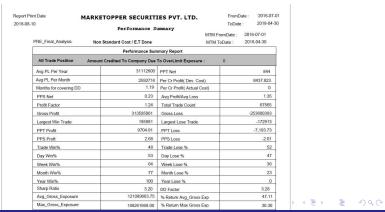
Conclusion

- ► Developed a new optimal band to analyzed the buy/ sell pattern and their comparison
- ▶ Predicted the State sequences using Hidden Markov Model
- ► The 2-dim and 3-dim contingency table analyzed using Log Linear Model
- ► Turn-of-the-year effect: Found new evidence using Logistic Regression and Buy/ Sell Ratio with t-statistics





Figure: Performence Report Summarry of all Product



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Figure: Drawdowwn Peroid

TOP 5 DD TrdType S/NO DD Start Date DD End Date DD Hit Days DD Recover DD Value DD Hit Date N 1 -3080865 29-May-17 21-Jun-17 10-Jul-17 18 12 26-Dec-16 11 N 2 -2681928 01-Dec-16 15-Dec-16 22-May-17 22 N 3 -2440496 19-Apr-17 12-Apr-17 04-Oct-16 9 N 4 -2436834 14-Sep-16 21-Sep-16 N 5 -2392651 17-Aug-17 08-Sep-17 22-Sep-17 16 10 -5790994 28-Mar-18 -3600588 54 L 1 09-Jan-18 Running L 2 -4659582 26-Dec-16 05-Jan-17 46 21-Oct-16 12 -2901511 22-Dec-17 27 31-Oct-17 06-Dec-17 L 4 -2401622 18-May-17 27-Jun-17 10-Jul-17 28 9 L 5 15 -2350042 12-Apr-17 18-Apr-17 10-May-17 -7953388 27-Dec-16 16-May-17 27-Sep-17 95 93 s 2 -4142443 04-Aug-16 28-Sep-16 09-Nov-16 37 28 -3639207 26-Mar-18 16-Apr-18 -3618646 14 Running s -3189485 09-Dec-16 26-Dec-16 14 11 S -3049950 29-Sep-17 27-Nov-17 06-Dec-17





Table: Performence Summary

Product Name	Month	Profit	Drawdown
Banknifty	October	16734	-6453
Banknifty	November	10456	-2647
Banknifty	December	-2346	-4363
Banknifty	January	17453	-1245
Banknifty	February	29856	00
Banknifty	March	63246	-9465
Banknifty	April	-6342	-5467
Banknifty	May	18453	4356
Banknifty	June	33485	7342



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Publications

- ▶ Vijay, V. and **Paul, P.** (2015). A New Trading Band for Prediction of Buy and Sell Signals and Forecasting of States. International Journal of Applied Management Sciences and Engineering, 2(2), 34-54.
- ▶ Vijay, V. and **Paul, P.** (2016). Analyzing Returns and Pattern of Financial Data Using Log- Linear Modeling. Computational Research, 4(1), 1-7.
- ▶ Paul, P. and Vijay, V. (2018). Turn of The Year Effect For large Cap Stocks:: Using Logistic Regression and Buy/ Sell Ratio. Submitted, Asia Pacific Financial Market, Springer.



Conclusion

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Publications

- ▶ Paul, P. and Vijay, V. (2016). "Analysis of the Prediction Error Reduction Index of Pattern With Returns at Turn of the Year. Statistical Methods in Finance, Dec 18 - 22, 2016, CMI Chennai, India.
- ▶ Paul, P., Vijay, V. (2015). Comparison of Buying and Selling Pattern of the Stocks Using Different Technical Indicators. September 2015, Conference: National Conference at Central University Rajasthan.
- ▶ Paul, P., Vijay, V. (2015). "Comparison of Result of two Different Contingency Table of Financial Data Using Log-linear Model". December 2015 Conference: International Indian Statistics Association, Pune.

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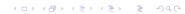
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Thank you



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