

NeuroShell Trader

The Reverse MACD crossover system described by Donald Pendergast in the Trade System Evaluation article can be implemented in NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators and the NeuroShell Trader's trading strategy wizard. To create the system, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Buy Long when all of the following conditions are true:

 CrossAbove(MACDSignal(Close,9,12,16), MACD(Close,12,26))

Sell Long when all of the following conditions are true:

 CrossBelow(MACDSignal(Close,9,12,16), MACD(Close,12,26))

You can apply the system to as many ticker symbols as desired, in this case the entire Nasdaq 100, by selecting '**Add/Remove Chart Pages ...**' from the **Format** menu. If you have the NeuroShell Trader Professional, you can also choose whether or not the system parameters should be optimized per ticker symbol or across the entire portfolio of ticker symbols. After backtesting the trading strategy, use the '**Detailed Analysis ...**' button to view the backtest and trade by trade statistics for the strategy.

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Figure A: NeuroShell Trader Reverse MACD Crossover System.

