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Bandy, Howard B. Mean Reversion Trading Systems. Blue Owl Press, Inc. Sioux Falls, SD, 2013, hal. 138. Bandy, Howard B. Modeling Trading System Performance. Blue Owl Press, Inc. Sioux Falls, SD, 2011, hal. 154.

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I have each book published by Howard Bandy. This book, the Mean Reversion one, is the first that I've read in detail. I've worked through various aspects of each of the others. This is easily the best book I have read on mean reversion, and I have an extensive electronic and physical collection of most of the landmark/important authors.

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<u>How to "Steal" Trading Systems That Work – TradingwithRayner</u>

This is a basic mean reversion or pullback strategy. The strategy as presented was long and short and went on margin but he wanted to know how it did the long only since he did not short. After contacting Nick Radge at The Chartist, I confirmed with him it was OK to publish these rules.

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