SERSAN SISTEMAS
ALGORITHMIC TRADING

FUNCIÓN CURSO_FILTROS

- Diferentes filtros neutrales para aplicar en sistema tendencial.

CÓDIGO EASYLANGUAGE (CREEMOS QUE SIRVE COMO PSEUDOCÓDIGO, PERO SI ALGUIEN NO COMPRENDE ALGO PUEDE PREGUNTARLO EN DISCORD)

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// Filtros neutrales, son independientes de si operamos lado largo o corto
input:          numeropattern(numericsimple), // 1 hasta 16
                Nivel_ADX(numericsimple),
                Nivel_ATR(numericsimple),
                Nivel_Stddev(numericsimple),
                Barras(numericsimple),
                Rango1(numericsimple),
                Rango2(numericsimple);

var:            FiltroADX(False),
                Filtro_ATR(False),
                oDMIPlus(0),
                oDMIMinus(0),
                oDMI(0),
                oADX(0),
                oADXR(0),
                oVolty(0);


Value1 = DirMovement (H, L, C, Barras, oDMIPlus, oDMIMinus, oDMI, oADX,
oADXR, oVolty);


Switch(numeropattern) Begin
  case 1:
  begin
                If Nivel_ADX > 0 Then
                Begin
                        FiltroADX = oDMIPlus > Nivel_ADX;
                end Else
                Begin
                        FiltroADX = True;
                End;
                Curso_Filtros = FiltroADX;
  end;

  Case 2:
  begin
       If Nivel_ATR > 0 Then
                Filtro_ATR = AvgNormalizedTrueRange(Barras) < (Nivel_ATR)
       Else
                Filtro_ATR = True;
       Curso_Filtros =Filtro_ATR;
  end;
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  Case 3:
              Curso_Filtros = NarrowRange(RANGO1);

  Case 4:
              Curso_Filtros = widespread(RANGO2);

  case 5:
  begin
              If Nivel_ADX > 0 Then
              Begin
                     FiltroADX = oDMIPlus < Nivel_ADX;
              end Else
              Begin
                     FiltroADX = True;
              End;
              Curso_Filtros = FiltroADX;
  end;

  Case 6:
  begin
       If Nivel_ATR > 0 Then
              Filtro_ATR = AvgNormalizedTrueRange(Barras) > (Nivel_ATR)
       Else
              Filtro_ATR = True;
       Curso_Filtros =Filtro_ATR;
  end;

  Case 7: //Stdev
  begin
       If Nivel_Stddev > 0 Then
              Curso_Filtros = Stddev(C, Barras) > Nivel_Stddev

       Else
              Curso_Filtros = True;
  end;

  case 8: //GAP
  Begin
              Curso_Filtros = O of data2 < L[1] of data2 OR O of data2 > H
of data2;
  end;

  case 9: //Inside Bar
  Begin
              Curso_Filtros = H of data2 < H[1] of data2 AND L of data2 >
L[1] of data2;
  end;

  case 10: //Rangos Decrecientes
  Begin
              Curso_Filtros = range[1] of data2 < range[2] of data2 and
range[2] of data2 < range[3] of data2;
  end;
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  case 11: //Inside Bar Ayer
  Begin
              Curso_Filtros = H[1] of data2 < H[2] of data2 AND L[1] of
data2 > L[2] of data2;
  end;

  case 12: //Outside Bar
  Begin
              Curso_Filtros = H[0] of data2 > H[1] of data2 AND L[0] of
data2 < L[1] of data2;
  end;

  case 13: //Outside Bar Ayer
  Begin
              Curso_Filtros = H[1] of data2 > H[2] of data2 AND L[1] of
data2 < L[2] of data2;
  end;

  case 14: // Rango barra anterior menor que barra previa
  Begin
              Curso_Filtros = range[1] of data2 < range[2] of data2;
  end;

  case 15: // Rango barra anterior mayor que barra previa
  Begin
              Curso_Filtros = range[1] of data2 > range[2] of data2;
  end;

  case 16:    Curso_Filtros = true;

  case >16:    Curso_Filtros = false;

end;
```