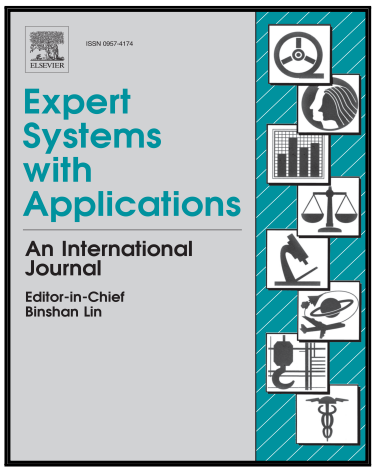

Fuzzy modeling of stock trading with fuzzy candlesticks

Rodrigo Naranjo , Javier Arroyo , Matilde Santos

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Highlights

- A methodology to model trading rules for candlestick patterns using fuzzy logic
- The fuzzy trading system adapts three well-known candlestick patterns to fuzzy rules
- The fuzzy system performance is tested in two portfolios from different stock markets
- The fuzzy system is more profitable than a crisp version of the candlestick rules
- The fuzzy trading is more risk averse than the Buy&Hold strategy used as benchmark