

PETROL FİYATLARI İÇİN ALGORİTMA

FİNANSAL FİZİK -4-

İçerik: a) Ey matematik! Sen nelere kaadirsin!? b) WTIUSD ve EURUSD üstünde başarılı algolar;
c) Halep oradaysa, ...

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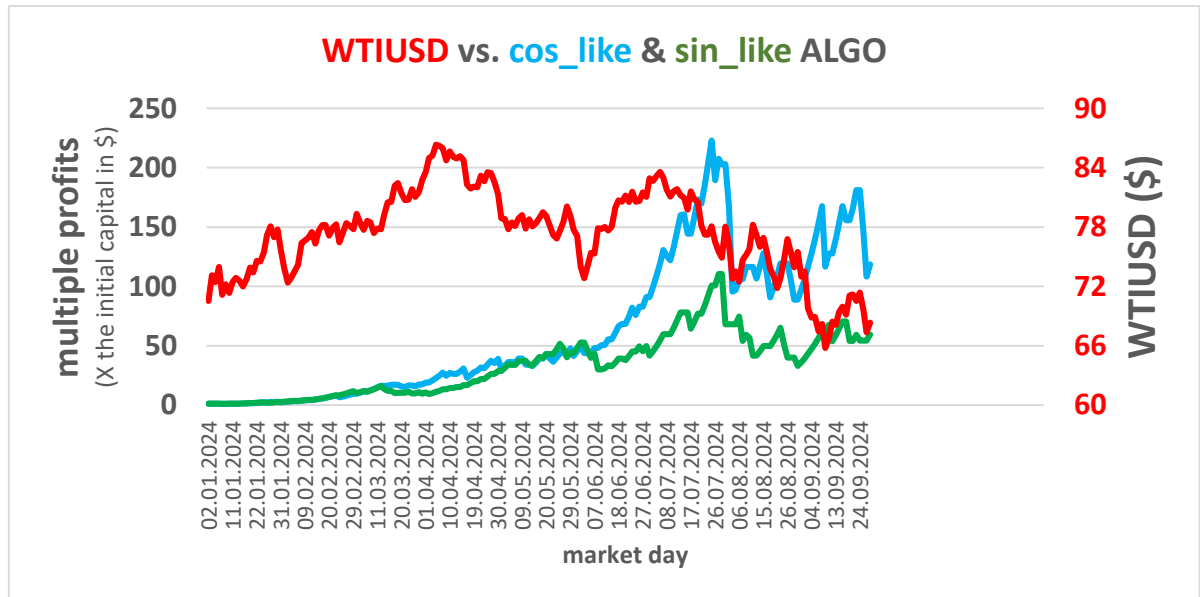
Yandaki PDF'yi indirebilir ve ardından otomatik olarak herhangi bir dile çevirmek ve o dilde dinlemek için Edge üzerinden açabilirsiniz: [petr'l](#)

Finansal Fiziğe dair bazı uygulamalardan şu adreste söz etmiş idik:

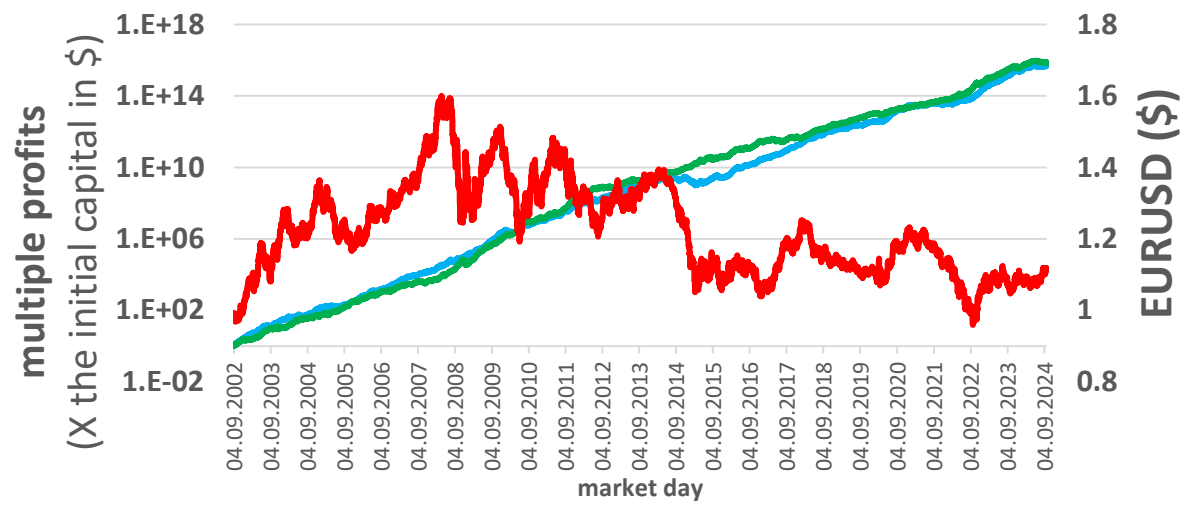
<https://blog.metu.edu.tr/caglar/2024/09/21/algoritmalar/> . Bu tür uygulamaların somut iki örneğini de altta bulabilirsiniz.

Hemen alttaki grafik, sinüs- ve kosinüs-fonksiyonlarına dayalı bileşenlere sahip bir algoritmamızın WTIUSD uygulamasını içermektedir. Burada kaldıraç=10 alınmış ve şu an iş gören bir foreks kurumumuza ait reel makas("spread") ve taşıma faizi("swap") değerleri kullanılmıştır. Bu uygulamanın zaman dilimi 2024 yılı başından Eylül ayı sonuna dek olan süredir. Benzer sonuçların BRENT üstünden de elde edildiğini belirtmekte yarar var. Bu algoritmanın genetik kodları bakımından kardeşi sayılabilecek bir uygulamasının EURUSD üstünde ve yine kaldıraç=10 alınmış ve şu an iş gören bir foreks kurumumuza ait reel makas("spread") ve taşıma faizi("swap") değerleri kullanılmış hali bir alt grafikte sergilenmiştir. EURUSD uygulamasının zaman dilimi 04.09.2002'den Eylül 2024 sonuna dek yani yaklaşık 22 yıllık bir süreyi kapsamaktadır.

En altta ise, her türlü provokasyona karşı tedbir olur ümidiyle sergilenmiş ve sadece WTIUSD işlemlerini gösteren bir adet Ayrıntılı Rapor bunun da altında, bu raporun kazanç grafiği yer almaktadır.



EURUSD vs. $\cos_like$ & $\sin_like$ ALGO



Account: ██████████

Name: alarTUNCAY

Currency: USD

Leverage:

2024 October 1, 12:51

Closed Transactions:

Ticket	Open Time	Type	Size	Item	Price	S / L	T / P	Close Time	Price	Commission	Taxes	Swap	Profit	
523270847	2024.10.01 12:00:35	buy	0.05	crudeoil	66.525	0.000	0.000	2024.10.01 12:10:30	66.615	0.00	0.00	0.00	4.50	
523270494	2024.10.01 11:33:36	buy	0.05	crudeoil	66.700	0.000	0.000	2024.10.01 12:04:51	66.905	0.00	0.00	0.00	10.25	
523270405	2024.10.01 11:26:54	buy	0.05	crudeoil	67.030	0.000	0.000	2024.10.01 12:50:18	67.050	0.00	0.00	0.00	1.00	
523200815	2024.09.30 21:58:33	sell	0.05	crudeoil	71.180	0.000	0.000	2024.09.30 02:16:53	70.970	0.00	0.00	0.05	9.50	
523201733	2024.09.30 20:29:37	sell	0.05	crudeoil	71.340	0.000	0.000	2024.09.30 21:06:50	71.300	0.00	0.00	0.00	7.00	
523200647	2024.09.19 18:48:37	sell	0.05	crudeoil	71.320	0.000	0.000	2024.09.19 20:21:01	71.095	0.00	0.00	0.00	11.25	
523203485	2024.09.19 11:16:37	sell	0.05	crudeoil	70.940	0.000	0.000	2024.09.19 11:21:17	70.900	0.00	0.00	0.00	4.00	
523202904	2024.09.19 10:35:33	sell	0.05	crudeoil	70.790	0.000	0.000	2024.09.19 11:08:33	70.630	0.00	0.00	0.00	4.50	
523202793	2024.09.19 10:21:53	sell	0.05	crudeoil	70.410	0.000	0.000	2024.09.20 20:02:44	69.995	0.00	0.00	0.10	20.75	
523243331	2024.09.13 17:13:14	sell	0.05	crudeoil	69.945	0.000	0.000	2024.09.13 18:08:46	69.635	0.00	0.00	0.00	15.50	
523240895	2024.09.13 15:49:13	sell	0.05	crudeoil	69.885	0.000	0.000	2024.09.13 16:25:09	69.610	0.00	0.00	0.00	13.75	
523240525	2024.09.13 14:54:30	sell	0.05	crudeoil	69.800	0.000	0.000	2024.09.13 16:25:17	69.620	0.00	0.00	0.00	11.50	
523239903	2024.09.13 13:11:15	sell	0.05	crudeoil	69.025	0.000	0.000	2024.09.13 13:29:16	69.790	0.00	0.00	0.00	3.75	
523237033	2024.09.13 01:19:33	sell	0.05	crudeoil	69.275	0.000	69.000	2024.09.13 19:29:13	69.130	0.00	0.00	0.00	7.25	
523236305	2024.09.13 20:21:43	sell	0.05	crudeoil	69.170	0.000	69.010	2024.09.13 19:29:27	69.130	0.00	0.00	0.05	2.50	
523227516	2024.09.12 13:42:43	sell	0.05	crudeoil	69.490	0.000	0.000	2024.09.12 13:49:50	69.370	0.00	0.00	0.00	6.00	
523225138	2024.09.12 01:22:16	buy limit	0.05	crudeoil	66.970	0.000	0.000	2024.09.12 20:49:11	69.130				cancelled	
523225137	2024.09.12 01:21:54	buy limit	0.05	crudeoil	66.980	0.000	0.000	2024.09.12 20:49:03	69.130				cancelled	
523223152	2024.09.11 20:08:46	sell	0.05	crudeoil	67.060	0.000	0.000	2024.09.11 20:21:16	67.550	0.00	0.00	0.00	17.00	
523214708	2024.09.11 17:32:30	buy	0.05	crudeoil	65.900	0.000	0.000	2024.09.11 20:07:27	67.935	0.00	0.00	0.00	101.75	
523143303	2024.09.30 10:21:23	sell	0.05	crudeoil	76.410	0.000	0.000	2024.09.30 10:47:30	76.340	0.00	0.00	0.00	3.50	
523144330	2024.09.30 08:35:39	sell	0.05	crudeoil	76.170	0.000	0.000	2024.09.30 12:00:31	76.010	0.00	0.00	0.00	8.00	
523053086	2024.09.16 14:24:32	buy	0.05	crudeoil	75.040	0.000	0.000	2024.09.16 15:24:55	75.110	0.00	0.00	0.00	3.50	
523051996	2024.09.16 12:12:06	buy	0.05	crudeoil	76.030	0.000	0.000	2024.09.26 14:53:26	77.030	0.00	0.00	-4.00	50.00	
523050090	2024.09.16 11:21:19	buy	0.05	crudeoil	76.500	0.000	77.250	2024.09.26 14:53:25	77.030	0.00	0.00	-4.00	26.50	
523050326	2024.09.16 09:20:25	buy	0.05	crudeoil	76.830	0.000	0.000	2024.09.26 14:53:23	77.030	0.00	0.00	-4.00	10.00	
523050085	2024.09.16 01:16:57	buy limit	0.01	crudeoil	76.500	0.000	77.270	2024.09.16 01:18:31	76.705				cancelled	
523033487	2024.09.14 12:09:11	sell	0.05	aurum	1.10201	0.00000	0.00000	2024.09.14 20:47:39	1.10073	0.00	0.00	0.00	1.50	
523033144	2024.09.14 11:15:00	sell	0.05	aurum	1.10052	0.00000	1.09500	2024.09.15 15:25:03	1.09754	0.00	0.00	0.26	14.00	
523031726	2024.09.13 23:52:07	sell	0.05	aurum	1.09949	0.00000	0.00000	2024.09.15 15:25:09	1.09757	0.00	0.00	0.48	9.00	
523023461	2024.09.12 22:24:49	sell	0.05	crudeoil	70.185	0.000	0.000	2024.09.12 22:49:30	70.030	0.00	0.00	0.00	7.75	
523017709	2024.09.12 14:20:31	sell	0.05	crudeoil	76.470	0.000	0.000	2024.09.14 20:43:26	76.000	0.00	0.00	0.10	20.50	
523016419	2024.09.12 11:02:19	sell	0.05	crudeoil	76.220	0.000	0.000	2024.09.12 11:24:09	76.160	0.00	0.00	0.00	3.50	
523015945	2024.09.12 10:09:25	sell	0.05	crudeoil	76.115	0.000	0.000	2024.09.14 20:47:29	76.905	0.00	0.00	0.10	7.50	
523007120	2024.09.09 07:29:49	sell	0.05	crudeoil	76.320	0.000	0.000	2024.09.09 08:14:18	76.260	0.00	0.00	0.00	3.00	
521997214	2024.09.08 01:23:43	sell	0.05	crudeoil	75.390	0.000	0.000	2024.09.08 08:50:39	75.260	0.00	0.00	0.00	6.50	
521991120	2024.09.06 14:40:30	buy	0.05	crudeoil	73.930	0.000	0.000	2024.09.06 16:57:04	73.160	0.00	0.00	0.00	11.50	
521979592	2024.09.06 10:48:53	buy	0.05	crudeoil	73.140	0.000	0.000	2024.09.06 12:28:00	73.290	0.00	0.00	0.00	7.50	
521979258	2024.09.06 10:11:51	buy	0.05	crudeoil	73.520	0.000	0.000	2024.09.06 17:28:18	73.575	0.00	0.00	0.00	2.75	
521963147	2024.09.05 09:29:53	buy	0.05	crudeoil	72.975	0.000	0.000	2024.09.05 10:23:23	73.205	0.00	0.00	0.00	15.50	
521960095	2024.09.05 01:40:37	buy	0.05	crudeoil	73.980	0.000	0.000	2024.09.06 01:25:31	74.120	0.00	0.00	-0.00	7.00	
521947067	2024.09.03 01:07:37	buy	0.05	crudeoil	76.940	0.000	0.000	2024.09.03 10:41:21	77.080	0.00	0.00	0.00	7.00	
521935706	2024.07.31 22:28:07	sell	0.05	crudeoil	70.440	0.000	0.000	2024.09.01 12:24:25	70.400	0.00	0.00	0.15	2.00	
521935183	2024.07.31 22:17:25	sell	0.05	crudeoil	70.120	0.000	0.000	2024.09.01 17:09:34	77.905	0.00	0.00	0.15	10.75	
521924767	2024.07.31 21:50:18	sell	0.05	crudeoil	70.020	0.000	0.000	2024.09.01 17:14:57	77.030					
											0.00	0.00	-13.24	501.50
Closed P/L:													488.16	

Open Trades:

Ticket	Open Time	Type	Size	Item	Price	S / L	T / P	Price	Commission	Taxes	Swap	Profit		
No transactions														
											0.00	0.00	0.00	0.00
Floating P/L:													0.00	

Working Orders:

Ticket	Open Time	Type	Size	Item	Price	S / L	T / P	Market Price
No transactions								

Summary:

Deposit/Withdrawal:	0.00	Credit Facility:	0.00
Closed Trade P/L:	488.16	Floating P/L:	0.00
Balance:	22 198.32	Equity:	22 198.32
		Free Margin:	22 198.32

Details:

Graph

