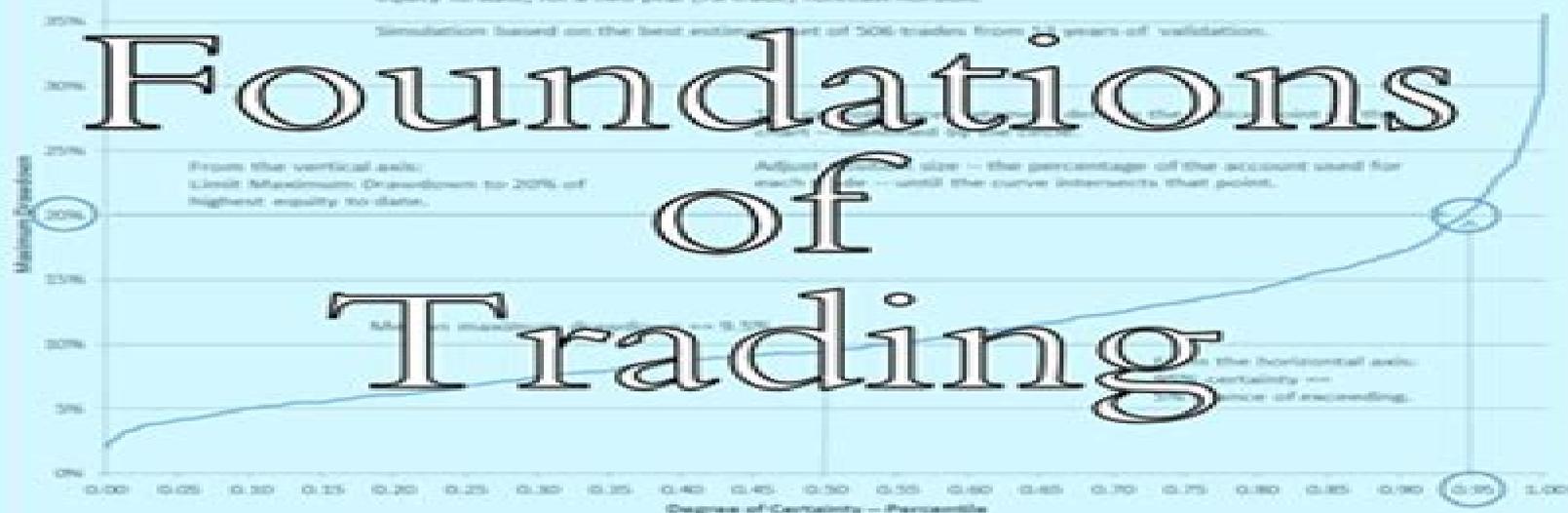


Forecasting Maximum Drawdown

Cumulative Distribution Function (CDF) of Maximum Drawdown, in percentage, from highest equity to date, for a two-year (78 trader) forecast horizon.

Simulation based on the best performing set of 506 trades from 18 years of validation.



Developing Profitable Trading Systems using Scientific Techniques

Howard B. Bandy

Foundations Of Trading Developing Profitable Trading Systems Using Scientific Techniques

CH Cherryholmes



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