

## NeuroShell Trader

The Pivot Detector Oscillator described by Giorgos Siligardos can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To create the Pivot Detector Oscillator indicator, select '**New Indicator ...**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicator:

PIDocs:

Multiply2 ( IfThenElse ( A>B( Close, MovAvg (Close,200) ), Divide ( Subtract ( RSI( Close,14), 35), 50), Divide( Subtract( RSI ( Close,14), 20), 50) ), 100 )

To create a trading system based upon the Pivot Detector Oscillator, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Long Entry when all of the following are true:

CrossAbove ( *PIDosc*, 0 )

Short Entry when all of the following are true:

CrossBelow ( *PIDosc*, 100 )

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 system.

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Figure A: NeuroShell Pivot Detector Oscillator chart for the Pound-Yen Forex Cross Rate.

