NeuroShell Trader

The Hull Moving Average (HMA) described in the article by Max Gardner can be easily implemented with a few of NeuroShell Trader's over 800 indicators. Simply select 'New Indicator ...' from the 'Insert' menu and use the Indicator Wizard to create the following indicator:

HMA(Close, 9) = LinWgtMovAvg(Subtract(Multiply(2, LinWgtMovAvg(Close, 4)), LinWgtMovAvg(Close, 9)), 3)

HMA(Close, 4) = LinWgtMovAvg(Subtract(Multiply(2, LinWgtMovAvg(Close, 2)), LinWgtMovAvg(Close, 4)), 2)

To create the RSI and HMA 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: A>B (Close, MovAvg(Close, 50)) A>B (Change(HMA (Close,4),1), 0) A<=B(Lag(RSI(HMA(Close,9), 9)), 50) A>B(Close, Lag(Close,59))

- Generate a protective stop order at the following price level: TrailPrice%(Trading Strategy, 5)
- Generate a sell short market order if ONE of the following is true: A>=B (RSI(HMA(Close, 9), 9), 90) TargetPrice%(Trading Strategy,15)

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 Hull Moving Average indicator and RSI and HMA trading system.

