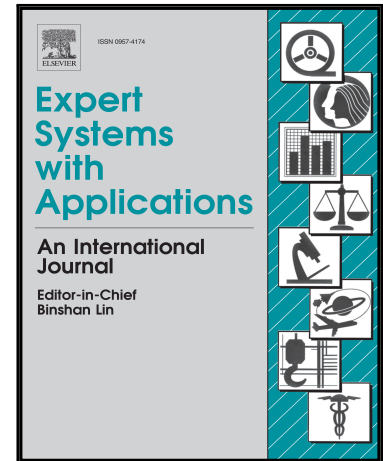


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A dynamic trading rule based on filtered flag pattern recognition for stock market price forecasting

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Highlights

- We propose an automatic and dynamic trading rule based on flag pattern recognition.
- The strategy does not depend on the ability of the trader to guess the best configuration of the trading rule.
- We include several filters for the trades, one of them considering the EMA indicator in short and medium timeframes.
- The trading rule is applied on a large intraday database for the DJIA index.
- We can conclude that our proposal is far superior to the previous flag pattern strategies as regards both profitability and risk.

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