

## NeuroShell Trader

The Mean Reversion Strategy described by Anthony Garner can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. Simply select 'New Trading Strategy ...' from the 'Insert' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

BUY LONG CONDITIONS: [All of which must be true]

CrossBelow(StdNormZScore(Close,10),-1)

A>B(Avg(Close,10),Avg(Close,100))

A<B(Lag(StdNormZScore(Close,10),1),0.5)

SELL LONG CONDITIONS: [All of which must be true]

CrossAbove(StdNormZScore(Close,10),0.5)

SELL SHORT CONDITIONS: [All of which must be true]

CrossAbove(StdNormZScore(Close,10),1)

A<B(Avg(Close,10),Avg(Close,100))

A>B(Lag(StdNormZScore(Close,10),1),-0.5)

COVER SHORT CONDITIONS: [All of which must be true]

CrossBelow(StdNormZScore(Close,10),0.5)

POSITION SIZING METHOD:

Percent of Account

100.00% of account balance

If you choose to use pyramiding or slippage, those can be setup in the trading parameters dialog as well. After entering the system conditions, you can also choose whether or not the parameters should be genetically optimized. After backtesting the trading strategy, use the 'Detailed Analysis ...' button to view the backtest and trade-by-trade statistics for the system.

Users of NeuroShell Trader can go to the STOCKS & COMMODITIES section of the NeuroShell Trader free technical support website to download a copy of any of the traders' tips.

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Figure 1: A NeuroShell Trader chart showing the mean reversion strategy applied to SPY.