NeuroShell Trader

The Adaptive Price Zones created by Lee Leibfarth can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To implement the excursion indicators, select '**New Indicator …**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicators:

Upper Band:
   Add2 (ExpAvg(ExpAvg(Close,4),4), Mult2(1.4, ExpAvg(ExpAvg(Subtract(High,Low),4),4)))

Lower Band:
   Subtract (ExpAvg(ExpAvg(Close,4),4), Mult2(1.4, ExpAvg(ExpAvg(Subtract(High,Low),4),4)))

To create the Adaptive Price Zone strategy, select '**New Trading Strategy …**' from the '**Insert**' menu and enter the following entry and exit conditions in the appropriate locations of the Trading Strategy Wizard:

  Generate a buy long **MARKET** order if **ALL** of the following are true:
    A<=B (ADX(High, Low, Close, 14, 14), 30)
    A<=B (Low, *LowerBand*)

  Generate a sell long **MARKET** order if **ALL** of the following are true:
    A>B (ADX(High, Low, Close, 14, 14), 30)

  Generate a sell short **MARKET** order if **ALL** of the following are true:
    A<=B (ADX(High, Low, Close, 14, 14), 30)
    A>=B (Low, *UpperBand*)

  Generate a cover short **MARKET** order if **ALL** of the following are true:
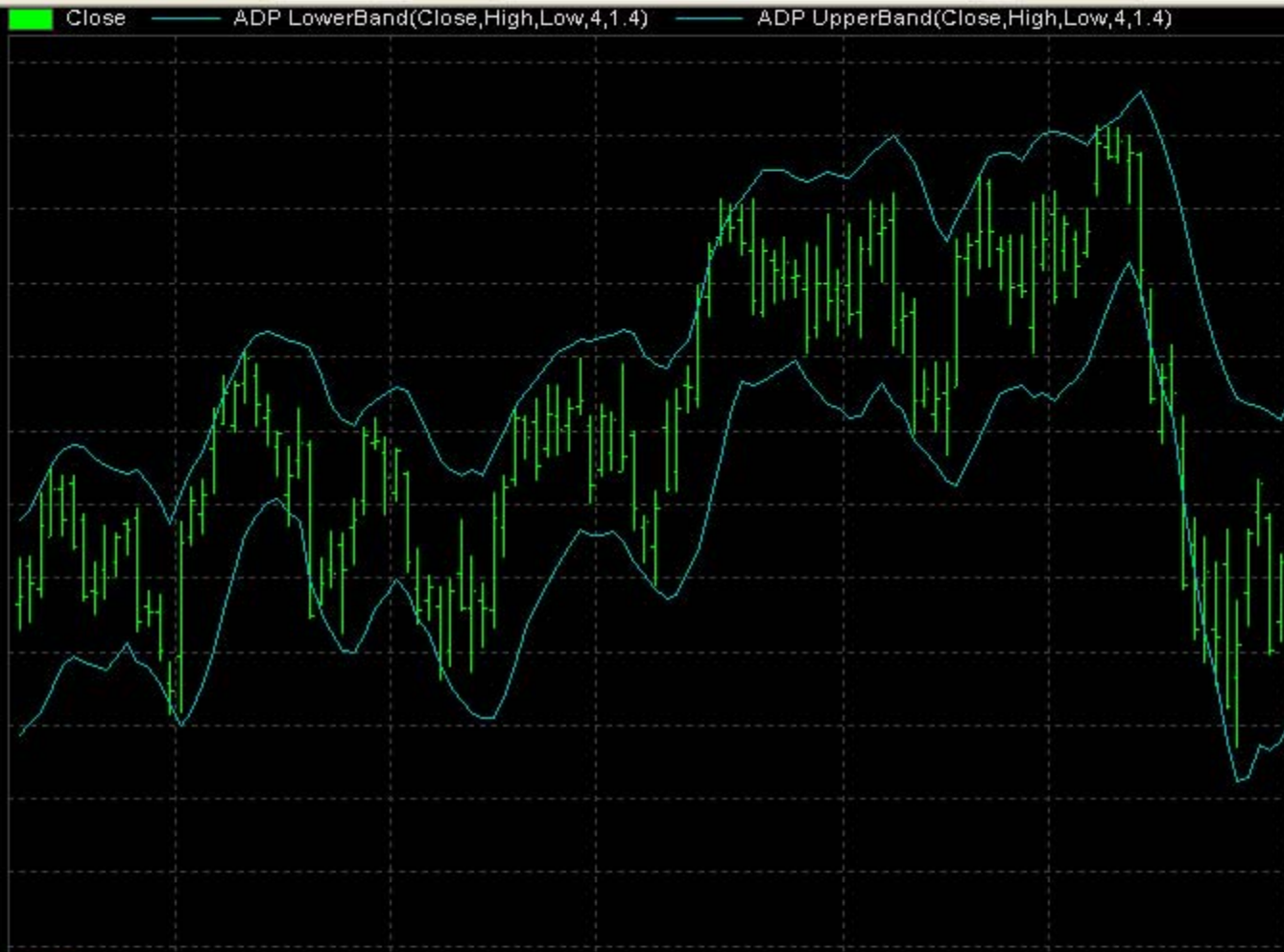   A>B (ADX(High, Low, Close, 14, 14), 30)

If you have the NeuroShell Trader Professional, you can also choose whether or not the system parameters should be optimized. After backtesting the trading strategy, use the '**Detailed Analysis …**' button to view the backtest and trade by trade statistics for the Adaptive Price Zone trading system.

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Figure A: NeuroShell Trend Adaptive Price Zone chart and system