

NeuroShell Trader

The Stochastics with Long Term EMA Filter strategy described by Robert Colby can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators in a trading strategy. To create the 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:

$A < B$ (MovAvg(Stoch%K(High, Low, Close, 7), 3), 30)

$A > B$ (Close, Lag(ExpAvg(Close, 271), 1))

Generate a sell long **MARKET** order if **ONE** of the following are true:

$A > B$ (MovAvg(Stoch%K(High, Low, Close, 7), 3), 70)

$A < B$ (Close, Lag(ExpAvg(Close, 271), 1))

Generate a sell short **MARKET** order if **ALL** of the following are true:

$A > B$ (MovAvg(Stoch%K(High, Low, Close, 7), 3), 70)

$A < B$ (Close, Lag(ExpAvg(Close, 271), 1))

Generate a cover short **MARKET** order if **ONE** of the following are true:

$A < B$ (MovAvg(Stoch%K(High, Low, Close, 7), 3), 30)

$A > B$ (Close, Lag(ExpAvg(Close, 271), 1))

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 Stochastics with Long Term EMA Filter trading system.

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Figure A: NeuroShell Trend Stochastics with Long Term EMA Filter chart and system.

