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DEPARTMENT OF MATHEMATICS

City University of Hong Kong

S E M I N A R
(online via zoom)

Empirical Mode Decomposition in Technical Analysis

by

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Date: 19 August 2020 (Wednesday)
Time: 3:30 – 4:30 pm

ABSTRACT

Technical analysis is the tracking and prediction of asset price movements using charts and graphs in combination with various mathematical and statistical methods. Asset price movements are full of noise and it is difficult to determine the trend of the movements. In this talk, we will begin with classical denoising techniques such as the Fourier transform and wavelet transform. The new introduce the empirical mode decomposition as a denoising scheme and construct market indicator from it. We end by demonstrating how EMD candle sticks perform better than the traditional one.

Online registration:

<https://cityu.zoom.us/meeting/register/tJMqdu-qrTgvHtWmX3Ss3KkZdq1CGfqSp6uD>

[Participants will receive zoom meeting ID and password by email after registration.]

Main Target Audience: Undergraduate, Master and PhD levels