2016Jul9

PM Tradability conditions – optimizing historical performance.

jun23[, lspm:= ifelse(weekday==1, ifelse(pmFirst10> 0, (retPMCO-pmFirst10)/retPMCO, 0),

ifelse(

weekday==2, ifelse(percentileY<0.9 & amClosePercentile>0.2 & retAMCO > -0.03 & retOPC > -0.01,ifelse(retPMCOY < -0.004,1,ifelse(retPMCOY > 0.005, 0.2, 0.5)),0), ifelse(

weekday==3, ifelse(retOPC > -0.01 & percentileY < 0.9 & amClosePercentile < 0.8, ifelse(retPMCOY < -0.004, 1, 0.5),0), ifelse(

weekday==4,ifelse(retPMCOY < 0, ifelse(pmFirst10>0,(retPMCO-pmFirst10)/(retPMCO),0), ifelse(pmFirst10<0,-0.5\*(retPMCO-pmFirst10)/(retPMCO),0)) , ifelse(

amMaxT1>9.6 & amMax>CloseY & pmFirst10 > -0.001 & percentileY < 0.9,(retPMCO-pmFirst10)/(retPMCO),0))))) , ]

Tuesday: tradability conditions:

1. retOPC> -0.01. Open cannot be crazy (regular session)
2. retAMCO > -0.03 AM cannot have dropped too much (regular session)
3. PercentileY<0.9. Monday could not be too crazy (closing at the absolute top)
4. AmClosePercentile>0.2. AM cannot be too weak, otherwise might result in a crash.

Wednesday: Tradability conditions:

1. retOPC normal.
2. Yesterday's close cannot be at the top
3. Morning cannot be crazy.