

**Research Title:** MACD indicator with the modified Signal Line and trading weight inference and Application to Analysis trading SET-high dividend 30 stocks

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## ABSTRACT

This research presents a method to improve MACD indicator by modifying a signal line. The MACD indicator with the modified signal line is named MACDP. It will be an alternative indicator for selection a stock into portfolio. In addition, an improvement of the proposed method is developed by using fuzzy logic to infer the trading weight for each buy/sell signal.

By testing the proposed method with the stock prices data in SET-high dividend30 and comparing with the original MACD and some existing methods, the result yields the higher success rate and profit rate than the original MACD, and outperforms some existing methods in term of profit rate.

**Keywords :** MACD, Fuzzy Logic, Trading System, Technical Analysis