

Recersal_EA

What I have done:

- Taken a new template EA from the Alveo Code Editor and placed it into a Visual Studio Solution.
- Created the class `Reversal_EA : ExpertAdvisorBase`
- Added class `REVERSAL_TRADER_Obj`.
- Added class `FTRobj`.
- Added class `Decycler_obj`.
- Added class `SUPERSMOOTHER_3Pole_obj`.
- Added class `ALMAobj`.
- Added the User Settings variables.
- Added the constructor code for `Reversal_EA()`.
- Added initialization for the indicator variables and User Settings.
- Added variable: `REVERSAL_TRADER_Obj reversaltrader;`
- Added simulation flag: `public bool simulate;`
- Added the other simulation variables.
- Added initialization of the simulation variables
- For simulation, added `public Reversal_EA(bool optimizing, DateTime time, string path)` constructor.
- Added Alveo simulation routines: `GetDigits`, `GetSymbol`, and `GetBar`.
- Added the `dumpData` routine to generate the CSV file contents.
- In the Start routine added: `Bar theBar = GetBar(); reversaltrader.Calc(theBar);` then `dumdata`.
- In VS solution, add `Program.cs` Console application for simulation and testing.
- Also Added `HistoricalData.cs` file in order to load historical data for Tickstory Lite data file.

In order to run the simulation:

1. Go to <https://github.com/dbaechtel/JohnnyU> and download the files.
2. Copy the `EURUSD.M15.Bar.UTC` data file to your `C://temp` directory to be read by `HistoricalData.cs`.
3. Download the `Reversal_EA.Zip` routine and expand it using the password "johnnyU".
4. In the `JohnnyU` directory, double click on the `JohnnyU.sln` file to load the solution into VS.
5. In VS Solution Explrer, make sure that the `JohnnyU` project is set as the startup project.
6. Set a Breakpoint on line 68 of the `Program.cs` file.
7. In the `Reversal.cs` file, add Breakpoints in all of the catch code blocks.
8. In VS, under the Build menu, click `Rebuild Solution` with no errors.
9. Push the Start button to begin running the simulation.
10. The simulation will run 100 bars of EUR/USD M15 data and break on line 68.
11. In `C:\temp\rev` directory, you will find the `REVERSAL_TRADER Log.csv` file that you can load into Excel and graph the results.
12. You can copy the `Reversal_EA.cs` file into Alveo, use the Code Editor to Build it, and add the EA to a Chart to begin running it with Alveo.