유전 알고리즘을 이용한 주식 매매 기법

(Using genetic algorithms to find trading rules on the stock market)

이주상, 이상욱, 장석철, 안병하 (광주과학기술원 기전공학과)
E-mail: jusang@gist.ac.kr

Abstact

In stock markets, the "buy-and-hold" approach is a well-known strategy among traders.

If a company and its activity look promising, the trader buys and keeps his assets over a relatively long time period. An alternative approach, known as market timing, is more dynamic and focuses on short-term fluctuations.

In this paper, we propose genetic algorithms as a means to automatically generate such short-term trading rules are adjusted to stock markets.

Computational results, based on historical pricing and transaction volume data, are reported for daily prices of KOSPI 200 index from 1994 to 2004.