

SSA on Forex Using Neuroshell Trader

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Introduction

Author will show here trading strategy development using SSA. The SSA indicator called via dll file located in Neuroshell template folder. It has been verified that this indicator was not repaint, and the indicator values are not changed any time the new bars formed.

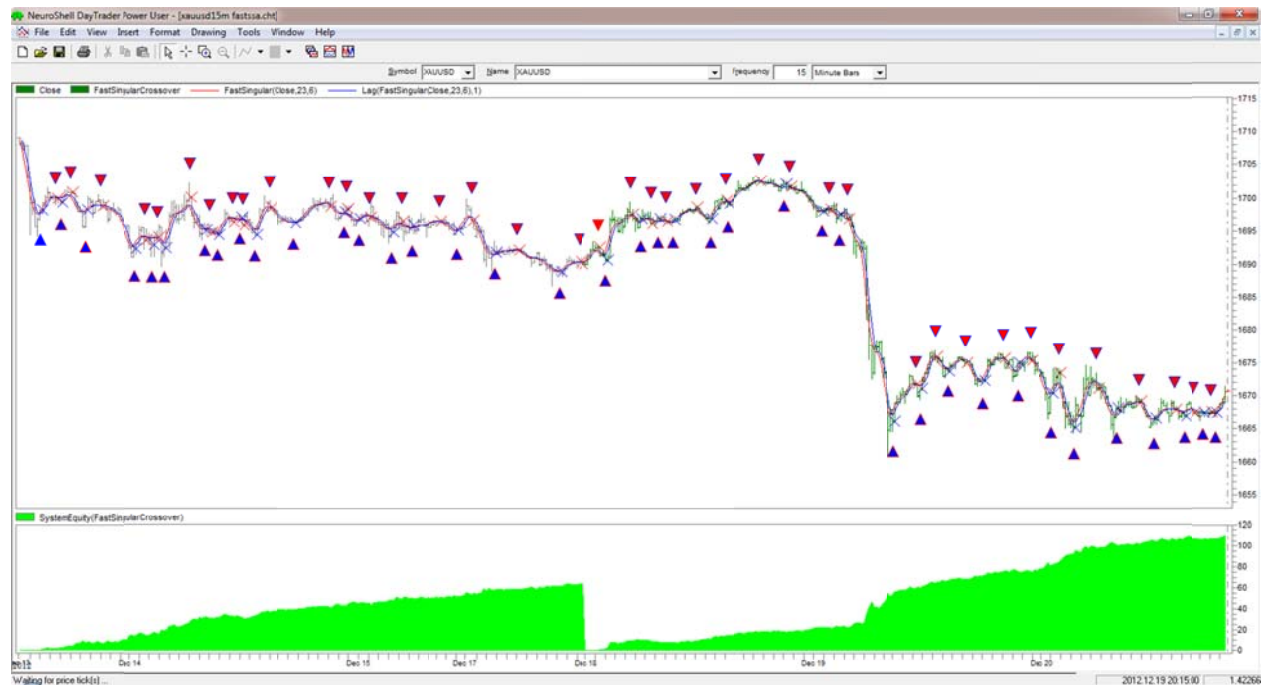
First method, trading strategy is created using SSA cross over, all parameters are optimized using genetic algorithm within Neuroshell Trader. To avoid overfit, limited optimization range and let out of sample range start from the mid of chart are used. The chart is kept open to continue data feeding several bars after. All forex real time datafeeding was imported from Metatrader, the last bar that being formed is always on red color.

The following charts will show several currency pairs (GBPJPY, EURUSD, XAUUSD and GBPUSD) with 15m timeframe with SSA indicators and trading strategy made based on this indicator. To be noted that this empirical result may not applicable for other pairs, time frame as well as other market condition.

Empirical Results

1. Neuroshell Trader trading strategy based on Singular Spectrum Indicator (dll mode)

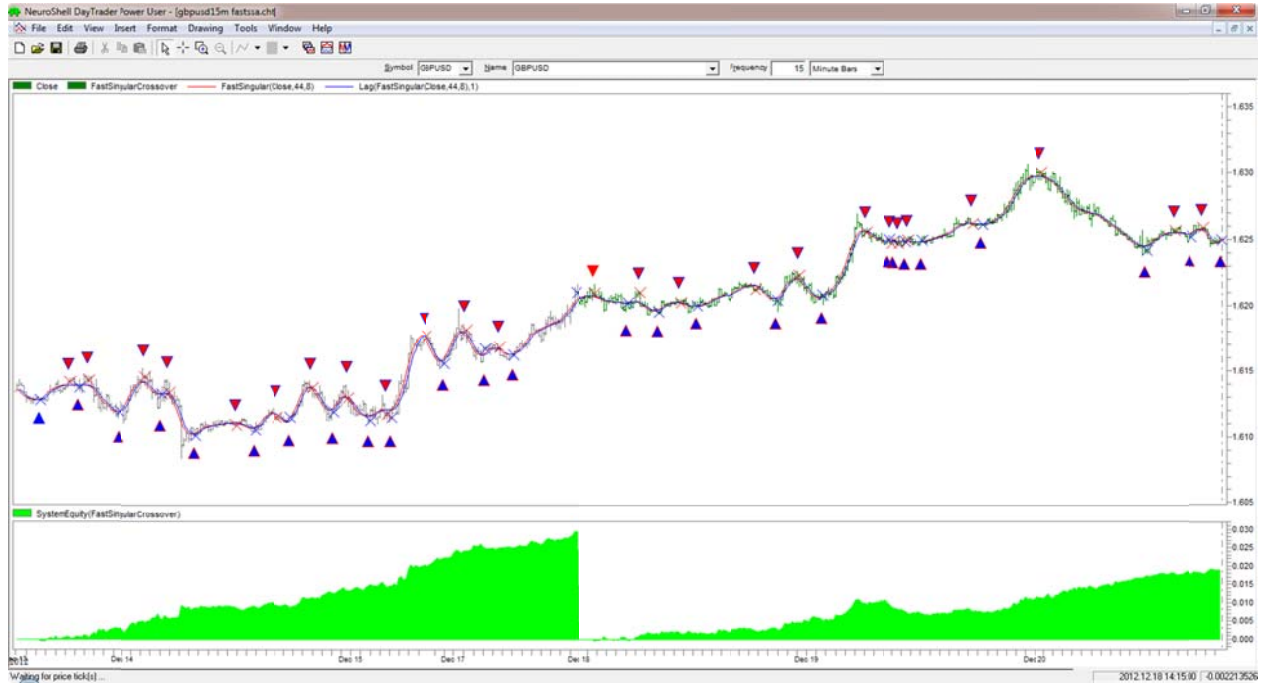
XAUUSD-15M



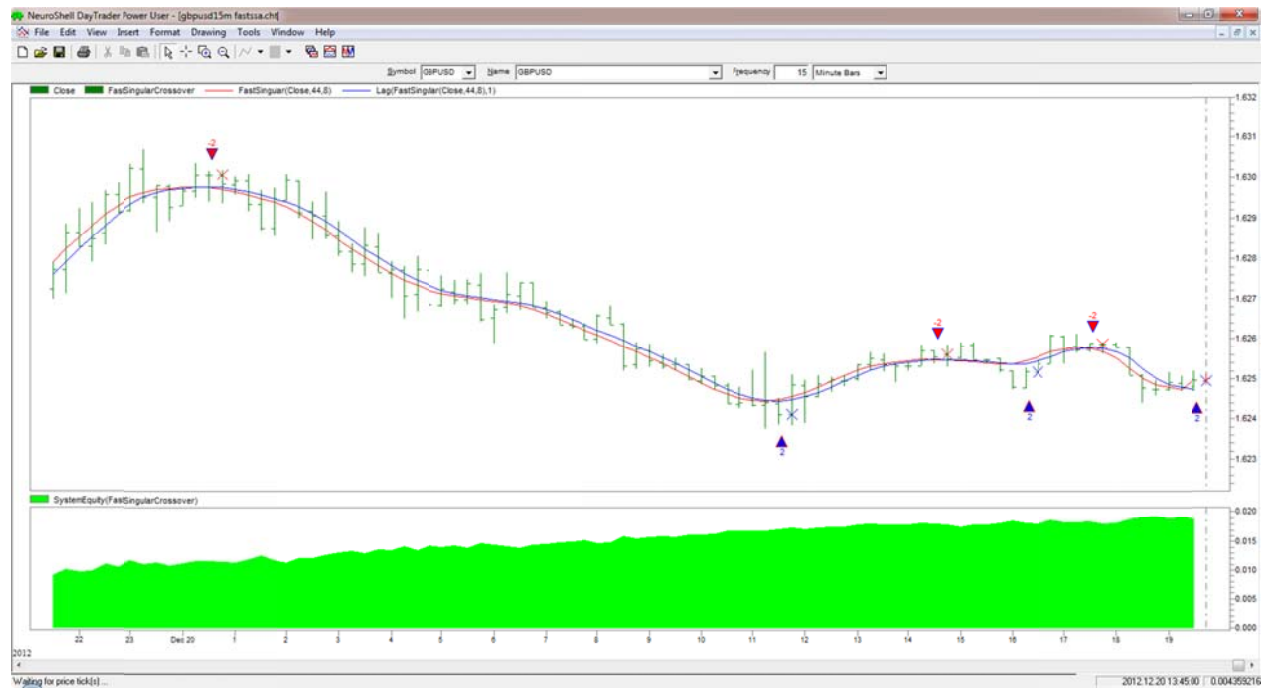
XAUUSD-15M detail



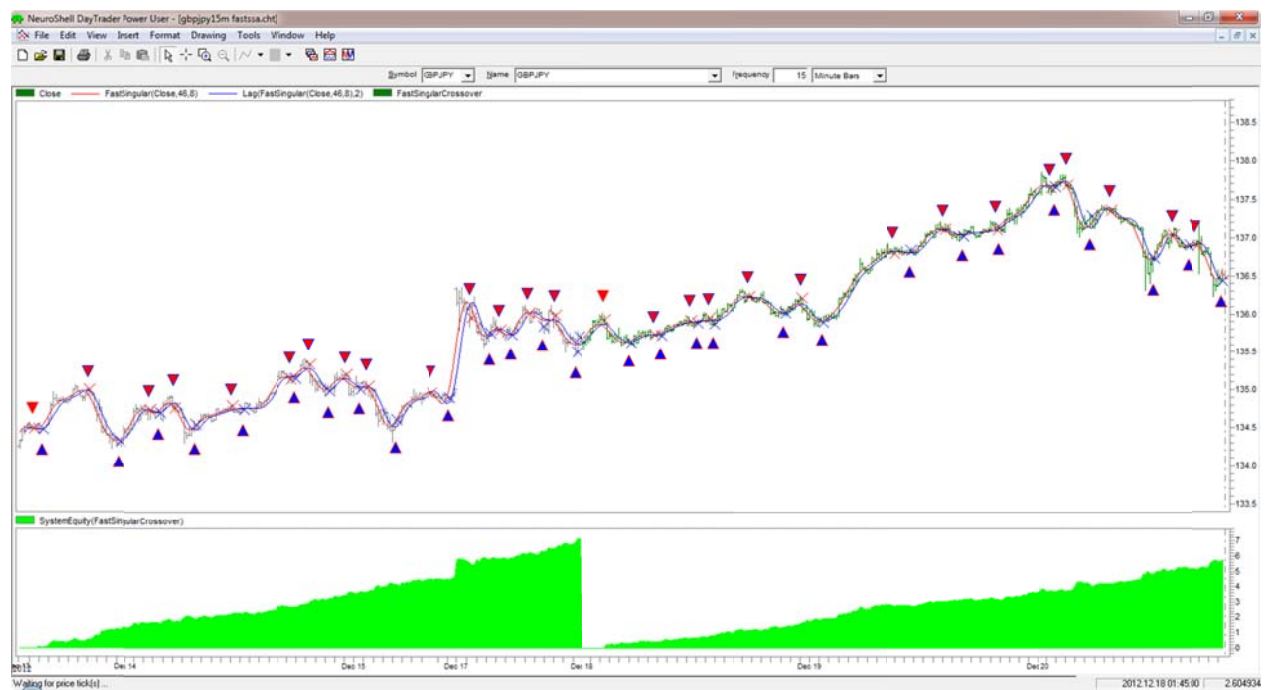
GBPUSD-15M



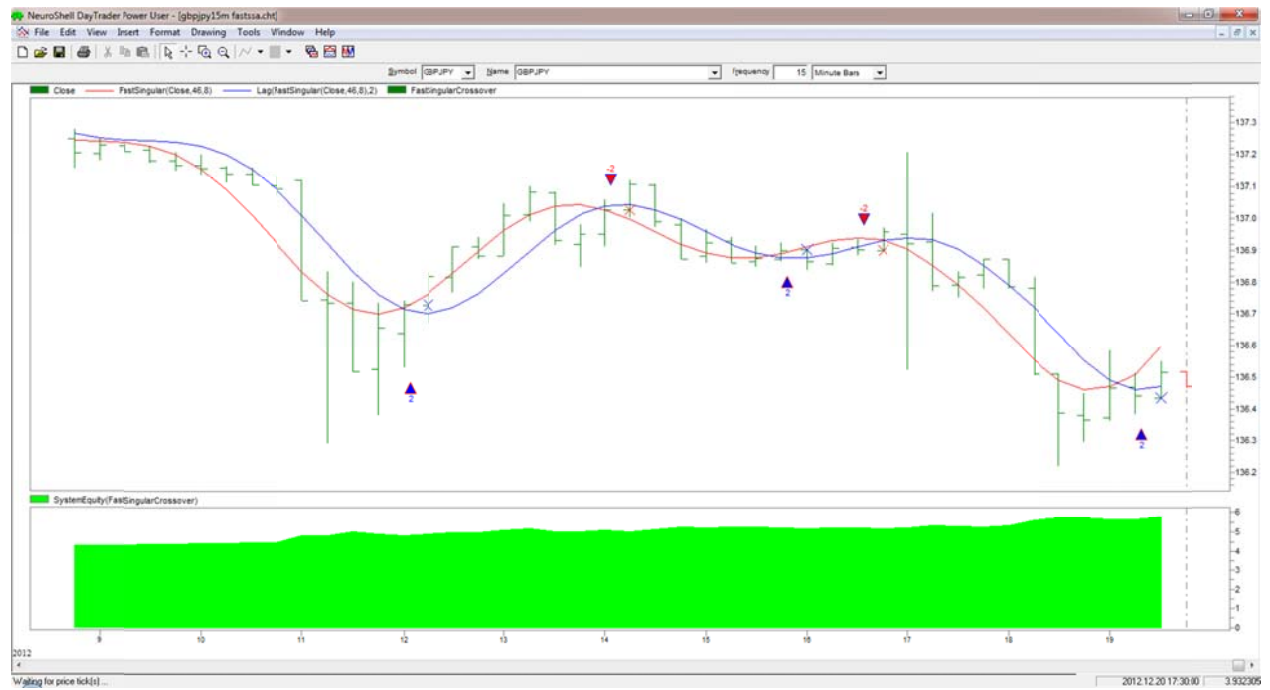
GBPUSD-15M Detail



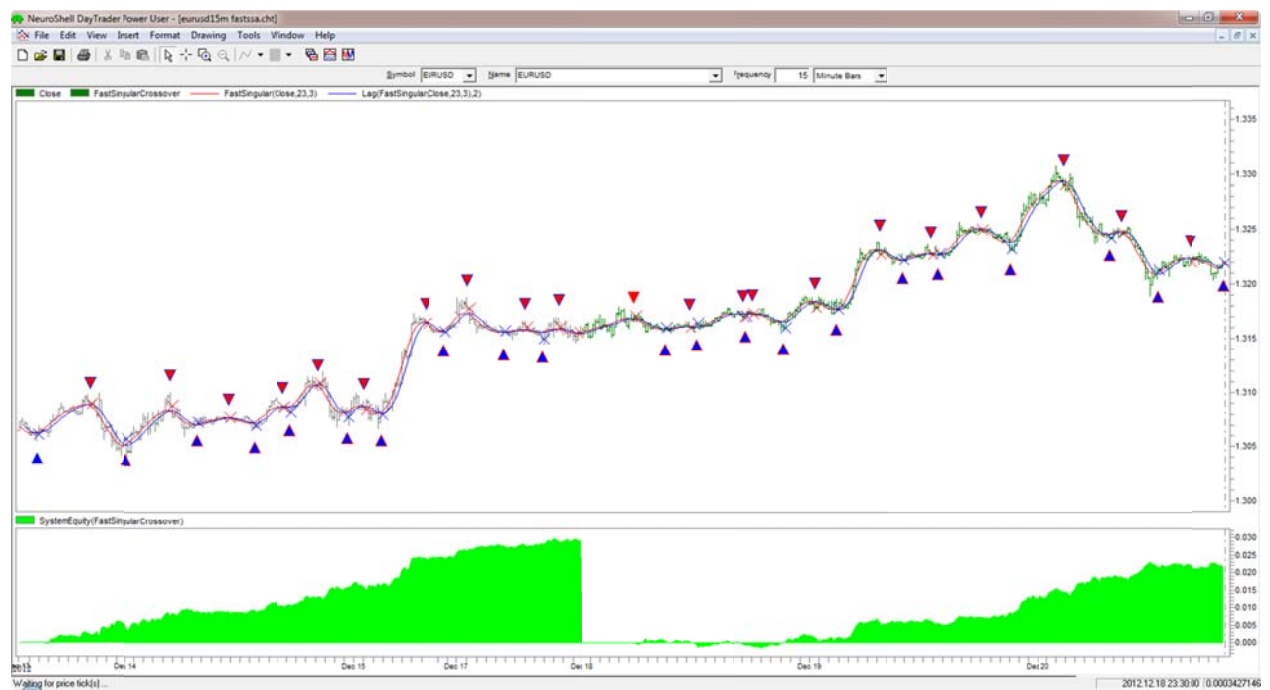
GBJPY-15M



GBPJPY-15M Detail



EURUSD-15M

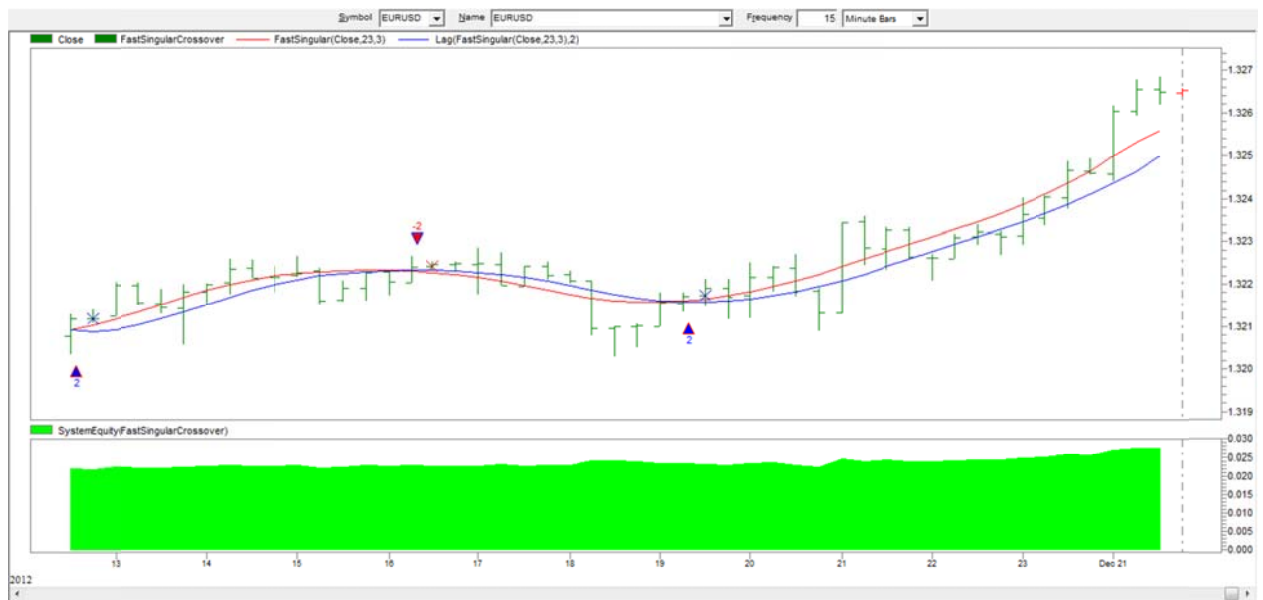


EURUSD-15M Detail



The Chart after few hours real test (without reoptimization)

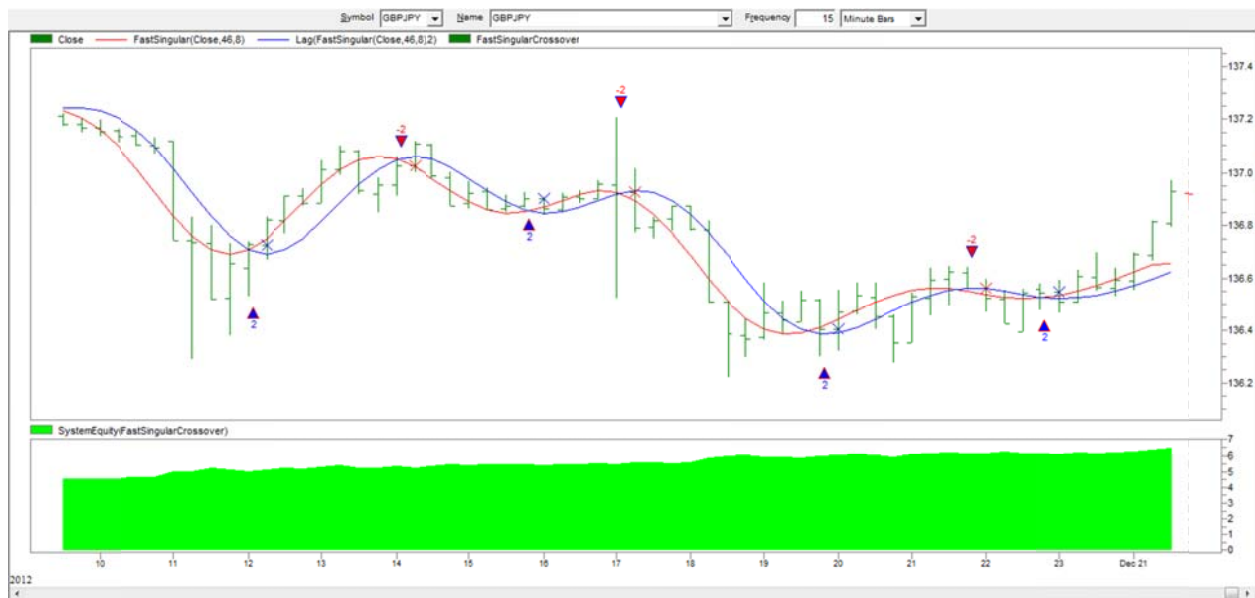
EURUSD-15M, 5.5 Hours after



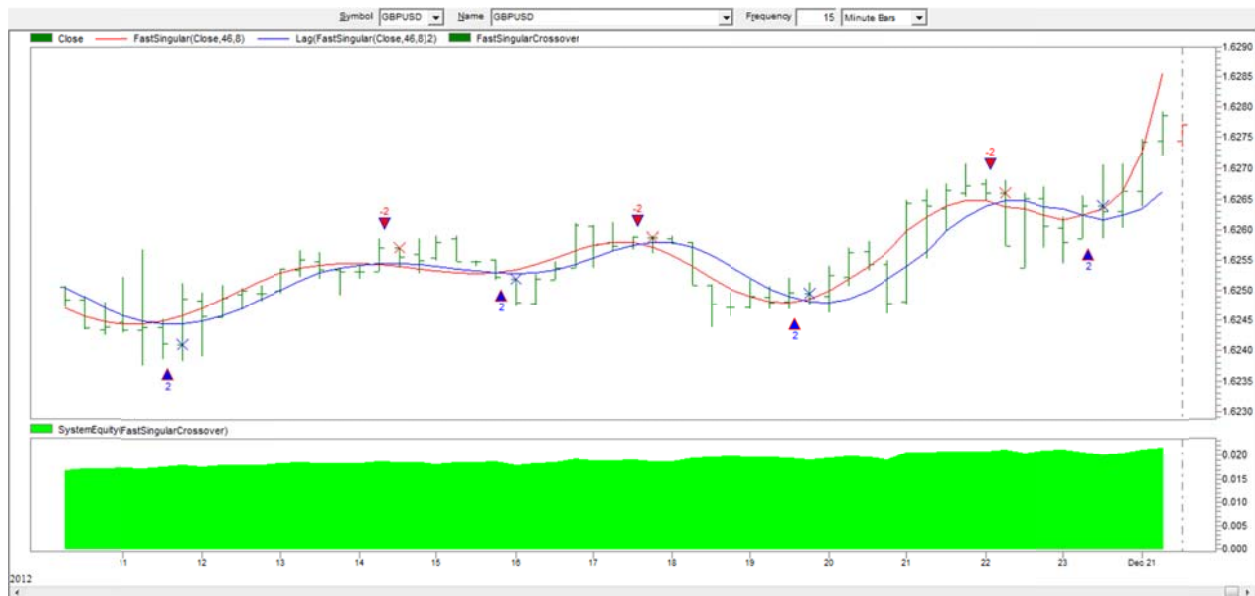
XAUUSD-15M, 5.5 hours after



GBPJPY-15M, 5.5 hours after



GBPUSD-15M, 5.5 hours after



2. Create trading strategy based on Chaos Hunter Model of Singular Spectrum Indicator

EURUSD-15M, using CH model

Indicator Wizard - ChaosHunter Trading: Signal

- To learn more about an indicator and its parameters, select the indicator or one of its parameters and press the 'Indicator Help' button.
- More than one indicator will be created if you specify multiple parameters. For example, specifying a moving average size of '5, 10, 20' will create three moving averages.
- After an indicator has been added to a chart, you can make changes to it by selecting the indicator with the mouse and choosing 'Modify Indicator' on the 'Edit' menu.

ChaosHunter Trading: Signal (Chaos Trade Signal)

High = High
FastSingular(Close, 23, 3) = FastSingular(Close, 23, 3)
Lag(FastSingular(Close, 23, 3), 2) = Lag(FastSingular(Close, 23, 3), 2)
Price = Open

Set parameter Modify parameter Save Indicator Indicator Help

☐ Don't Calculate indicator(s) across day boundaries.

Help Options ... < Back Finished Cancel

GBPJPY-15M, Using CH model

Indicator Wizard - ChaosHunter Trading: Signal

- To learn more about an indicator and its parameters, select the indicator or one of its parameters and press the 'Indicator Help' button.
- More than one indicator will be created if you specify multiple parameters. For example, specifying a moving average size of '5, 10, 20' will create three moving averages.
- After an indicator has been added to a chart, you can make changes to it by selecting the indicator with the mouse and choosing 'Modify Indicator' on the 'Edit' menu.

ChaosHunter Trading: Signal (Chaos Trade Signal)

High = High
Close = Close
FastSingular(Close, 46, 8) = FastSingular(Close, 46, 8)
Price = Open

Set parameter Modify parameter Save Indicator Indicator Help

☐ Don't Calculate indicator(s) across day boundaries.

Help Options ... < Back Finished Cancel

GBPUSD-15M, using CH model

Indicator Wizard - ChaosHunter Trading: Signal

- To learn more about an indicator and its parameters, select the indicator or one of its parameters and press the 'Indicator Help' button.
- More than one indicator will be created if you specify multiple parameters. For example, specifying a moving average size of '5, 10, 20' will create three moving averages.
- After an indicator has been added to a chart, you can make changes to it by selecting the indicator with the mouse and choosing 'Modify Indicator' on the 'Edit' menu.

ChaosHunter Trading: Signal (Chaos Trade Signal)

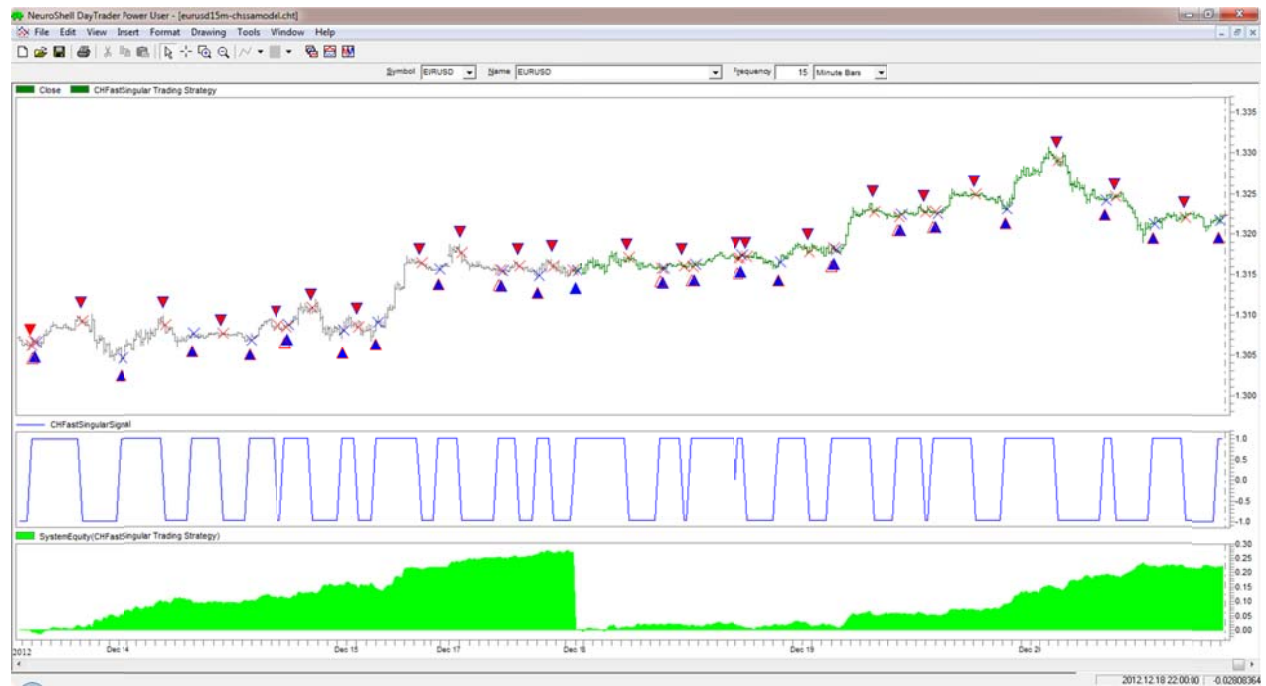
Low = Low
Close = Close
FastSingular(Close, 44, 8) = FastSingular(Close, 44, 8)
Lag(FastSingular(Close, 44, 8), 1) = Lag(FastSingular(Close, 44, 8), 1)
Price = Open

Set parameter Modify parameter Save Indicator Indicator Help

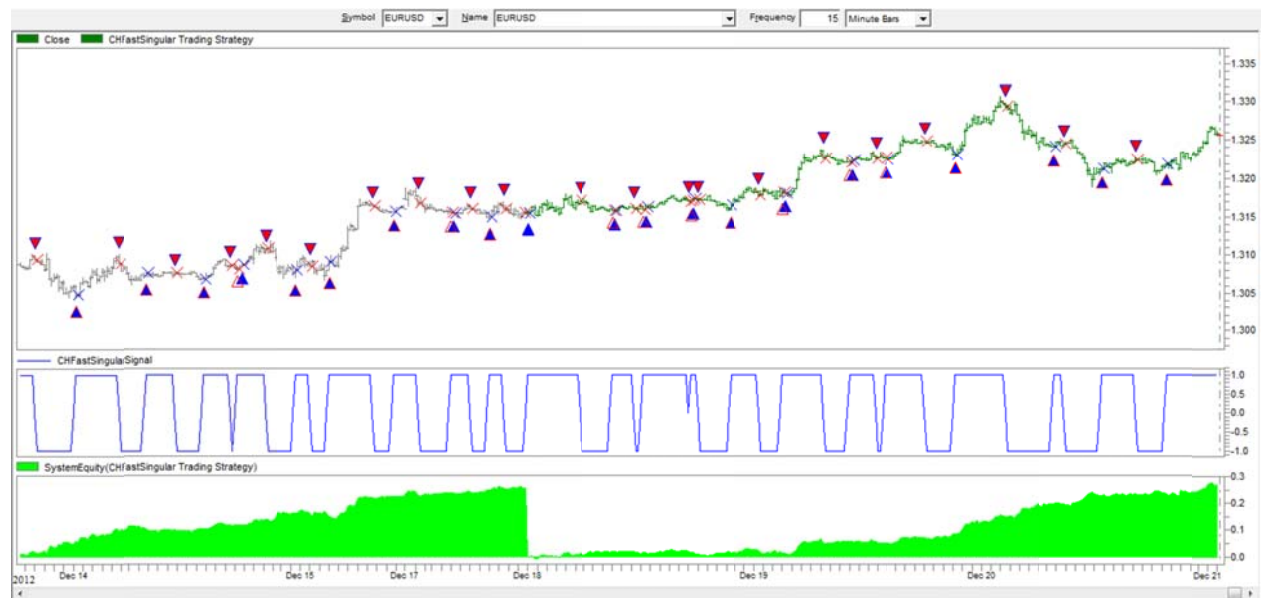
☐ Don't Calculate indicator(s) across day boundaries.

Help Options ... < Back Finished Cancel

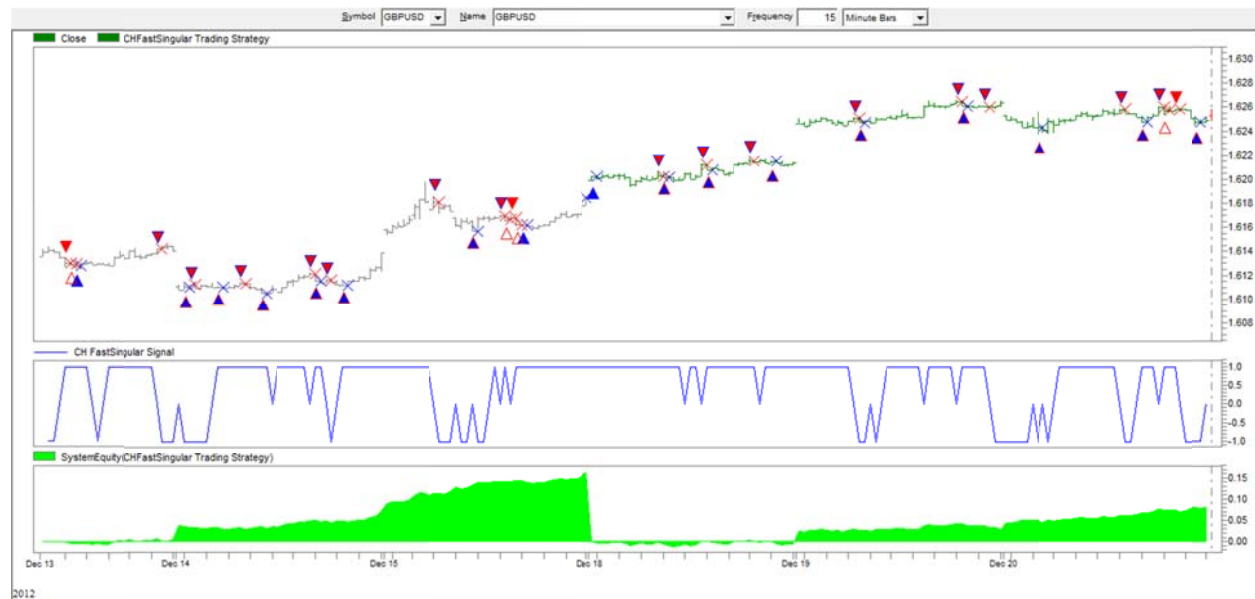
EURUSD-15M, using CH model



EURUSD-15, using CH model, 5.5 hours after



GBPUSD-15M, using CH model



GBPUSD-15, using CH model, 5.5 hours after

