

How To Determinate Main Direction

Eureka System Design V2

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Special Terms

direction The direction of price of instrument, noted by D_n . [3](#)

p-shape $PShape_n$ is the shape of predict line of Level n, might are convex, concave, up, down and flat. usually, it means shape of best predict line. n is the sampler level from 0 to 11.. [3](#)

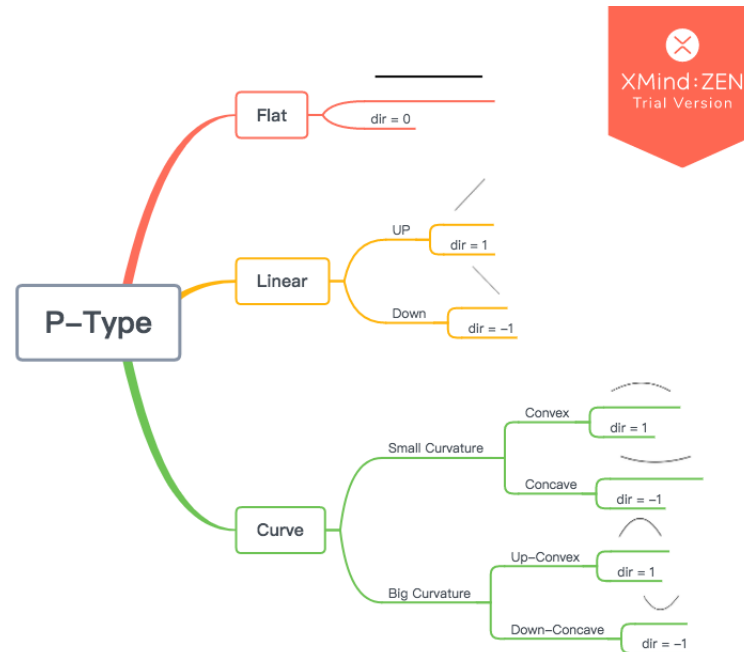
Chapter 1

The Signification of P-Shape

1.1 Type of Prediction

Table 1.1: The Types

Name	Value	Meaning	Common Direction
Unknown	0		-
Flat	1		0
Up	2		1
Down	3		-1
Convex	4		1
Up-Convex	5		1
Concave	6		-1
Down-Concave	7		-1

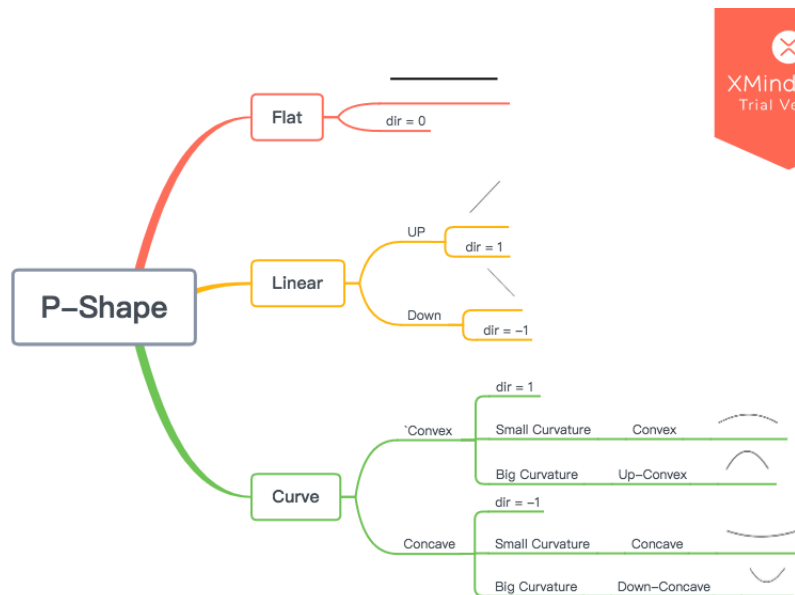


1.2 Shape of Prediction

The PShape corresponding to type are:

Table 1.2: The Shapes

Shape	Type	Common Direction
Unknown	Unknown	-
Flat	Flat	0
Up	UP	1
Down	Down	-1
Convex	Convex, Up-Convex	1
Concave	Concave, Down-Concave	-1
Convex	Convex, Up-Convex	1
Concave	Concav, Down-Concave	-1

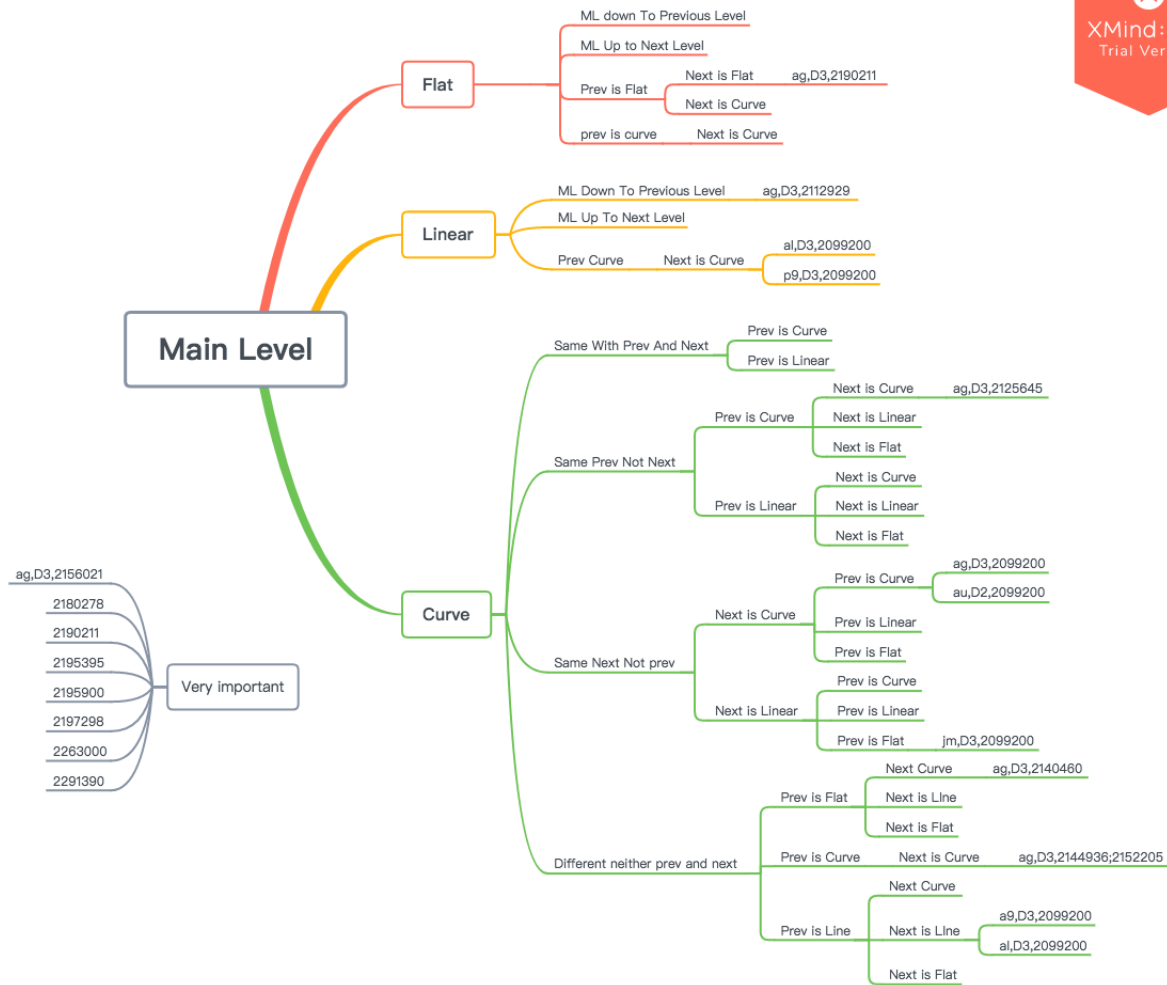


1.3 The Real Direction of Shape

The Shape of Predict Line, **p-shape**, indicates the **direction** of price but behind the time, so we must check the neighborhood of a p-shape, formally, we can write to

$$PShape_{i-1} \oplus PShape_i \oplus PShape_{i+1} \Rightarrow D_n \quad (1.1)$$

The \oplus means something on left would considerate with something on right. The Relationship of Neighbourhood are showed in this diagram:



Chapter 2

Case Study

2.1 100 cases

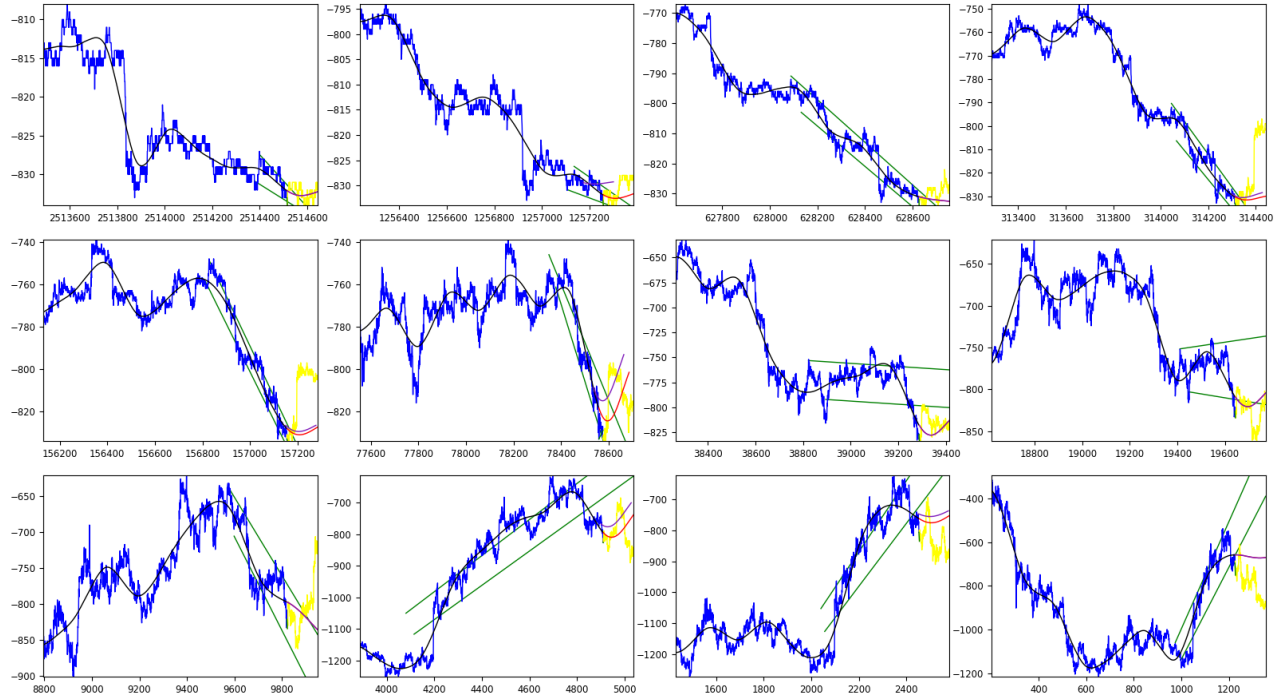
Table 2.1: The One Hundred Cases to 20171108

No	Inst	Cline	Reached	Reverse	Dir	Why
	bu	-1	2514516	2514650		
	al	1	2769523	2769550		
	jm	1	2993264	2993350		
	rb	1	5703215	5703296		
	i9	1	2701639	2701750		

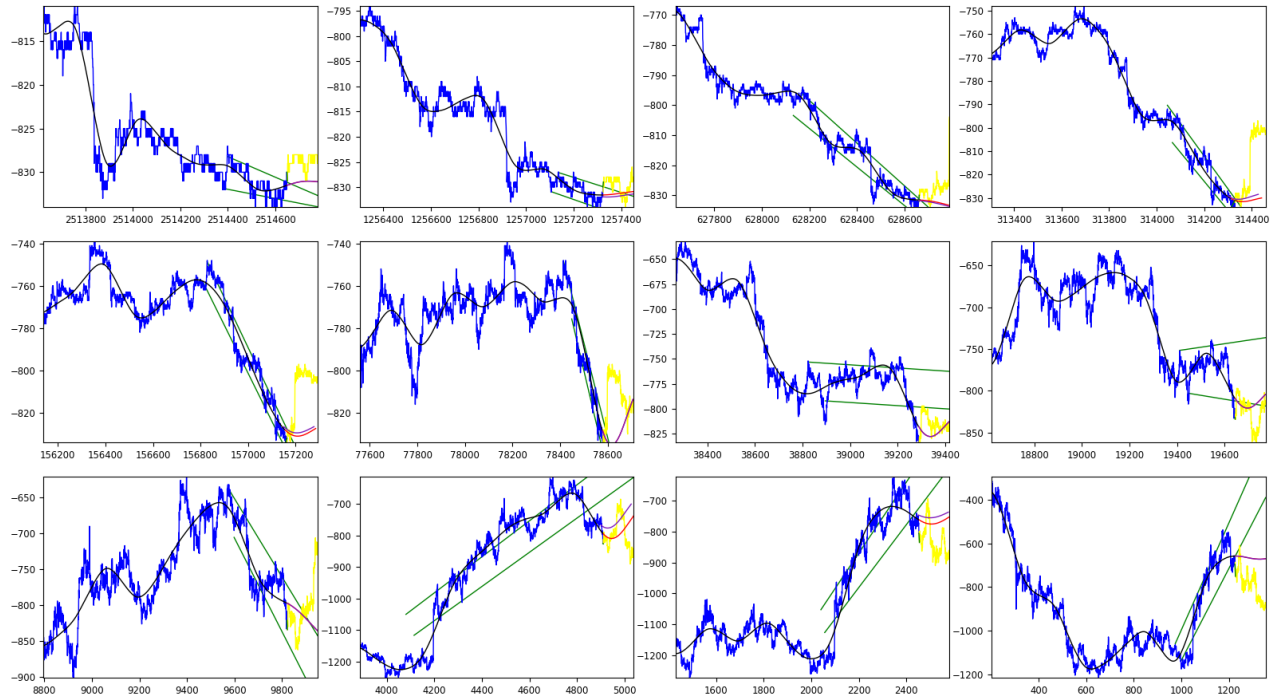
2.2 Detail

2.2.1 bu 2514516 2514650

2514516: 5[0,1] 3[2] 5[3] 7[4,5,6,7] 3[8] 7[9] 5[10,11]

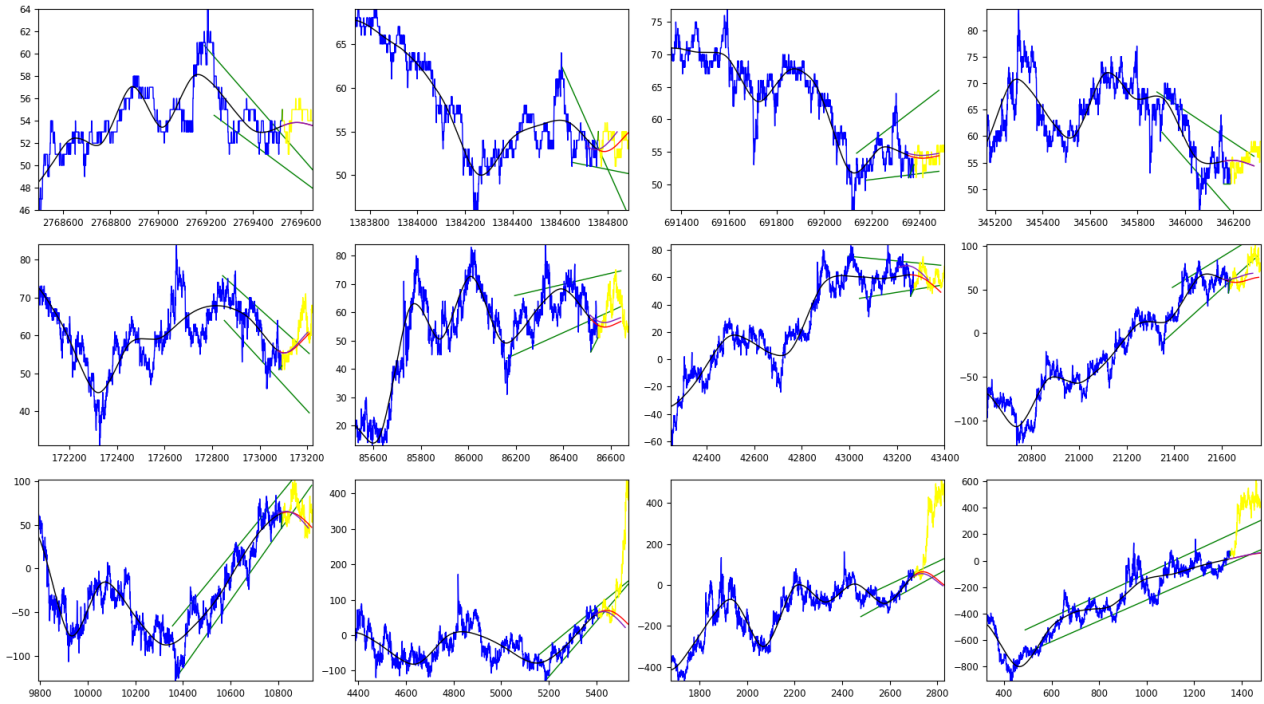


2514650: 4[0] 2[1] 3[2] 5[3] 7[4,5,6,7] 3[8] 7[9] 5[10,11]

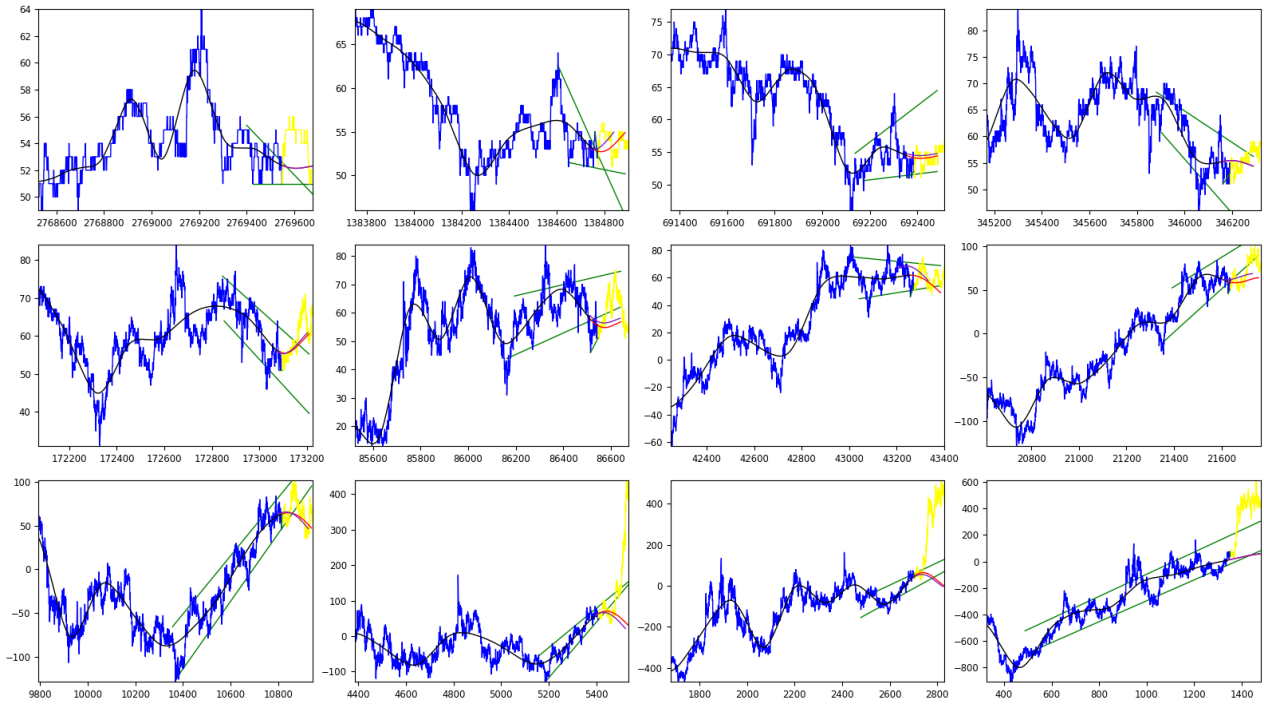


2.2.2 al 2769523 2769550

2769523: 4[0] 5[1,2] 4[3] 5[4,5] 3[6] 5[7] 4[8] 6[9,10] 2[11]

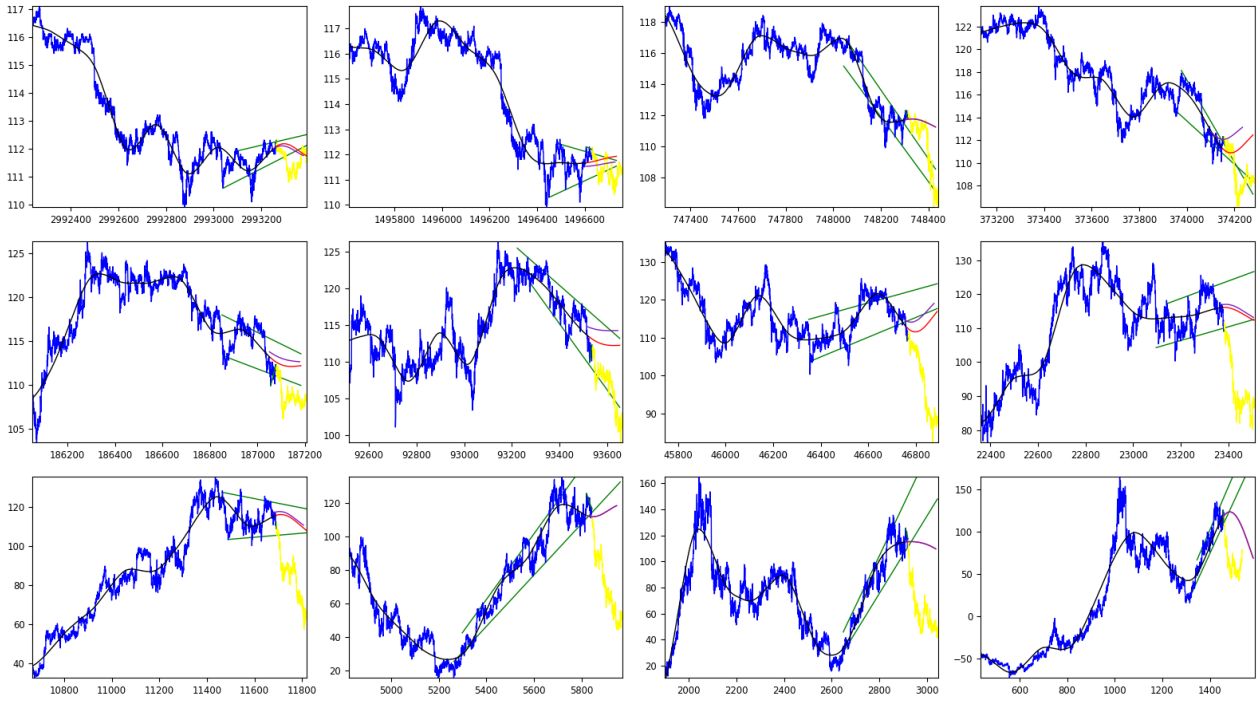


2769550: 5[0,1,2] 4[3] 5[4,5] 3[6] 5[7] 4[8] 6[9,10] 2[11]

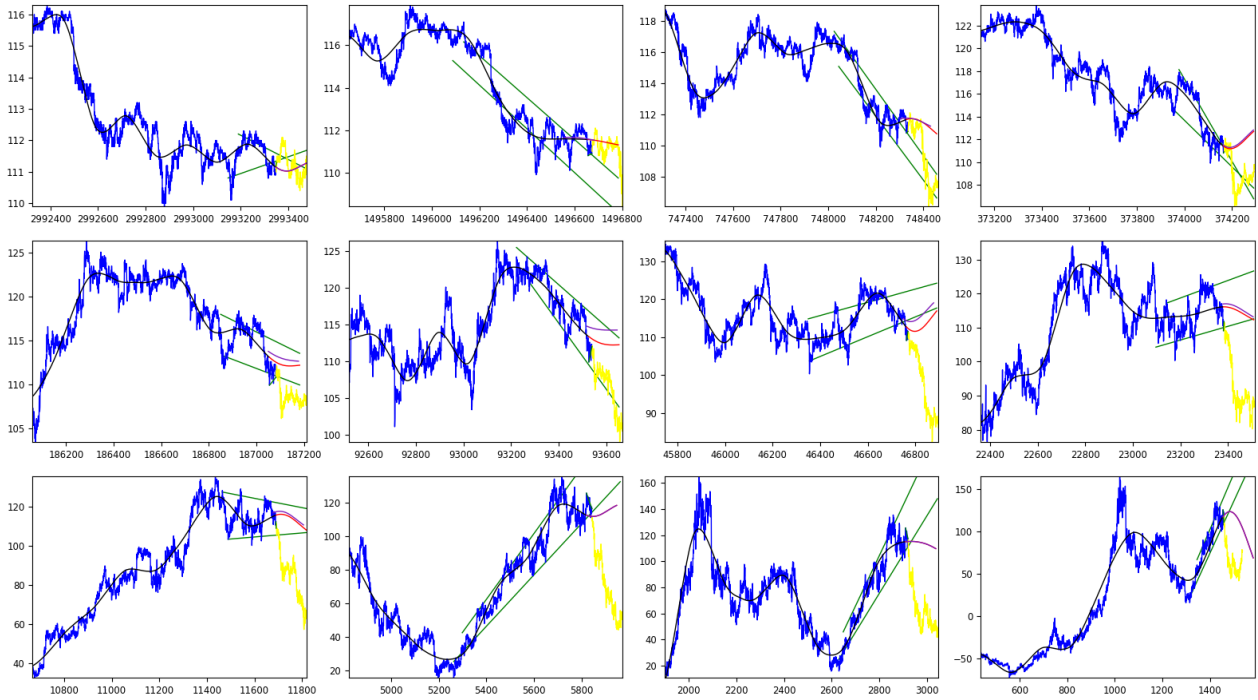


2.2.3 jm 2993264 2993350

2993264: 6[0] 2[1] 4[2] 7[3] 5[4] 3[5] 7[6] 3[7] 4[8] 5[9] 3[10] 6[11]

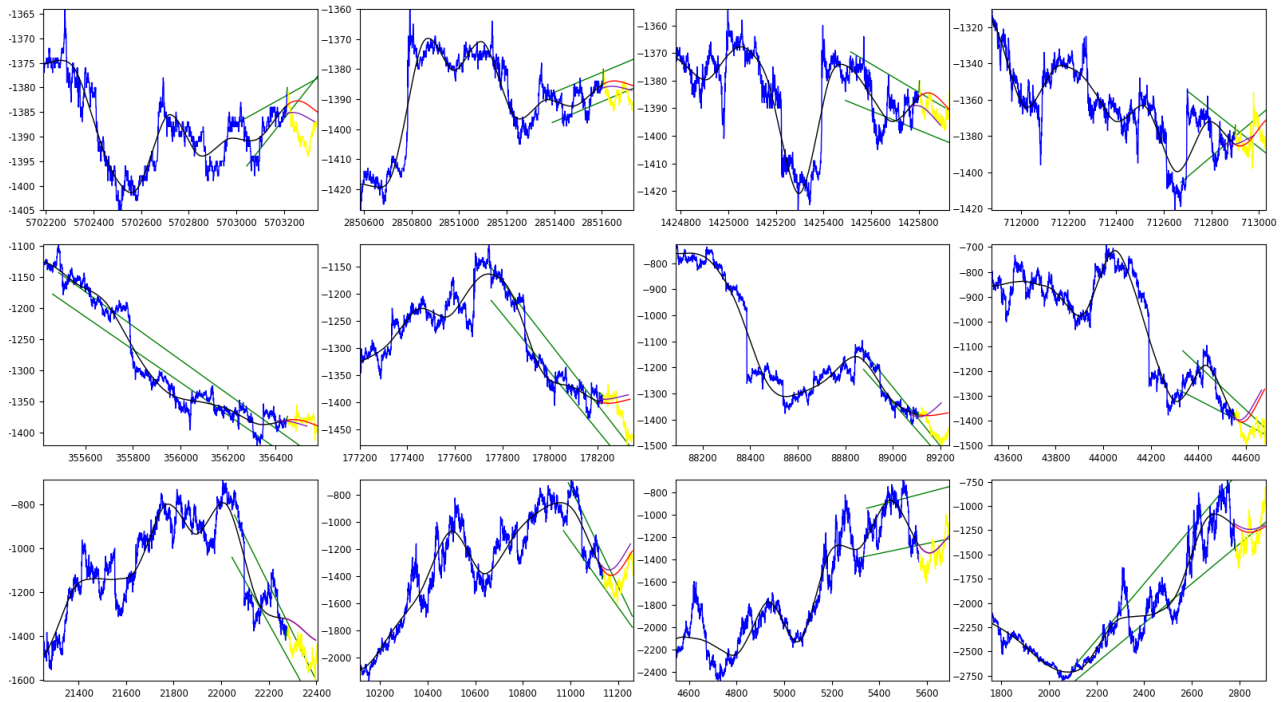


2993350: 5[0] 3[1] 4[2] 7[3] 5[4] 3[5] 7[6] 3[7] 4[8] 5[9] 3[10] 6[11]

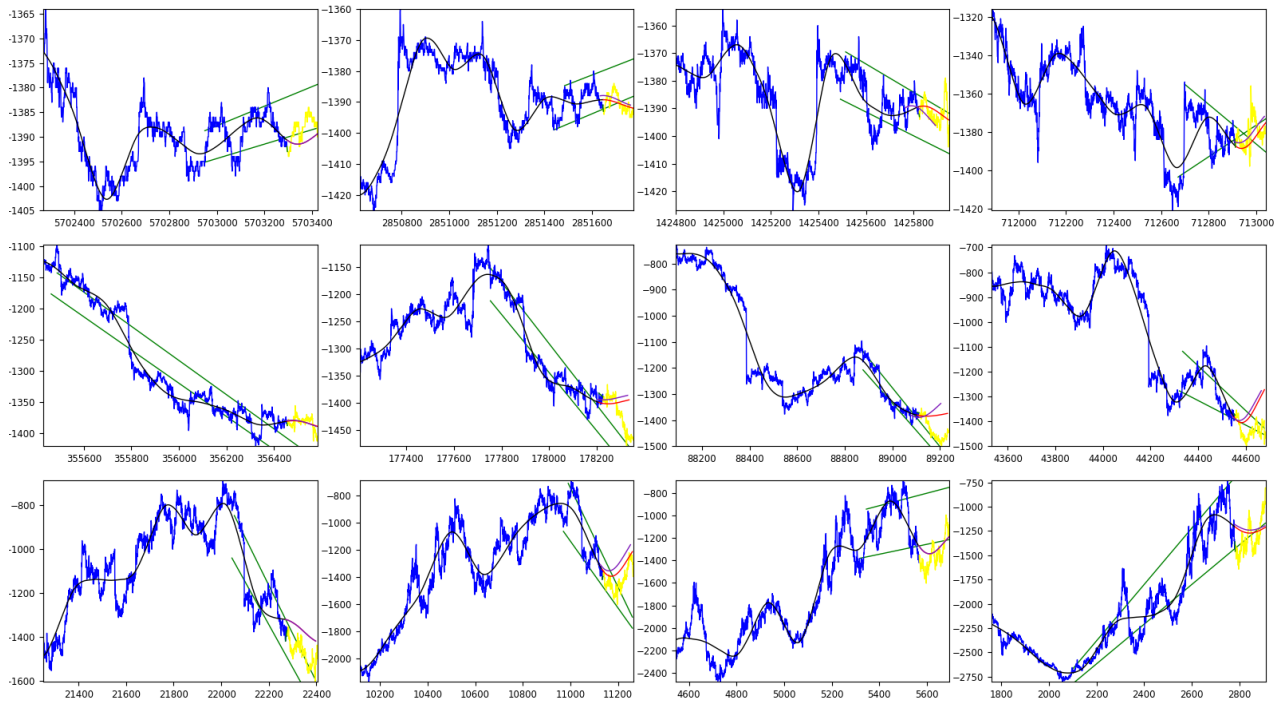


2.2.4 rb 5703215 5703296

5703215: 6[0] 4[1] 6[2] 7[3] 4[4] 5[5,6] 7[7] 3[8] 7[9,10] 5[11]

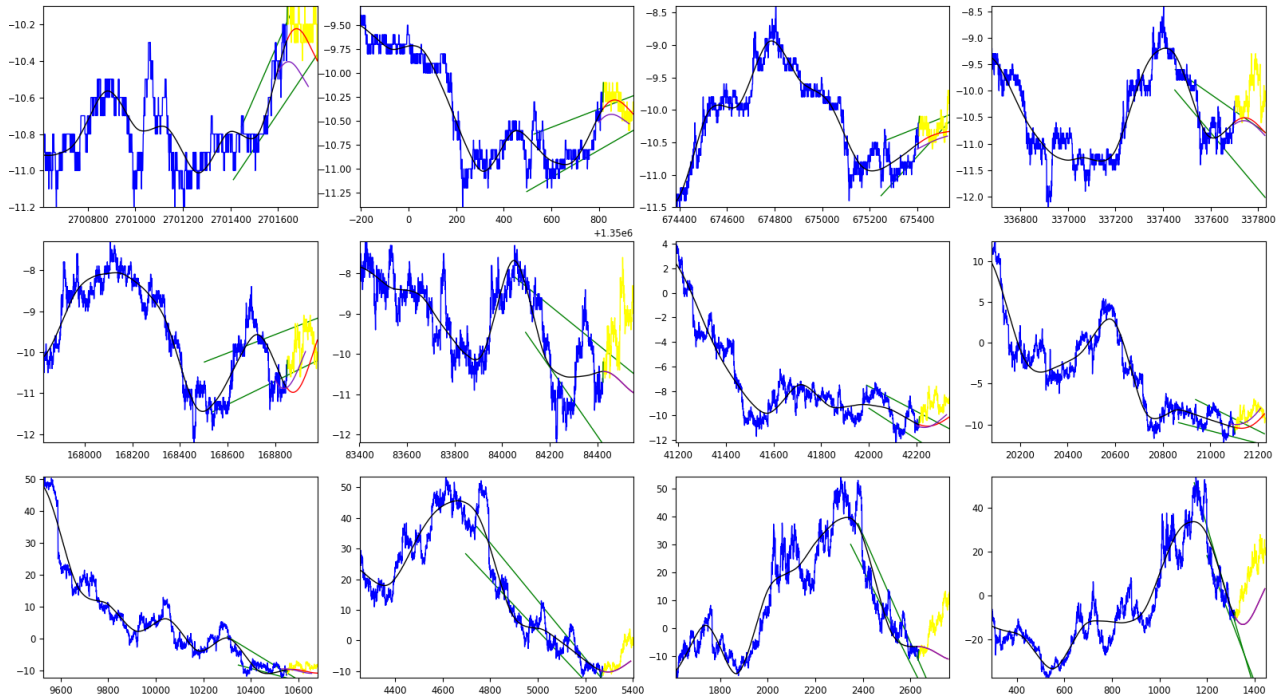


5703296: 7[0] 3[1] 4[2] 7[3] 4[4] 5[5,6] 7[7] 3[8] 7[9,10] 5[11]

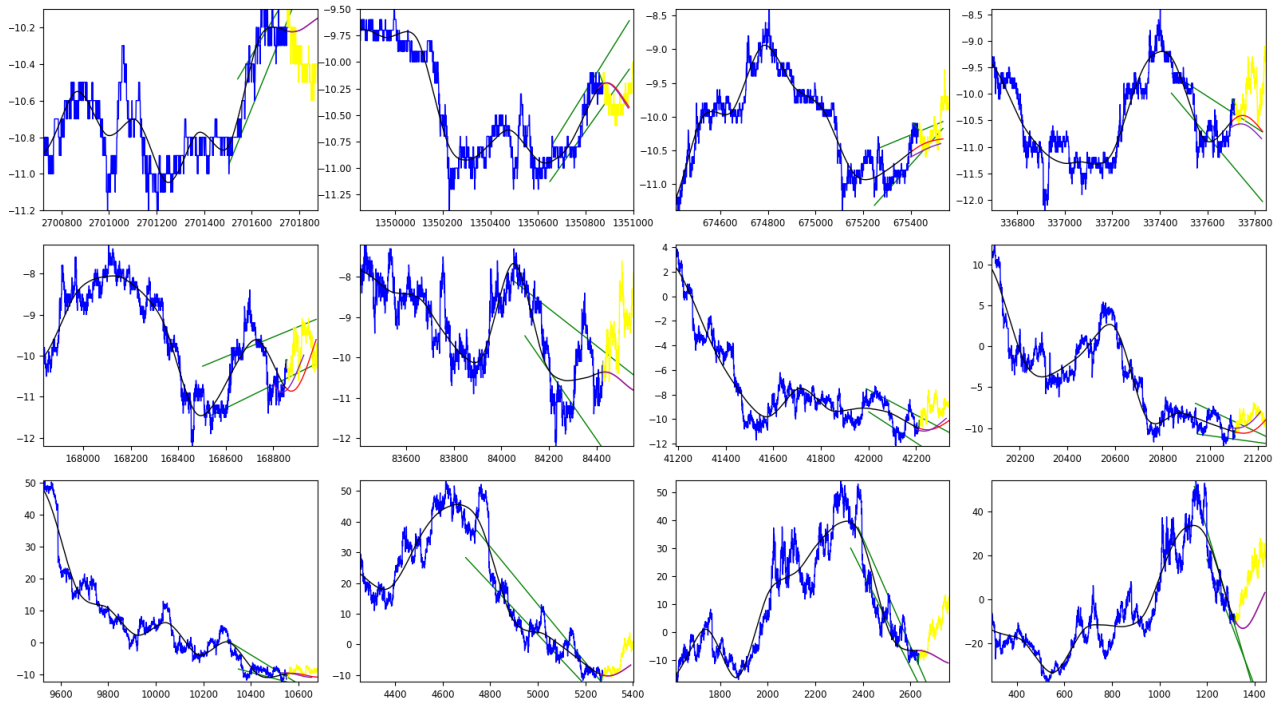


2.2.5 i9 2701639 2701750

2701639: 6[0,1] 2[2] 6[3] 7[4] 3[5] 5[6,7] 4[8] 5[9] 3[10] 7[11]



2701750: 5[0] 6[1] 2[2] 6[3] 7[4] 3[5] 5[6,7] 4[8] 5[9] 3[10] 7[11]



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