临界交易系统通达信公式实现

参数：

N ： 临界自组织时间

D ：5 10 20日乖离率阈值（单位为一个百分点）

D2 ：60日乖离率阈值（单位为一个百分点）

HH ： 临界自组织箱体宽度（单位为一个百分点）

P ：价格突破阈值（单位为一个百分点）

A1:=(MA(CLOSE, 5)-MA(CLOSE,10)) / MA(CLOSE, 10) \* 100;

B1:=(MA(CLOSE, 5)-MA(CLOSE,20)) / MA(CLOSE, 20) \* 100;

C1:=(MA(CLOSE, 5)-MA(CLOSE,60)) / MA(CLOSE, 60) \* 100;

D1:=(MA(CLOSE,10)-MA(CLOSE,20)) / MA(CLOSE, 20) \* 100;

E1:=(MA(CLOSE,10)-MA(CLOSE,60)) / MA(CLOSE, 60) \* 100;

F1:=(MA(CLOSE,20)-MA(CLOSE,60)) / MA(CLOSE, 60) \* 100;

{MABIAS\_5\_10\_20:REF(A1, 1) <= D AND REF(A1, 1) >=0 AND REF(B1, 1) <= D AND REF(B1, 1) >= 0 AND REF(D1, 1) <= D AND REF(D1, 1) >= 0;}

MABIAS\_5\_10\_20:=A1 <= D AND A1 >=0 AND B1 <= D AND B1 >= 0 AND D1 <= D AND D1 >= 0;

{MABIAS\_60:REF(C1, 1) <= D2 AND REF(C1, 1) >=0 AND REF(E1, 1) <= D2 AND REF(E1, 1) >= 0 AND REF(F1, 1) <= D2 AND REF(F1, 1) >= 0;}

MABIAS\_60:=C1 <= D2 AND C1 >=0 AND E1 <= D2 AND E1 >= 0 AND F1 <= D2 AND F1 >= 0;

//以上为自组织状态

VOLBIG:=VOL > MA(VOL, 5);

HL:=(HHV(CLOSE,N) - LLV(CLOSE, N)) / LLV(CLOSE, N) \*100;

HLBOX:=REF(HL, 1) < HH;

PRICE\_UP:=(CLOSE / REF(CLOSE, 1) -1) \*100 > P;

LJ:HLBOX AND PRICE\_UP AND VOLBIG AND MABIAS\_5\_10\_20 AND MABIAS\_60;

备注：股市为单边市场，只考虑做多信号。