临界交易系统TradeBlazer公式实现

参数

Numeric Critical\_Length(5); //临界自组织时间

Numeric Bias\_Small\_Delta(5); //5 10 20交易单位乖离率阈值

Numeric Bias\_Big\_Delta(5); //60交易单位乖离率阈值

Numeric Vol\_Delta(5); //成交量放量阈值

Numeric Price\_Delta(3); //价格突破阈值

//------------------------------------------------------------------------

// 简称: CRITICAL

// 名称:

// 类别: 公式应用

// 类型: 用户应用

//------------------------------------------------------------------------

Params

Numeric Critical\_Length(5);

Numeric Bias\_Small\_Delta(5);

Numeric Bias\_Big\_Delta(5);

Numeric Vol\_Delta(5);

Numeric Price\_Delta(3);

Vars

Numeric MA5;

Numeric MA10;

Numeric MA20;

Numeric MA60;

Numeric MA\_VOL;

Bool Vol\_Big;

Bool Long\_Position;

Bool Short\_Position;

Begin

MA5 = AverageFC(Close,5);

MA10 = AverageFC(Close,10);

MA20 = AverageFC(Close,20);

MA60 = AverageFC(Close,60);

MA\_Vol = AverageFC(Vol, 5);

PlotNumeric("MA5",AverageFC(Close,5));

PlotNumeric("MA10",AverageFC(Close,10));

PlotNumeric("MA20",AverageFC(Close,20));

PlotNumeric("MA60",AverageFC(Close,60));

Long\_Position = MA5 >= MA10 && MA10 >= MA20 && MA20 >= MA60;

Short\_Position = MA5 <= MA10 && MA10 <= MA20 && MA20 <= MA60;

Vol\_Big = Vol > MA\_Vol;

if (Long\_Position) //多头排列

{

if ((MA5 - MA20) / MA20 \* 100 <= Bias\_Small\_Delta && (MA5 - MA60) / MA60 \* 100 <= Bias\_Big\_Delta)

{

//PlotBool("MAClose", True, High+100);

if (Vol\_Big)

{

//PlotString("VolHigh", "成交放量", High+150);

if ((Close - Close[1])/Close[1] >= Price\_Delta)

{

PlotString("Critical", "多", High);

PlayWavSound("Bell.wav");

if (AlertEnabled)

{

Alert("临界交易信号做多");

}

}

}

}

}

else if (Short\_Position) //空头排列

{

if (Abs((MA5 - MA20) / MA20 \* 100) <= Bias\_Small\_Delta && Abs((MA5 - MA60) / MA60 \* 100) <= Bias\_Big\_Delta)

{

//PlotBool("MAClose", True, High+100);

if (Vol\_Big)

{

//PlotString("VolHigh", "成交放量", High+150);

if ((Close < Close[1]) && Abs((Close - Close[1])/Close[1]) >= Price\_Delta)

{

PlotString("Critical", "空", High);

PlayWavSound("Bell.wav");

if (AlertEnabled)

{

Alert("临界交易信号做空");

}

}

}

}

}

End