This lesson breaks down a Keltner Band Mean Reversion system I've been working on for my equity trading portfolio.

It's a Daily timeframe long-only mean-reversion system designed to be traded on the U.S. stock market. The system is not finished yet in terms of my overall optimization and portfolio construction process, but this is a great example of how to build a simple but effective mean-reversion trading strategy in Pine.

It's inspired by information I've learned from Nick Radge, a reputable and highly talented trend-follower who has also designed some very robust mean-reversion strategies.