

Automatic Detection of Buying or Selling Signal Using Head and Shoulders Chart Pattern APPENDIX

KOŤÁTKOVÁ STRÁNSKÁ, Pavla, NAVRÁTIL, Martin and
HECKENBERGEROVÁ, Jana ¹

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Sensitivity of H&SP detection algorithm on selected determination index threshold and length of floating window

Table 1 summarizes the numbers of detected and confirmed chart pattern when frame length is changing from 11 to 51 and determination index threshold is set to 50%, 85%, 90%, 93% and 97% respectively.

Determination index	Window Length	Searched datasets	Detected H&SP	Confirmed H&SP
50%	11	19546	5	5
50%	17	19074	684	602
50%	19	18970	1107	945
50%	21	18906	1629	1368
50%	31	18717	3852	3188
50%	41	18683	5949	4967
50%	51	18547	7657	6136
85%	11	5953	1	1
85%	17	5268	43	34
85%	19	5215	55	39
85%	21	5186	76	47
85%	31	5011	352	244
85%	41	5069	753	554
85%	51	5027	1034	741
90%	11	3266	0	0
90%	17	2773	6	5
90%	19	2743	12	7
90%	21	2701	27	16
90%	31	2589	107	73
90%	41	2524	250	163
90%	51	2534	354	228
93%	11	1686	0	0
93%	17	1412	0	0
93%	19	1386	2	1
93%	21	1315	5	1
93%	31	1217	16	10
93%	41	1189	78	35
93%	51	1188	111	60
97%	11	212	0	0
97%	17	108	0	0
97%	19	103	0	0
97%	21	101	1	0
97%	31	102	1	0
97%	41	83	2	1
97%	51	61	5	2

Table 1 Number of detected and confirmed patterns according to size of window and coefficient of determination

¹Faculty of Electrical Engineering and Informatics, Department of Mathematics and Physics, University of Pardubice, Studentska 95, 532 10 Pardubice, Czech Republic, pavla.kotatkovastranska@upce.cz; martin.navratil@student.upce.cz; jana.heckenbergerova@upce.cz