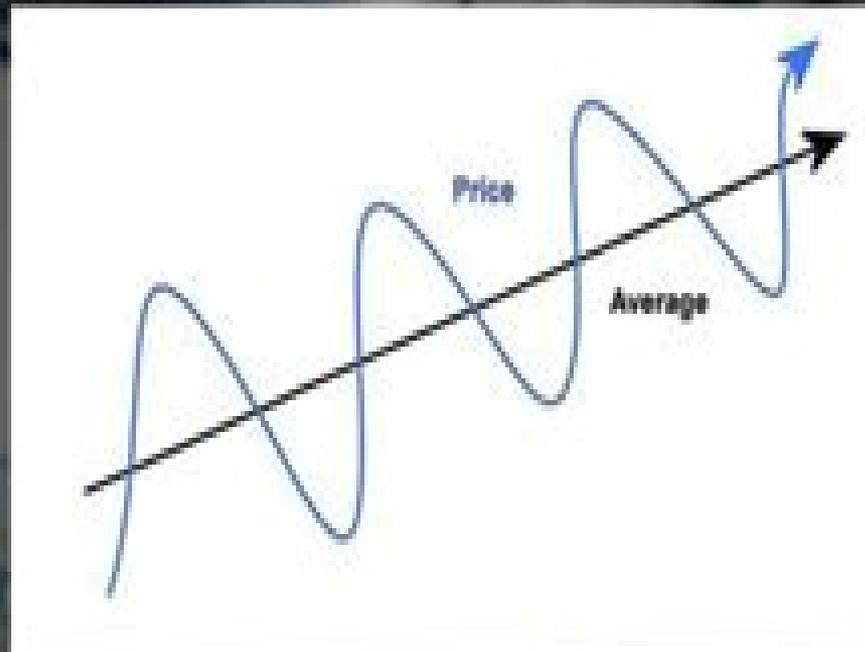


# MEAN REVERSION TRADING STRATEGY



# EXPLAINED

# Mean Reversion Trading System

**Gregory R. Duffee**



## **Mean Reversion Trading System:**

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*Global Economic Leadership and the Group of Seven* C. Fred Bergsten,C. Randall Henning,1996 The decline of the dollar the Mexican crisis and sluggish global growth reveal the failure of the Group of Seven industrial nations to provide effective management of the world economy The G 7 once played this crucial role effectively and must do so again if future crises are to be averted and global prosperity to be promoted This study assesses the G 7 s record and the reasons for its demise It outlines an action program that includes reforming the exchange rate regime creating a new financial facility at the IMF to deal with crises sparked by private capital flows and instituting an early warning system to prevent serious new disruptions in the world economy **Transfers and Transition** Katja Gerling,1998 *Price Level Earnings* Arie Baran,1976

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in survey supply by sample members to that discrimination Random wage discrimination alters the supply behavior of sample members across the same types of populations in terms of outcomes and thereby allows for separating out poor supply from the population parameters of economic interest Empirical evidence for a survey of US physicians suggests that survey supply even for this wealthy group is affected by the types of wage discrimination schemes discussed in a manner that makes the schemes useful for identification purposes Using such schemes to correct mean estimates of physician earnings increases those earnings by about one third

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