NeuroShell Trader

The Zero Lag indicator described in the article by John Ehlers and Ric Way can be easily implemented in the NeuroShell Trader using the NeuroShell Trader's ability to call external programs. The programs can be written in standard programming languages such as C, C++, Power Basic or Delphi.

After moving the Easy Language® code given in the article to your preferred programming language and creating a Dynamic Linked Library (DLL), you can insert the resulting Zero Lag indicator as follows:

- 1. Select 'New Indicator ...' from the 'Insert' menu.
- 2. Choose the External Program & Library Calls category.
- 3. Select the appropriate **External DLL Call** indicator.
- 4. Setup the parameters to match your DLL.
- 5. Select the **Finished** button.

To create the Zero Lag Trading system, select 'New Trading Strategy ...' from the 'Insert' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

```
Generate a buy long market order if all of the following are true:
CrossAbove( ZeroLagIndicator(Close, 32, 22), ExpAvg(Close, 22))
A>B ( Multiply2( 100, Divide( ZeroLagLeastError(Close, 32, 22), Close )), 1)

Generate a sell short market order if all of the following are true:
CrossBelow( ZeroLagIndicator(Close, 32, 22), ExpAvg(Close, 22))
A>B ( Multiply2( 100, Divide( ZeroLagLeastError(Close, 32, 22), Close )), 1)
```

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

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 that shows the Zero Lag indicator and system.



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