NeuroShell Trader

The Moving Average Crossover (Part II) Indicators described by Dimitris Tsokakis can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To implement the indicator, select '**New Indicator …**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicators:

Tomorrow's Close Crossover:
TC: Divide (Subtract(Mult3(*P*, *K*-1, MovAvg(*Close*,*K*-1)), Mult3(*K*, *P*-1, MovAvg(*Close*,*K*-1))), Subtract (*K*, *P*))

Composite Tickers:
MAp: MovAvg (*Close*, *P*)
MAk: MovAvg (*Close*, *K*)
~DcrPR: ChartPageSum (CrossAbove (*TC*, *Close*))
~AcrPR: ChartPageSum (CrossAbove (*Close*, *TC*))
~Dcr: ChartPageSum (CrossAbove (*MAk*, *MAp*))
~Acr: ChartPageSum (CrossAbove (*MAp*, *MAk*))
~Count: ChartPageCount (ANotEqualB (*Close*, 0))

Population of Cross Predictions VS. Actual Crosses:
DcrPR: Mutiply (100, Divide(*~DcrPR*, *~Count*))
AcrPR: Mutiply (100, Divide(*~AcrPR*, *~Count*))
Dcr: Mutiply (100, Divide(*~Dcr*, *~Count*))
Acr: Mutiply (100, Divide(*~Acr*, *~Count*))

Probable SMA Cross Days:
ExpectMACross: OR2 (CrossAbove (*TC*, *Close*), CrossAbove (*Close*, *TC*))
Confirmed: OR2 (CrossAbove (*MAk*, *MAp*), CrossAbove (*MAp*, *MAk*))
UR: Multiply2 (2, Maximum(RateOfChange (*Close*, 1), 800))
LR: Multiply2 (2, Minimum(RateOfChange (*Close*, 1), 800))
Ucoeff: Add2 (1, Divide (*UR*, 100))
Lcoeff: Add2 (1, Divide (*LR*, 100))
Filter: OR2 (A<B (TC, Multiply2 (*Lcoeff*, *Close*), A>B (TC, Multiply2 (*Ucoeff*, *Close*))
Bars: BarsSinceCond-AdvIndSet2 (OR2 (CrossAbove (*MAp*, *MAk*), CrossAbove (*MAk*, *MAp*))
Expect: Not (*Filter*)
BearishMAcrossSoon: AND4 (*Expect*, Not(*ExpectMACross*), Not(*Confirmed*), A>B(*Bars*, 3), A<B(*TC*,*Close*))
BullishMAcrossSoon: AND4 (*Expect*, Not(*ExpectMACross*), Not(*Confirmed*), A>B(*Bars*, 3), A>B(*TC*,*Close*))

Predicting SMA Crossovers with Stochastics:
C1: Stochastic%D(High, Low, Close, 5, 5)
MAp1: MovAvg (*C1*, *P*)
MAk1: MovAvg (*C1*, *K*)
TC1: Divide (Subtract(Mult3(*P*, *K*-1, MovAvg(*C1*,*K*-1)), Mult3(*K*, *P*-1, MovAvg(*C1*,*K*-1))), Subtract (*K*, *P*))

Stochastic SMA Crossover Prediction Statistics:
DescCrossPrediction: CrossAbove (*TC1*, *C1*)
AscCrossPrediction: CrossAbove (*C1*, *TC1*)
ConfirmedDesc: CrossAbove (*MAk1*, *MAp1*)
ConfirmedAsc: CrossAbove (*MAp1*, *MAk1*)

DescTotalPredictions: CumSum (*DescCrossPrediction*, 0)
Accurate0DescPredictions: CumSum (And2 (*ComfirmedDesc*, A=B(Lag(*DescCrossPrediction*,1), 1)), 0)
Accurate1DescPredictions: CumSum (And2 (*ComfirmedDesc*, A=B(Lag(*DescCrossPrediction*,1), 2)), 0)
Accurate2DescPredictions: CumSum (And2 (*ComfirmedDesc*, A=B(Lag(*DescCrossPrediction*,1), 3)), 0)
UselessDescPredictions: CumSum (And2 (*ComfirmedDesc*, *DescCrossPrediction*), 0)
AscTotalPredictions: CumSum (*AscCrossPrediction*, 0)
Accurate0AscPredictions: CumSum (And2 (*ComfirmedAsc*, A=B(Lag(*AscCrossPrediction*,1), 1)), 0)
Accurate1AscPredictions: CumSum (And2 (*ComfirmedAsc*, A=B(Lag(*AscCrossPrediction*,1), 2)), 0)
Accurate2AscPredictions: CumSum (And2 (*ComfirmedAsc*, A=B(Lag(*AscCrossPrediction*,1), 3)), 0)

UselessAscPredictions:	CumSum (And2 (*ComfirmedAsc*, *AscCrossPrediction*), 0)
Acc0 Desc%:	Mutiply2 (100, Divide (*Accurate0DescPredictions*, *DescTotalPredictions*))
Acc1 Desc%:	Mutiply2 (100, Divide (*Accurate1DescPredictions*, *DescTotalPredictions*))
Acc2 Desc%:	Mutiply2 (100, Divide (*Accurate2DescPredictions*, *DescTotalPredictions*))
Useless Desc%:	Mutiply2 (100, Divide (*UselessDescPredictions*, *DescTotalPredictions*))
Acc0 Asc%:	Mutiply2 (100, Divide (*Accurate0AscPredictions*, *AscTotalPredictions*))
Acc1 Asc %:	Mutiply2 (100, Divide (*Accurate1AscPredictions*, *AscTotalPredictions*))
Acc2 Asc %:	Mutiply2 (100, Divide (*Accurate2AscPredictions*, *AscTotalPredictions*))
Useless Asc%:	Mutiply2 (100, Divide (*UselessAscPredictions*, *AscTotalPredictions*))

For more information on the NeuroShell Trader visit www.NeuroShell.com.

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Figure A: NeuroShell Charts showing 'Population of Cross Predictions vs. Actual Crosses' and 'SMA Crossovers with Stochastics'