

NeuroShell Trader

The Calculations made in the Trading Opening Gaps and Extreme Closes can be easily implemented in the NeuroShell Trader by combining some of NeuroShell Trader's over 800 indicators. To implement the calculations, select 'New Indicator ...' from the 'Insert' menu and use the Indicator Wizard to create the following indicators:

Gap:	Subtract(Divide(Open, Lag(Close,1)), 1)
GapPBup:	Subtract(Divide(Low, Open), 1)
GapPBdown:	Subtract(Divide(High, Open), 1)
GapClose:	Subtract(Divide(Close, Open), 1)
GapUpThreshold:	A<B<C (LowerThreshold, Gap, UpperThreshold)
GapFreqUp:	CumSum (IfThenElse(GapUpThreshold, 1, 0), 0)
GapUp:	CumSum (IfThenElse(GapUpThreshold, Gap, 0), 0)
GapUpPB:	CumSum (IfThenElse(GapUpThreshold, GapPBup, 0), 0)
GapUpClose:	CumSum (IfThenElse(GapUpThreshold, GapClose, 0), 0)
GapDownThreshold:	A<B<C (Mult2(UpperThreshold,-1), Gap, Mult2(LowerThreshold,-1))
GapFreqDown:	CumSum (IfThenElse(GapDownThreshold, 1, 0), 0)
GapDown:	CumSum (IfThenElse(GapDownThreshold, Gap, 0), 0)
GapDownPB:	CumSum (IfThenElse(GapDownThreshold, GapPBdown, 0), 0)
GapDownClose:	CumSum (IfThenElse(GapDownThreshold, GapClose, 0), 0)
ExtremeClose:	Subtract(Divide(Close, Lag(Close, 1)), 1)
NextOpen:	Subtract(Divide(Open, Lag(Close,1)), 1)
NextClose:	Subtract(Divide(Close, Lag(Close,1)), 1)
CloseUpThreshold:	A<B<C (LowerThreshold, ExtremeClose, UpperThreshold)
CloseFreqUp:	CumSum (IfThenElse(CloseUpThreshold, 1, 0), 0)
CloseUp:	CumSum (IfThenElse(CloseUpThreshold, ExtremeClose, 0), 0)
NextOpenUp:	CumSum (IfThenElse(CloseUpThreshold, NextOpen, 0), 0)
NextCloseUp:	CumSum (IfThenElse(CloseUpThreshold, NextClose, 0), 0)
CloseDownThreshold:	A<B<C(Mult2(UpperThreshold,-1), NextClose, Mult2(LowerThreshold,-1))
CloseFreqDown:	CumSum (IfThenElse(CloseDownThreshold, 1, 0), 0)
CloseDown:	CumSum (IfThenElse(CloseDownThreshold, ExtremeClose, 0), 0)
NextOpenDown:	CumSum (IfThenElse(CloseDownThreshold, NextOpen, 0), 0)
NextCloseDown:	CumSum (IfThenElse(CloseDownThreshold, NextClose, 0), 0)
GAP UP:	GapFreqUp
GAP UP PULLBACK:	Multiply (100, Divide(GapUpPB, GapFreqUp)
GAP UP CLOSE VS OPEN:	Multiply(100, Divide(GapUpClose, GapFreqUp)
GAP DOWN:	GapFreqUp
GAP DOWN PULLBACK:	Multiply (100, Divide(GapDownPB, GapFreqDown)
GAP DOWN CLOSE VS OPEN:	Multiply(100, Divide(GapDownClose, GapFreqDown)
CLOSE UP:	CloseFreqUp
NEXT OPEN:	Multiply (100, Divide(NextOpenUp, CloseFreqUp)
NEXT CLOSE:	Multiply (100, Divide(NextCloseUp, CloseFreqUp)
CLOSE DOWN:	CloseFreqDown

NEXT OPEN:
NEXT CLOSE:

Multiply (100, Divide(NextOpenDown, CloseFreqDown)
Multiply (100, Divide(NextCloseDown, CloseFreqDown)

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