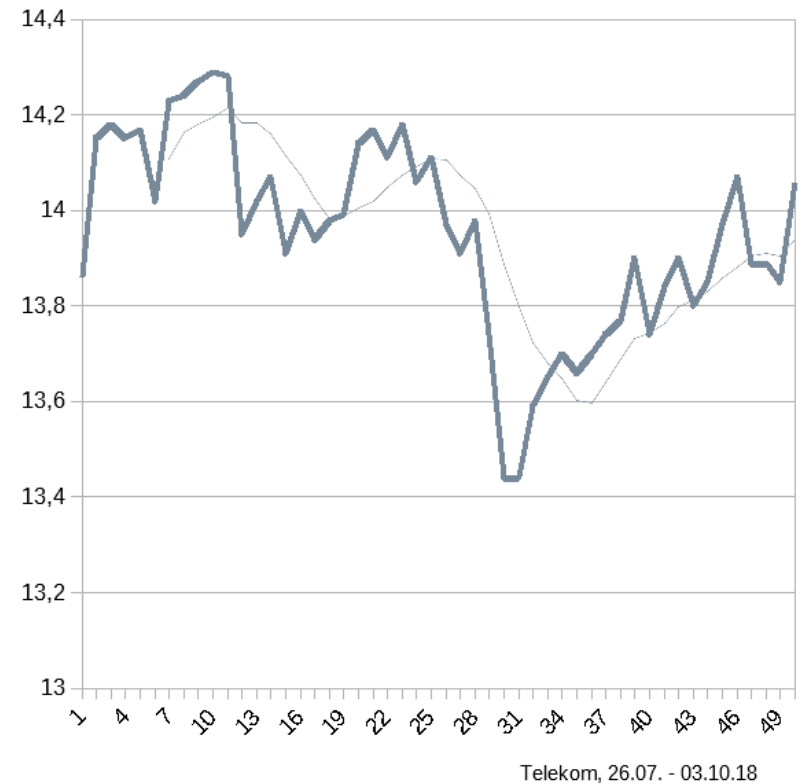


Wie hoch ist die Korrelation?

Allianz

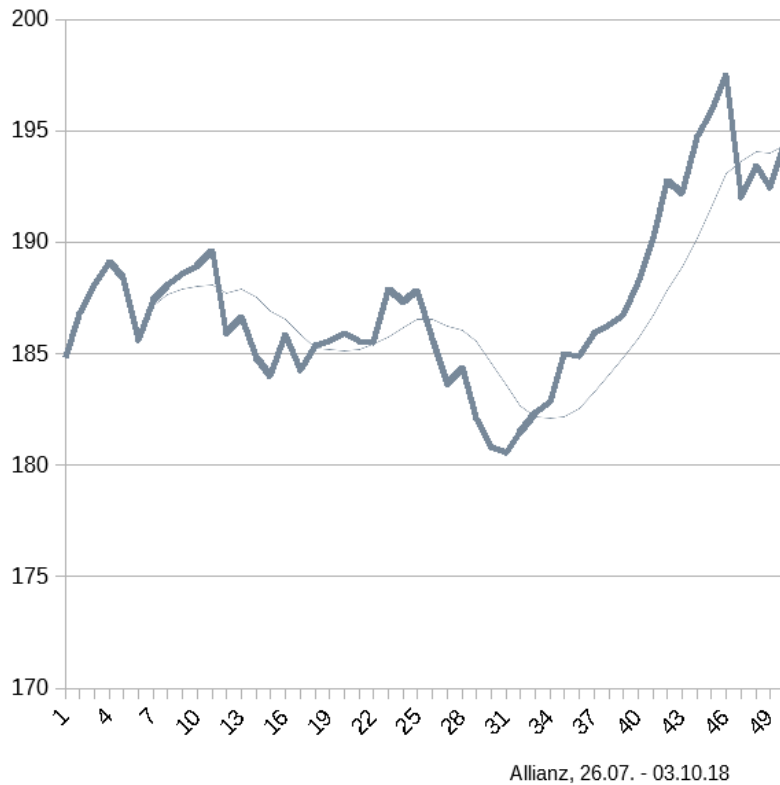


Telekom

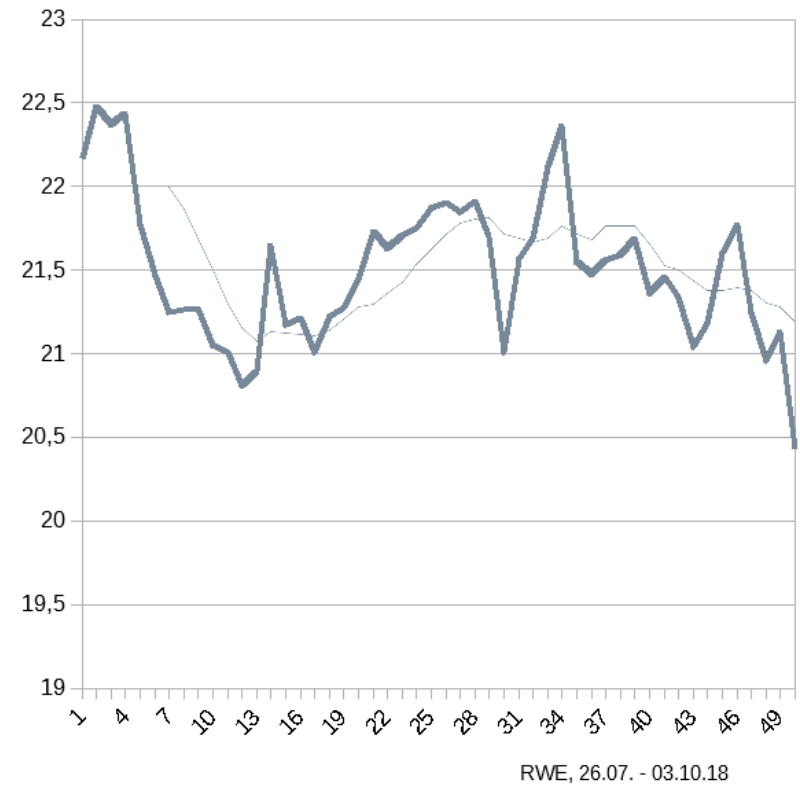


Wie hoch ist die Korrelation?

Allianz

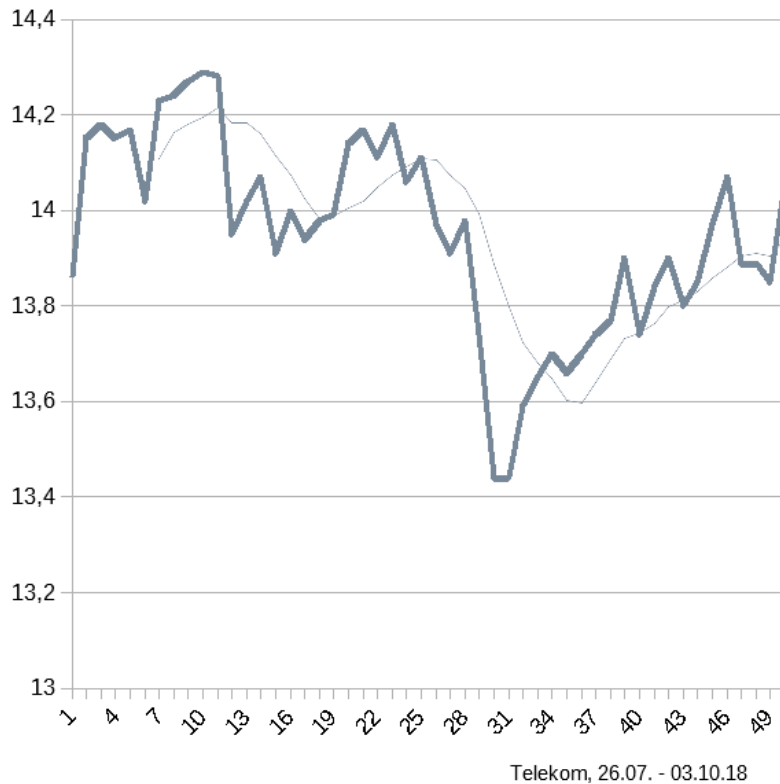


RWE

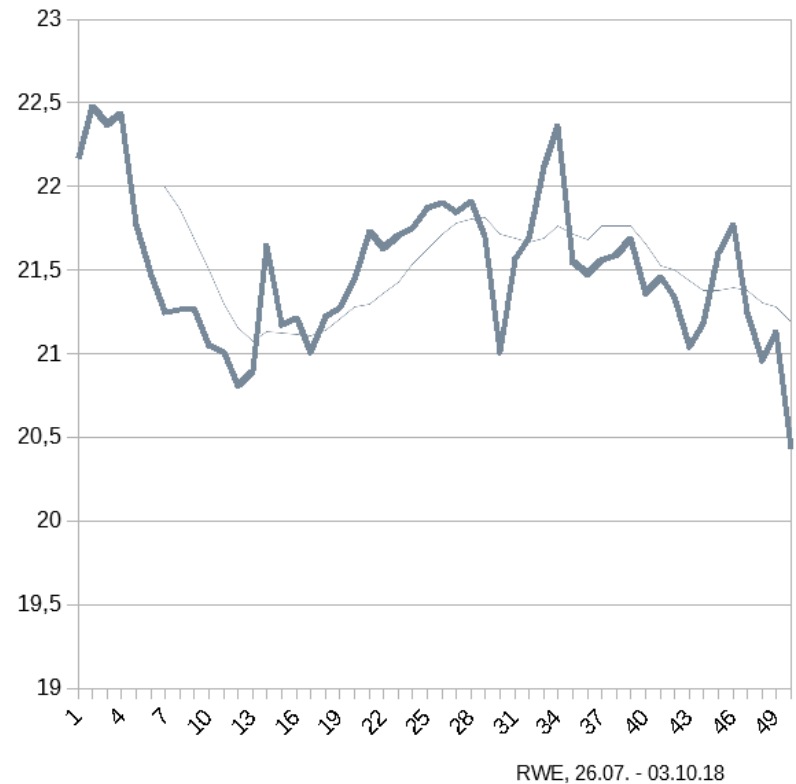


Wie hoch ist die Korrelation?

Telekom

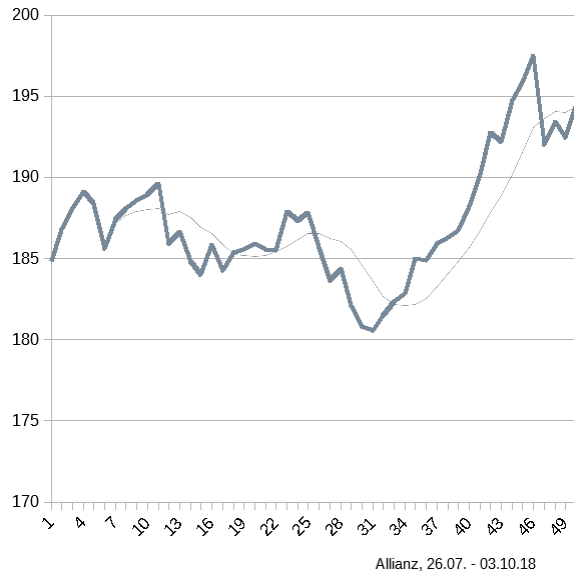


RWE

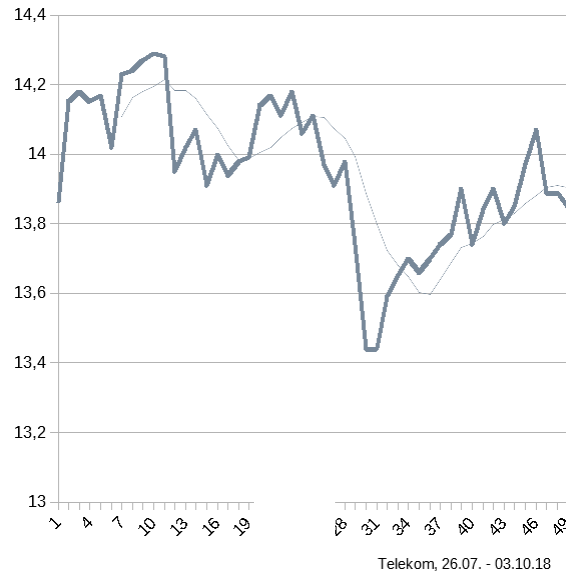


Wie hoch ist die Korrelation zwischen Allianz, Telekom und RWE?

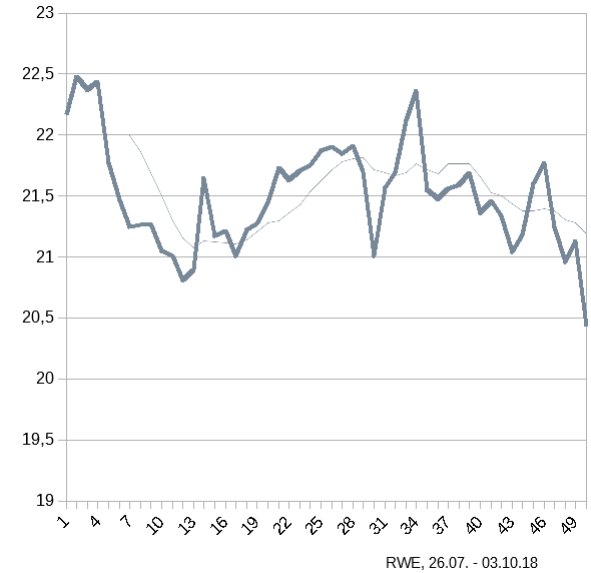
Allianz



Telekom



RWE



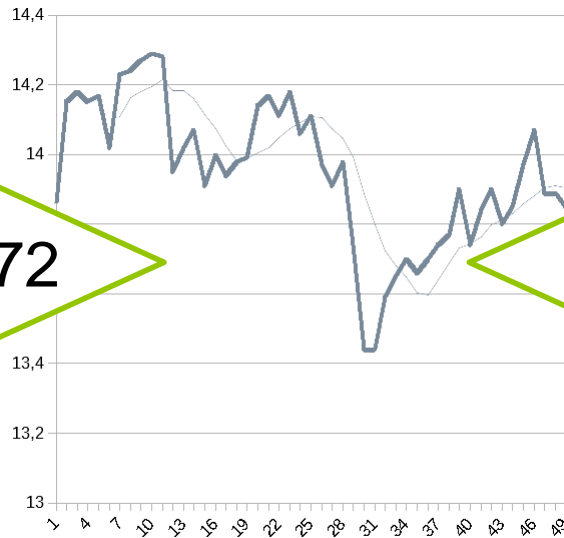
Wie hoch ist die Korrelation zwischen Allianz, Telekom und RWE?

Allianz



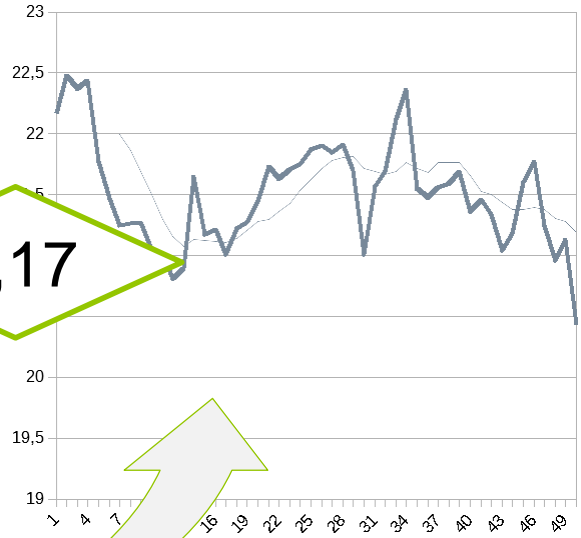
Allianz, 26.07. - 03.10.18

Telekom



Telekom, 26.07. - 03.10.18

RWE



RWE, 26.07. - 03.10.18

0,72

0,17

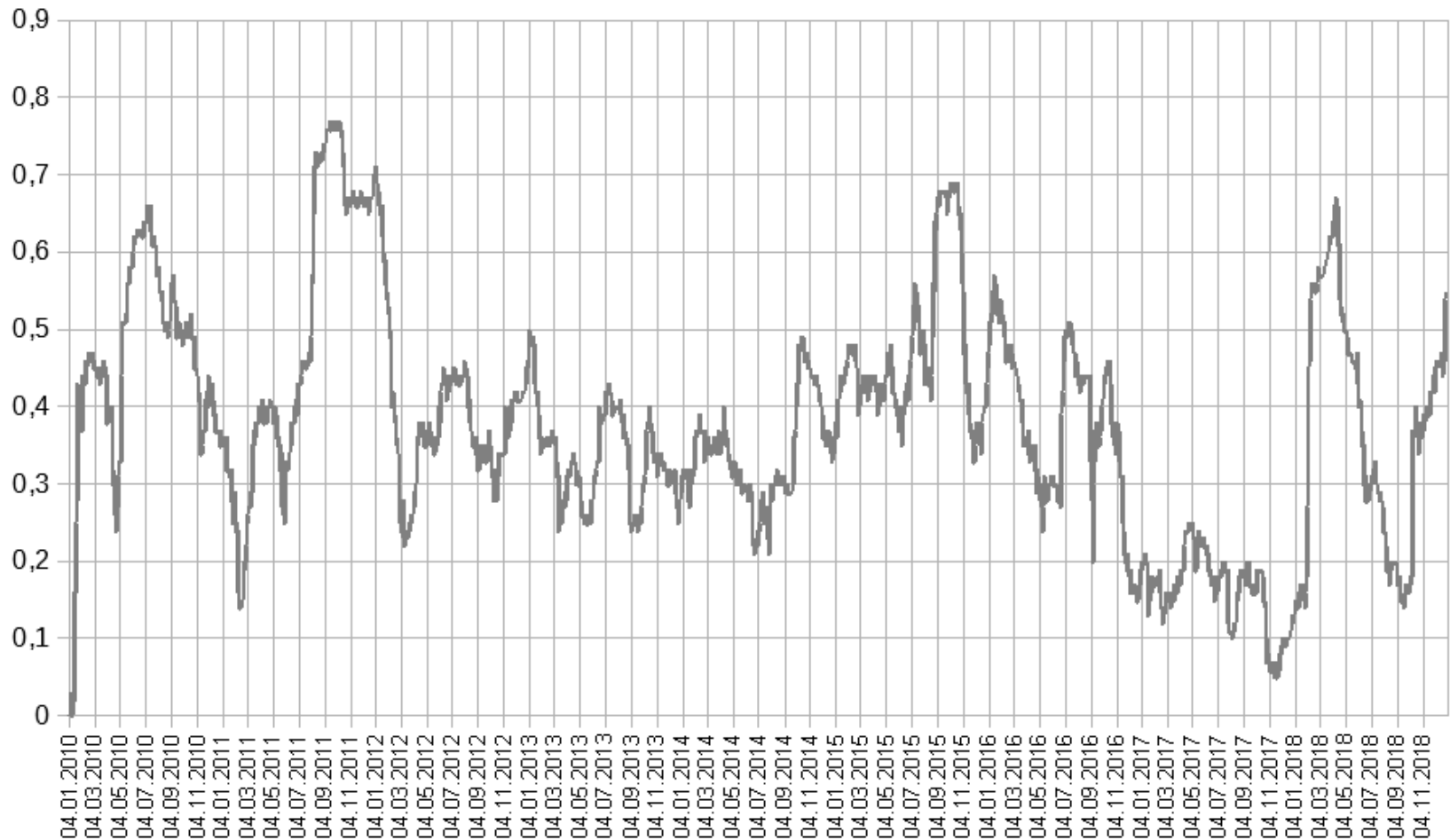
0,42

Homogenität

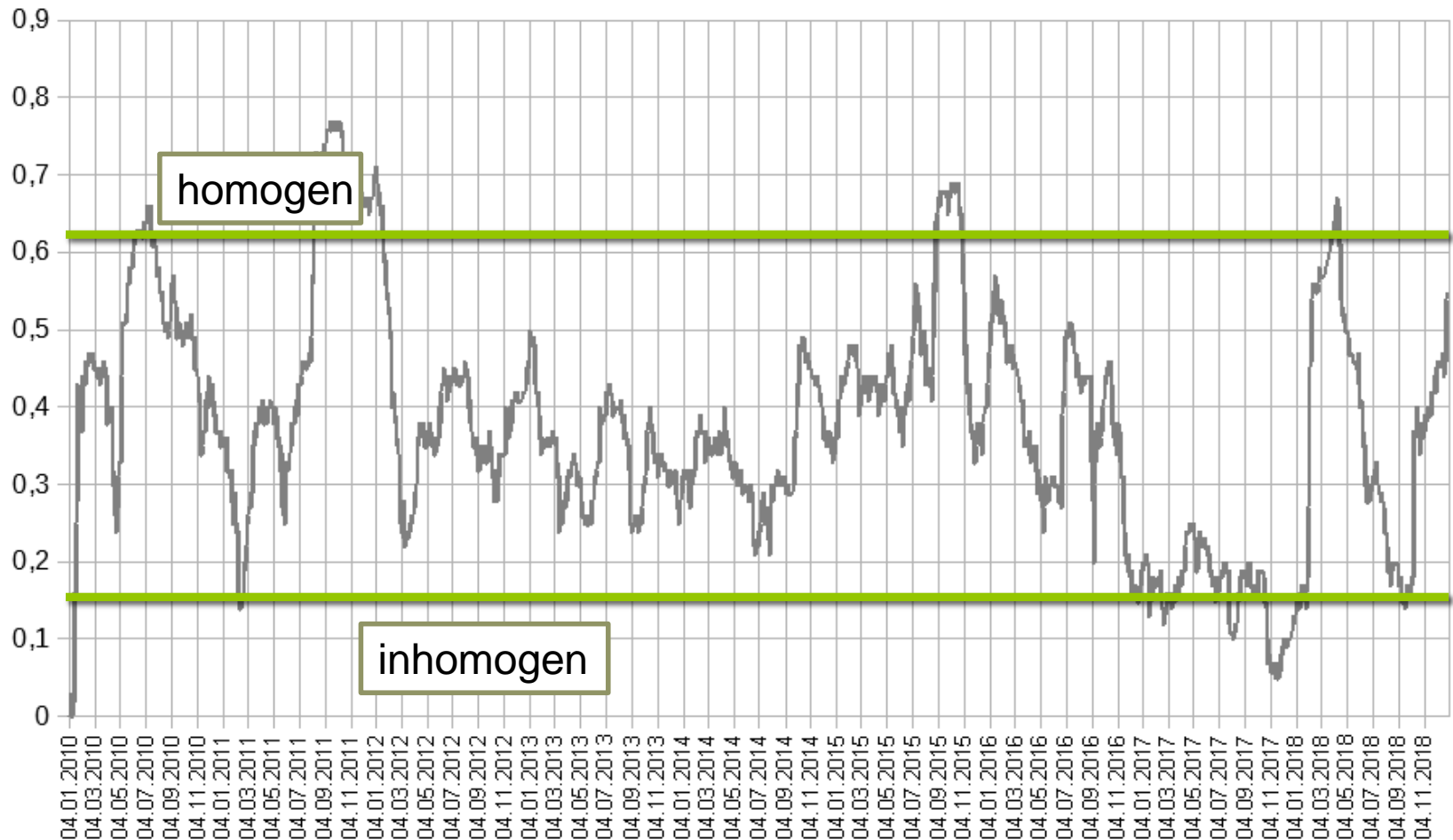
=

Mittelwert aller Korrelationen

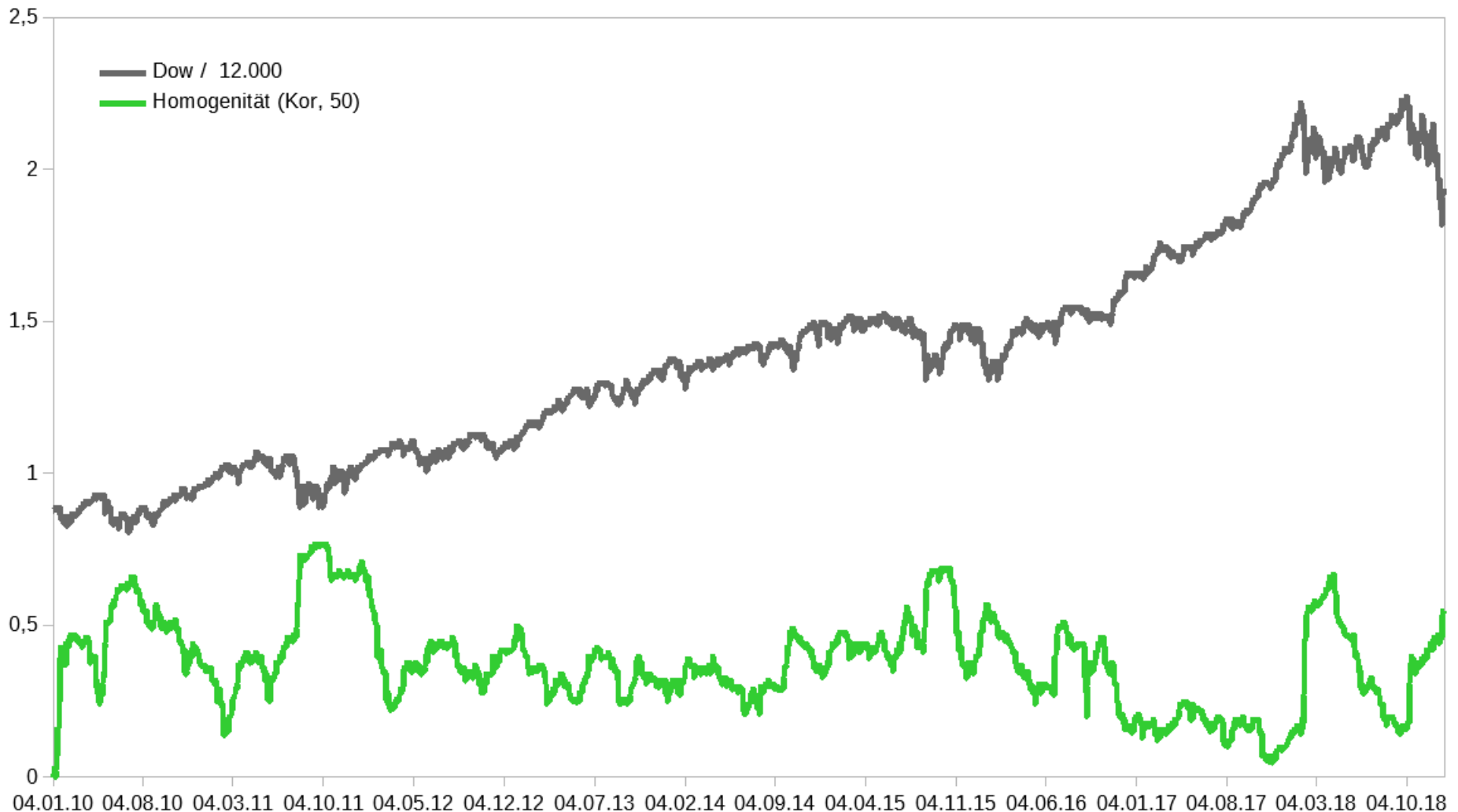
Homogenität des DJIA (2010 – 2018)



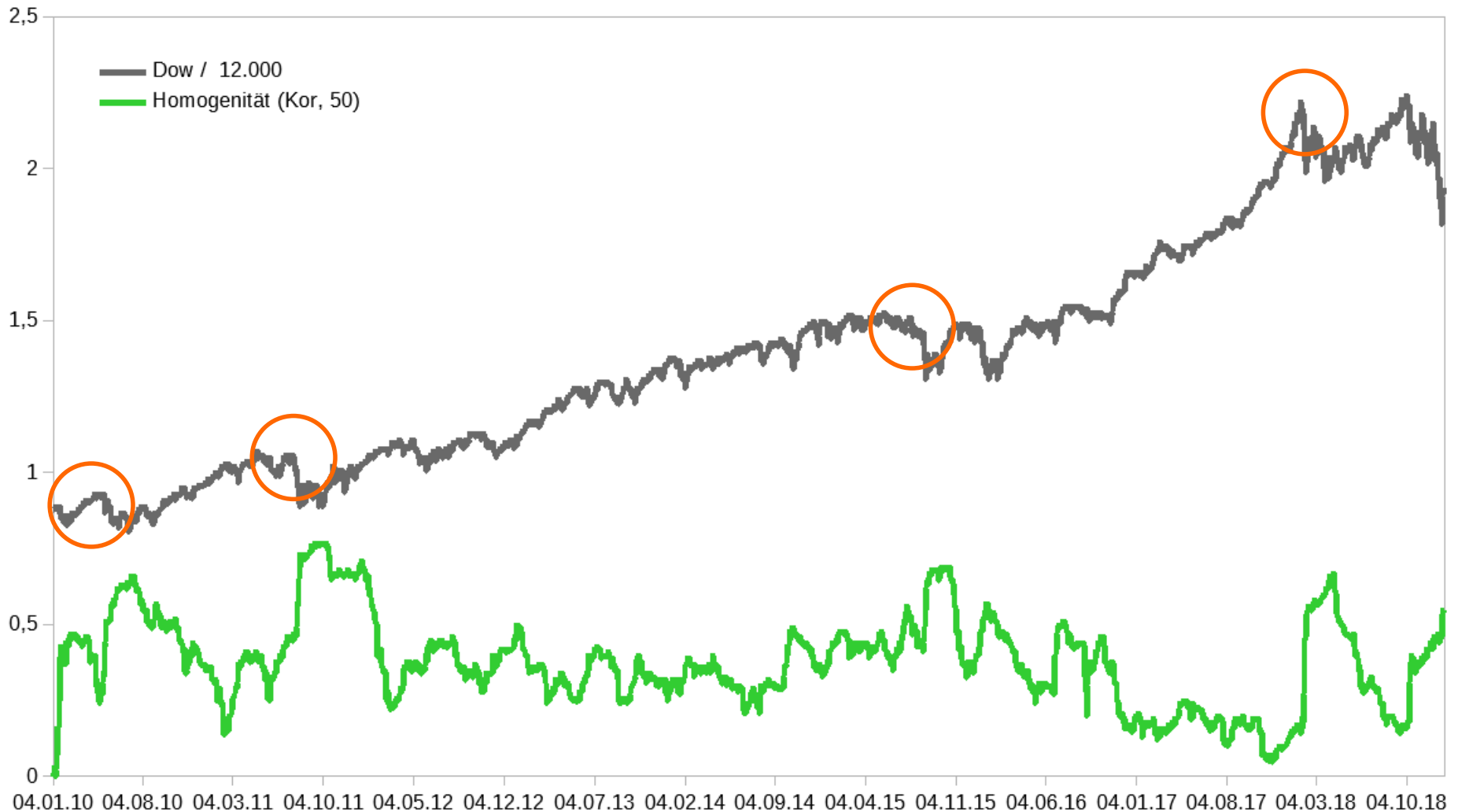
Homogenität des DJIA (2010 – 2018)



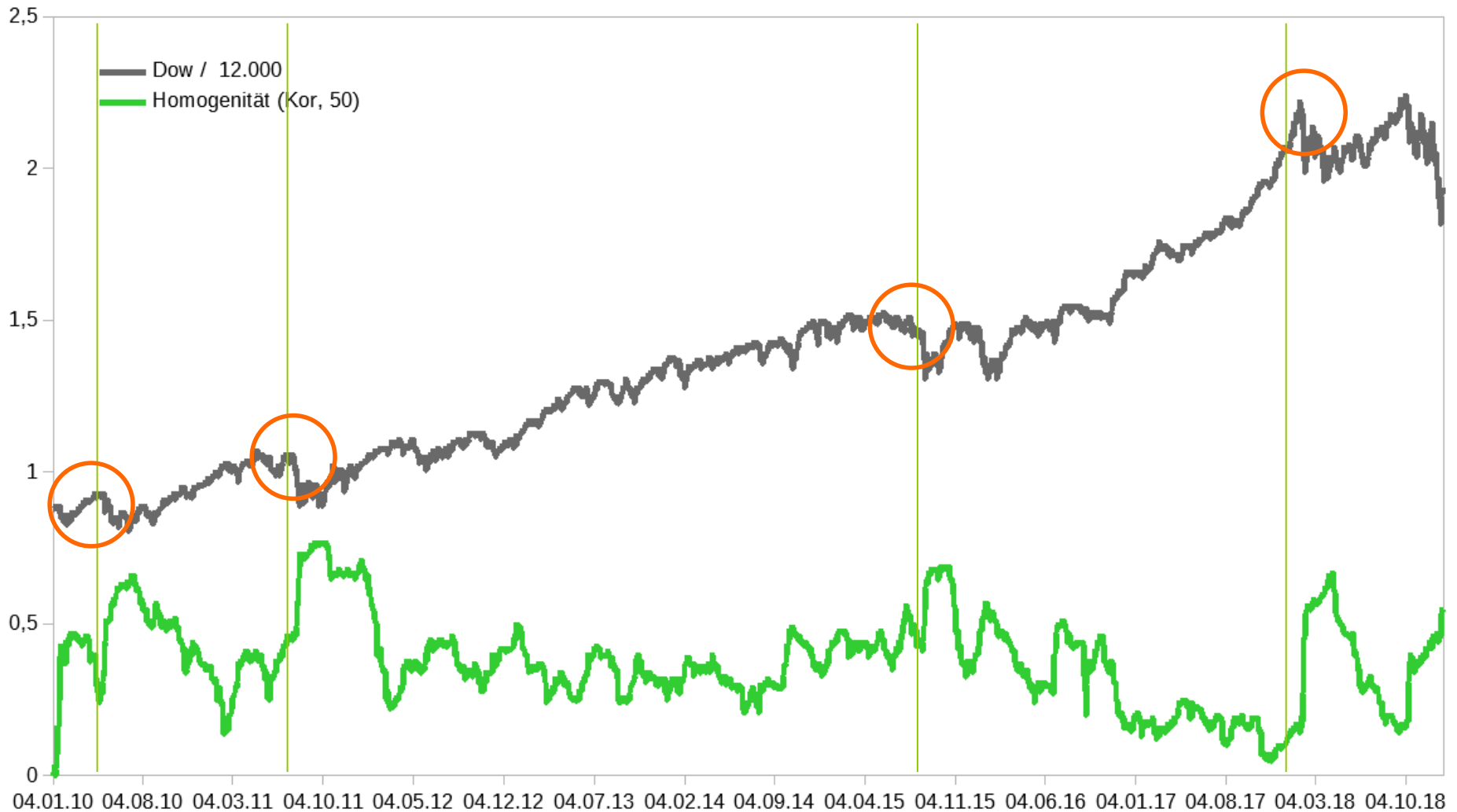
Homogenität und DJIA (2010 – 2018)



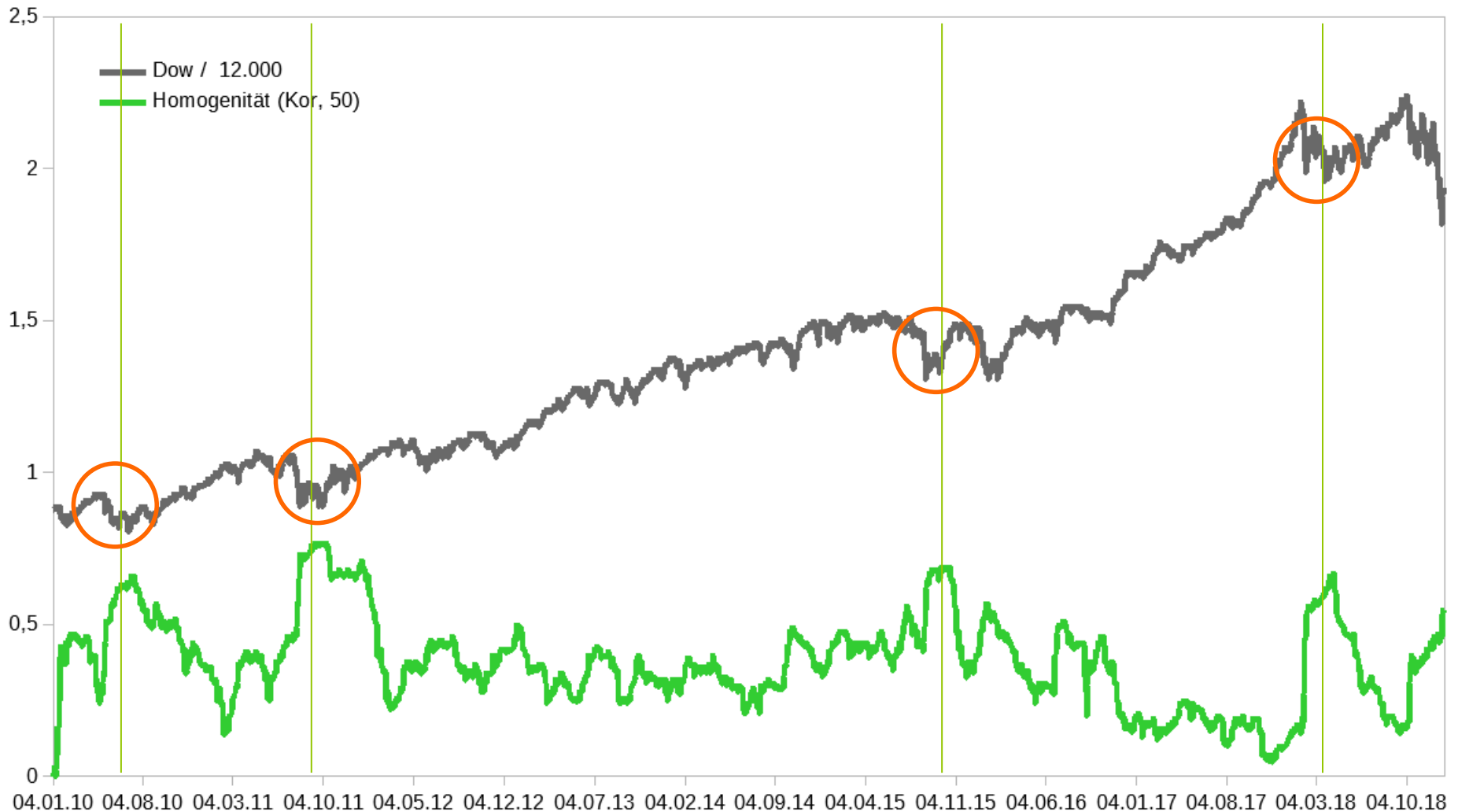
Homogenität und Dow



Homogenität und Dow



Homogenität und Dow

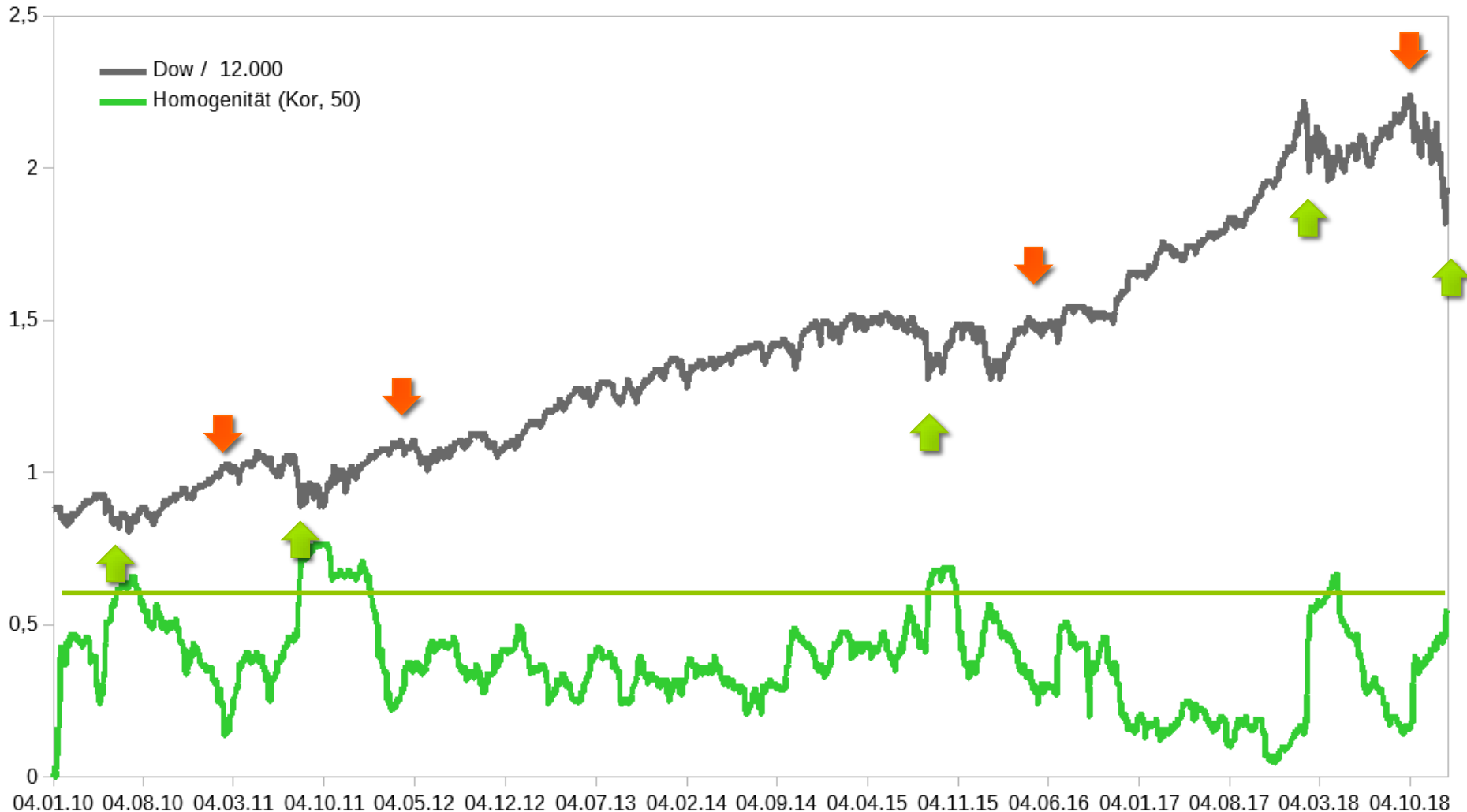


Handelsregel 1

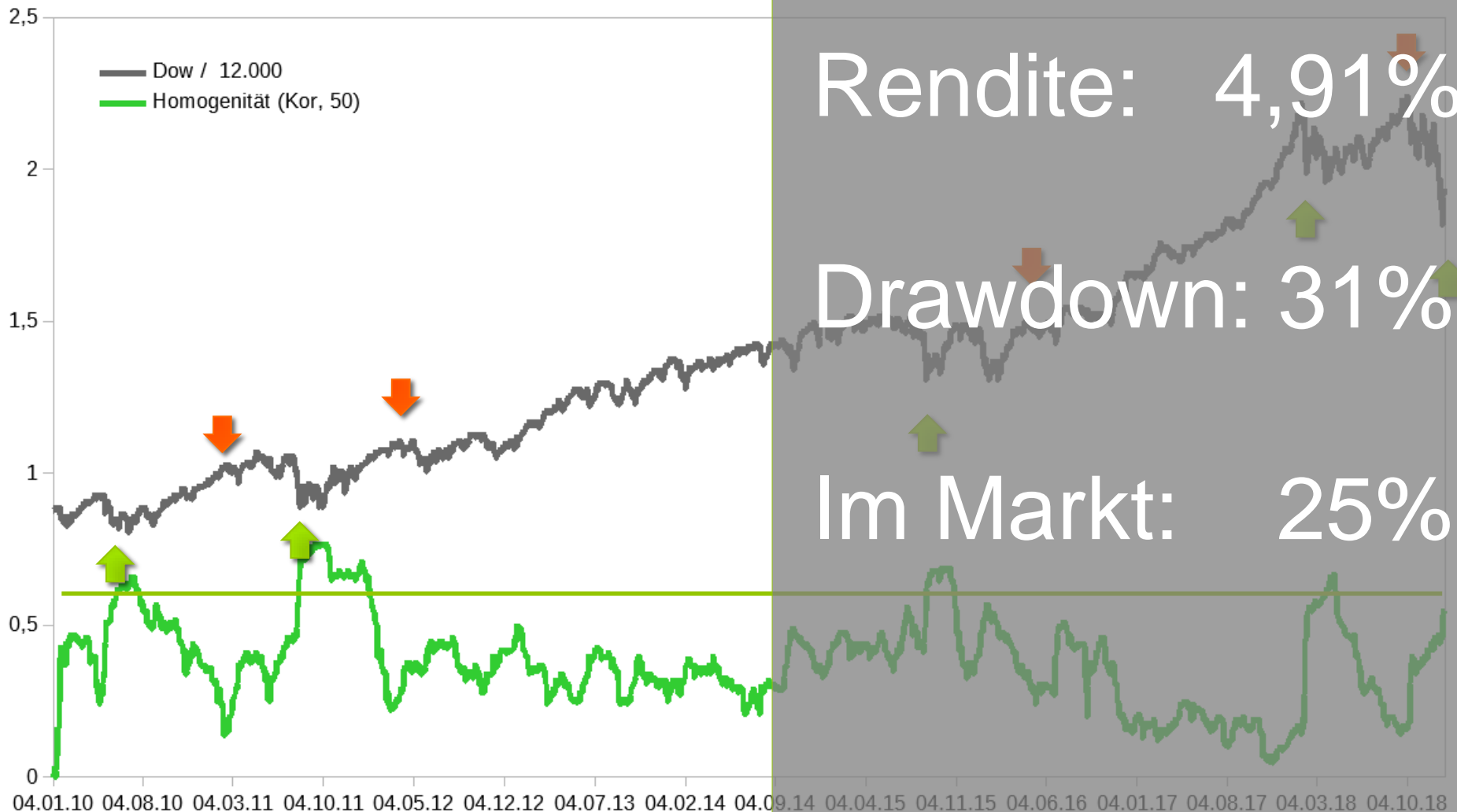
Wenn die Homogenität (Kor, 15 Tagen)
den Wert von 0,5 überschreitet,
kaufe den DJIA

und verkaufe den DJIA
immer nach genau 100 Tagen.

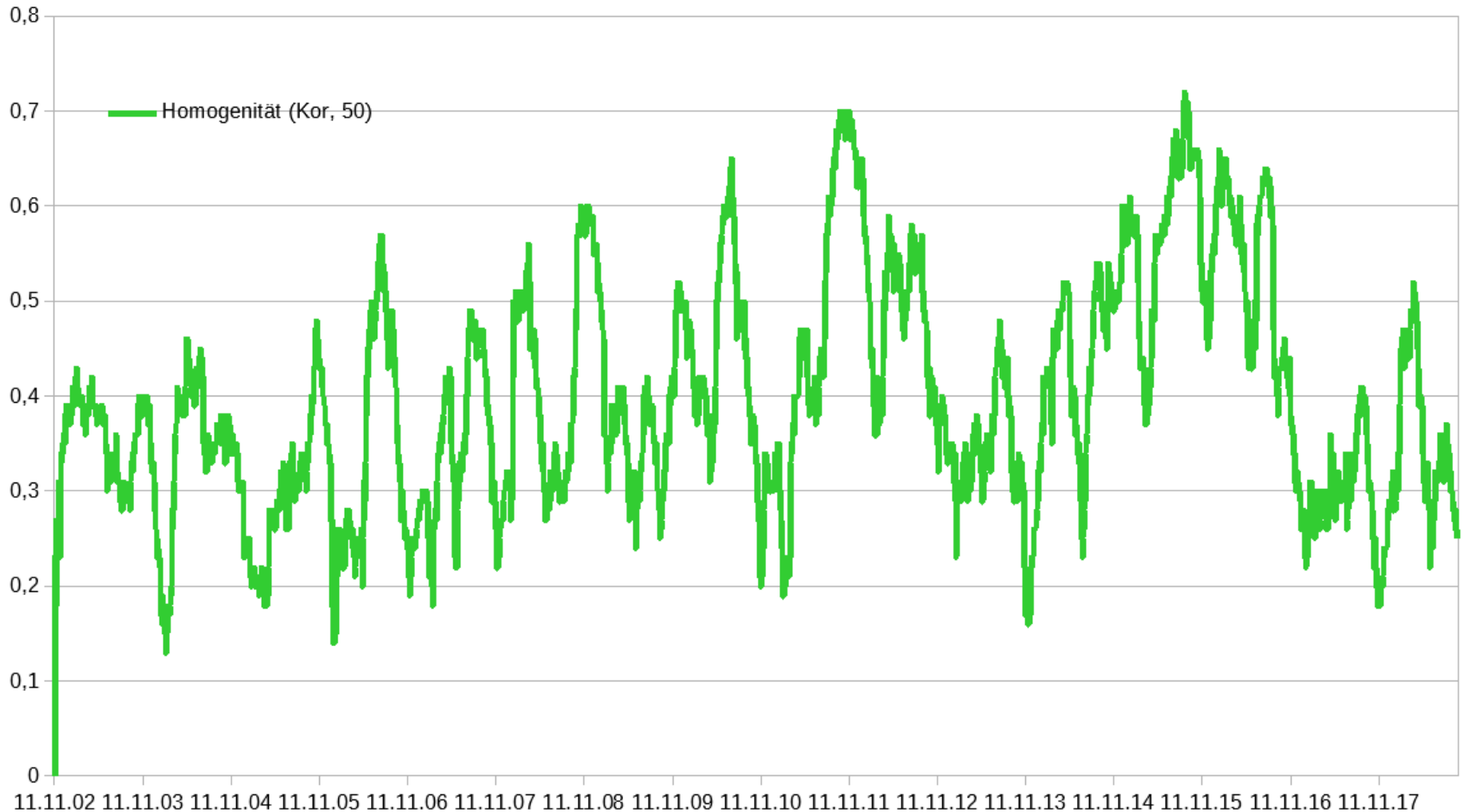
Homogenität, Dow und Handelsregel



Homogenität und Dow



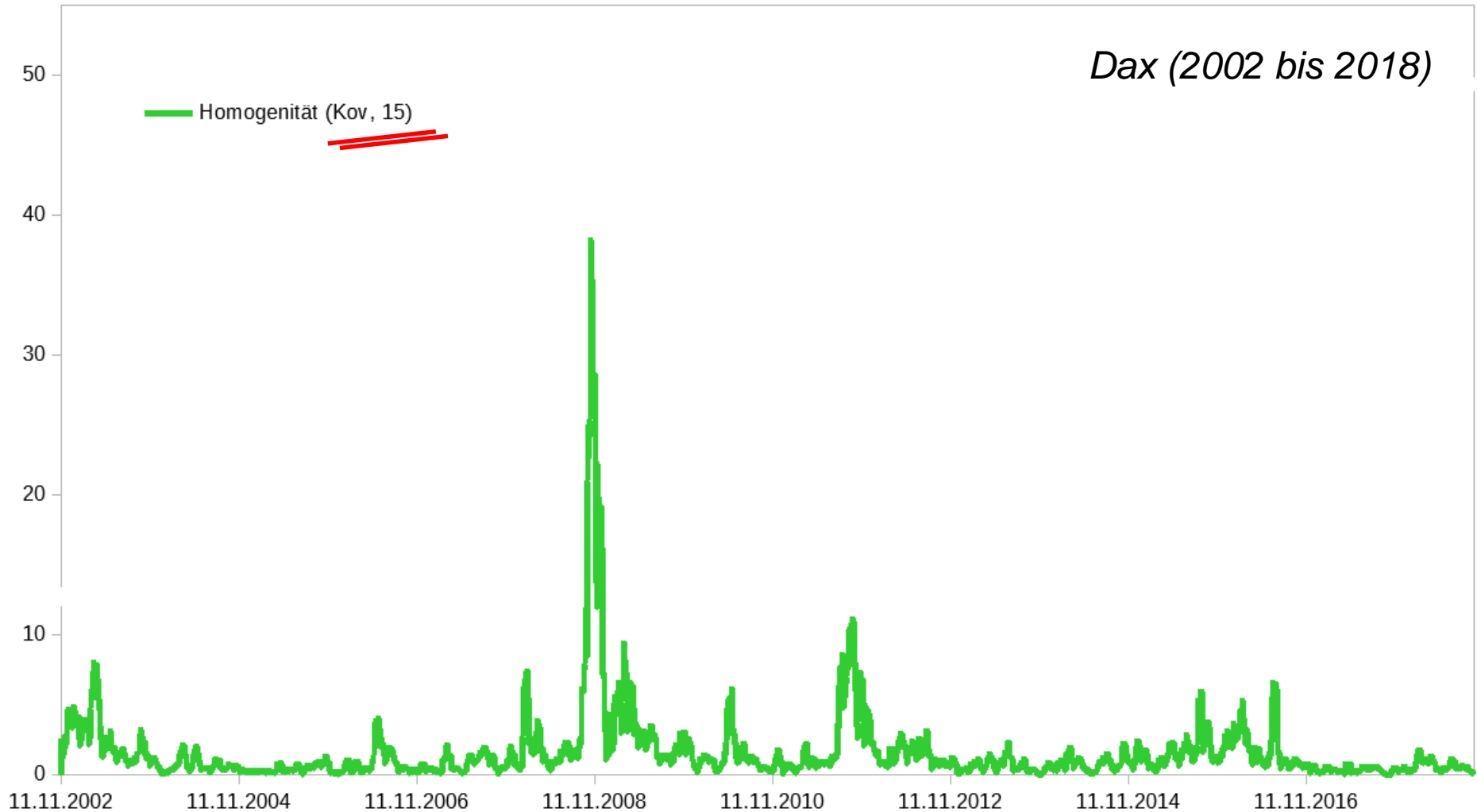
Homogenität für Dax 2002 - 2018



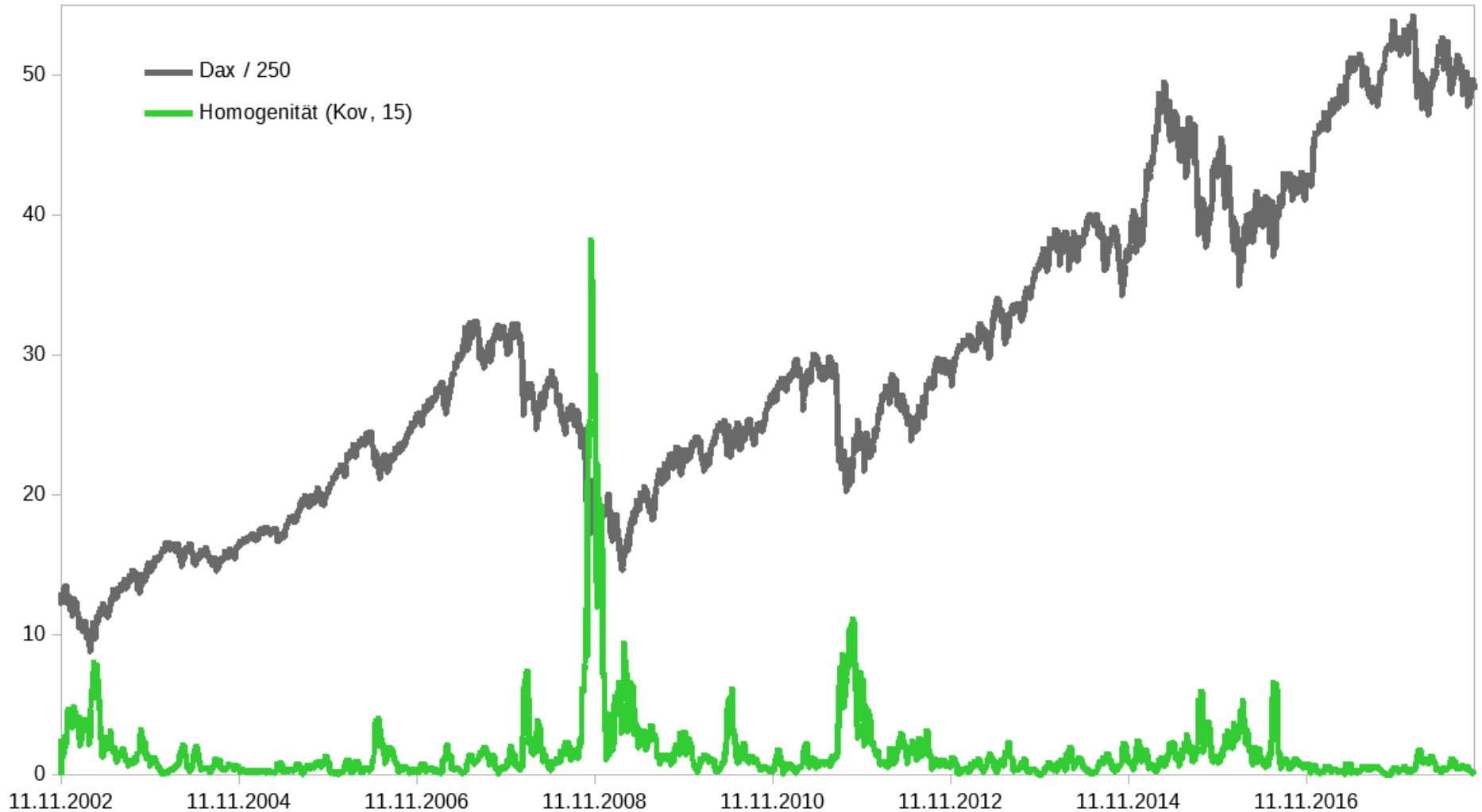
$$\text{Korrelation} = \frac{\text{Kov (Aktie1, Aktie2)}}{\text{SD}_{\text{Aktie1}} \times \text{SD}_{\text{Aktie2}}}$$

$$\text{Korrelation} = \frac{\text{Kov (Aktie1, Aktie2)}}{\text{SD}_{\text{Aktie1}} \times \text{SD}_{\text{Aktie2}}}$$

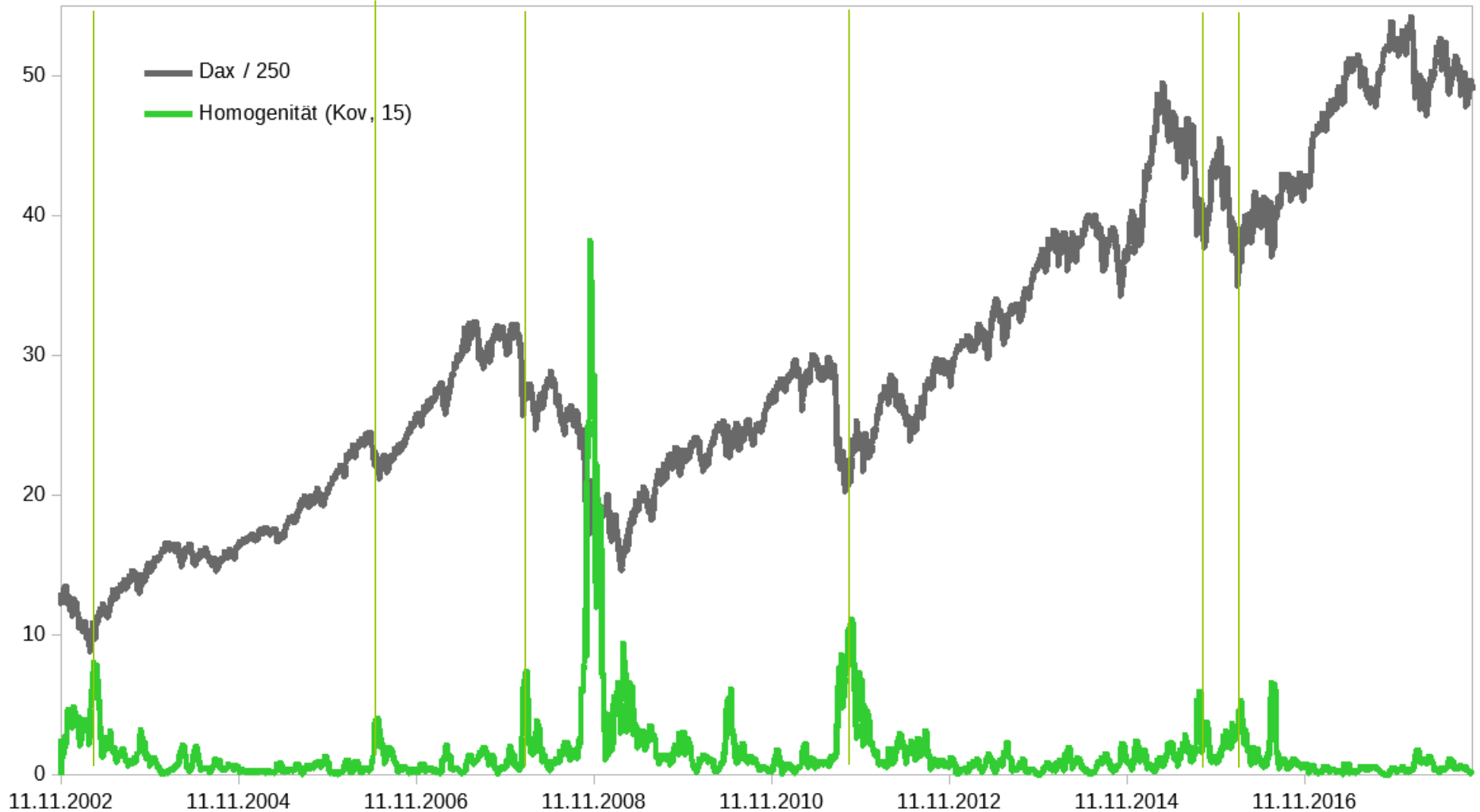
Homogenität und Dax



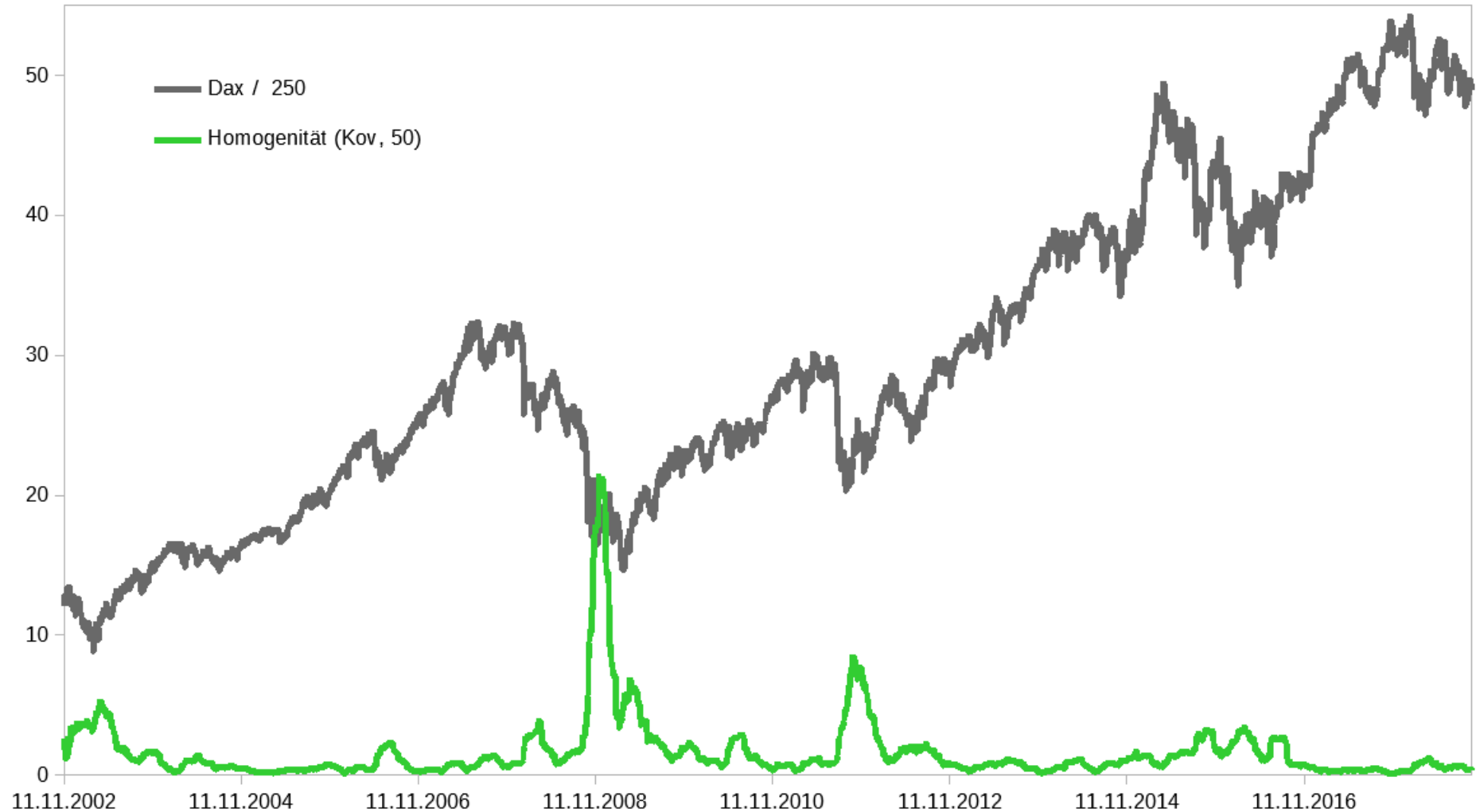
Homogenität und Dax



Homogenität und Dax



Homogenität und Dax

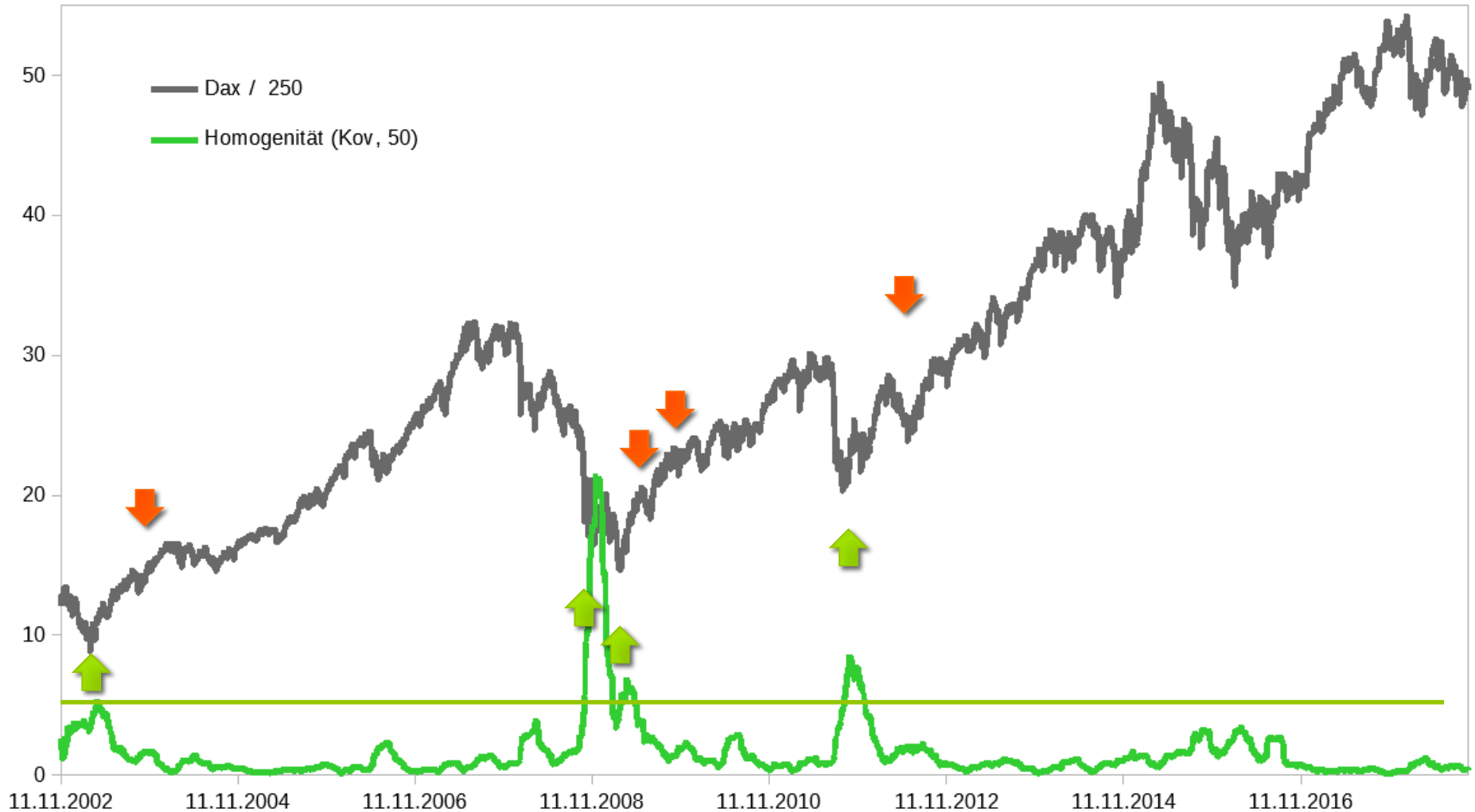


Handelsregel 2

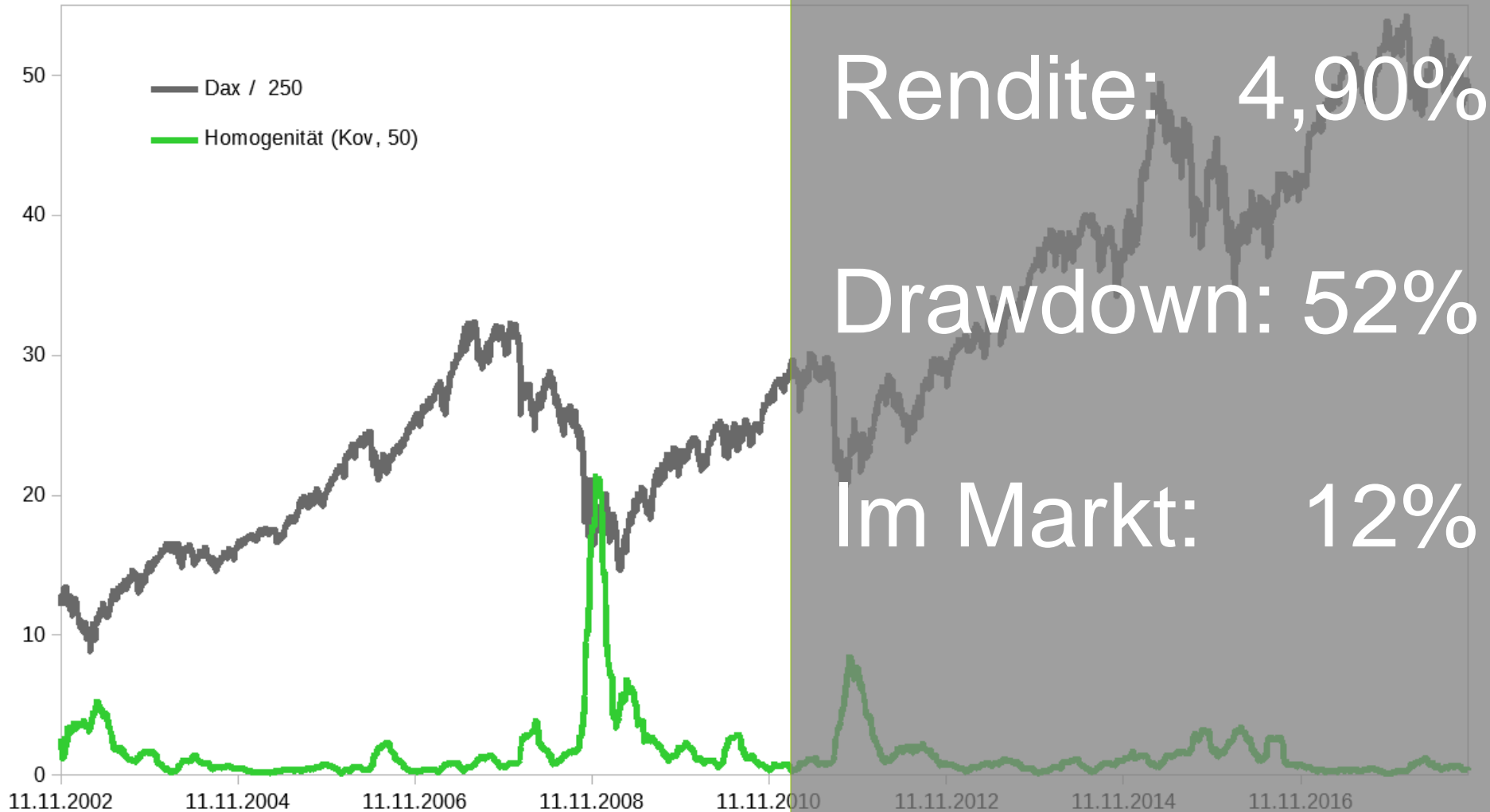
Wenn die Homogenität (Kov, 50 Tagen)
den Wert von 5 überschreitet,
kaufe den Index

und verkaufe den Index
immer nach genau 100 Tagen.

Homogenität, Dax und Handelsregel



Homogenität und DAX



Homogenität und DAX



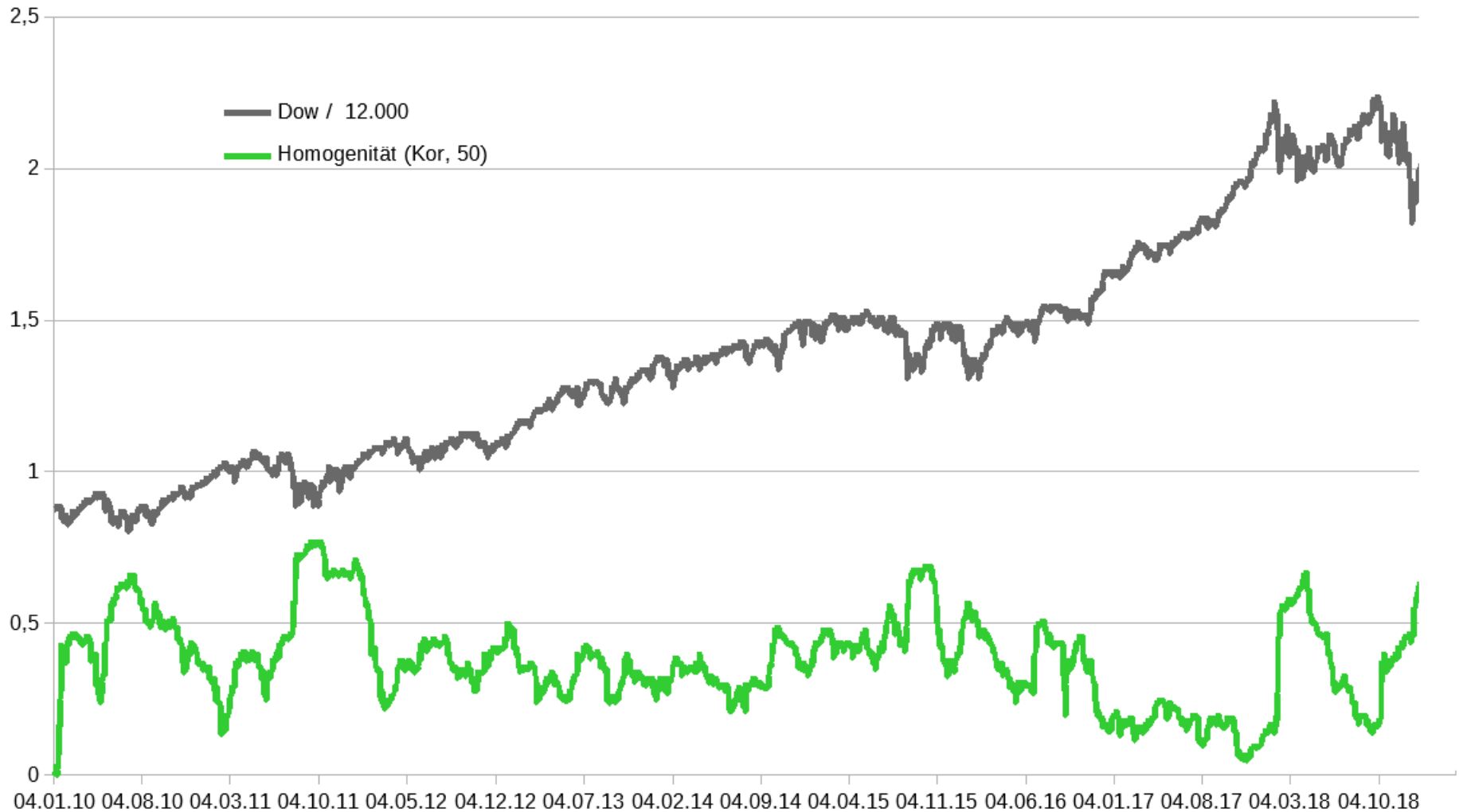
Die Forschungsarbeit, weitere Themen

- mittlere Homogenität
- steigende oder fallende Homogenität
- weltweite Homogenität

Veröffentlichung der Homogenität

tradingmuster.de/homogenitaet

Homogenität und DJIA (01.2010 – 12.2018)



Homogenität und DJIA (01.2010 – 04.2019)

