

JOHN EHLERS 2019 WORKSHOP SYLLABUS

NEW THIS YEAR:

NET Filter (Noise Elimination Technology)

Virtually eliminates high frequency noise. This is the closest thing to magic in DSP of market data

ANTICIPATE Filter and robust Strategy

It does what it says, using a noise-free surrogate.

REFLEX

A unique integrating (smoothing) oscillator filter with zero lag.

Intraday Cycle Periods

A new cycle period measurement technique especially for intraday data.

TOPICS YOU CANNOT GET ANYWHERE ELSE:

Zero Lag Filters

Predictive Filters

Chebyshev Filters

Rocket RSI

Recursive Median

Deviation Scaling

Deviation Scaled Adaptive Moving Average

How to Evaluate Strategy Robustness

How to Optimize a Strategy for Out-of-Sample performance

Maximally Robust Intraday Strategy

Correct Position Sizing

DATA

What are cycles?

Wave Power – decibels

Fractals

 Pink Noise

 Swerling Noise

 Spectral Dilation

Sampled data theory

 Aliasing

Chart patterns

Fibonacci series

Number theory

 Complex Variables

 Trigonometry Review

FILTER THEORY

Transfer response

Z Transforms

FILTERS AND INDICATORS*

Finite Impulse Response Filters (FIR)

SMA

Binomial

Critical Period

Computational Lag

Infinite Impulse Response Filters (IIR)

EMA

Critical Period

High Pass Filters

SuperSmoother

Roofing Filter

Automatic Gain Control (AGC)

Deviation Scaling

BandPass Filter

Decyclers

Filt11 Techniques

MESA Predict

Correlation

Super PassBand Filter

Swiss Army Knife

Chebyshev Filter

Error Correcting Codes

Reverse EMA

MyStochastic

Rocket RSI

Transforms

Fisher and Inverse Fisher

Hilbert

Peaking Filters

CYCLE MEASURING TECHNIQUES*

MESA (disclosed only at workshops)

DFT

Autocorrelation Periodogram

Bandpass Filter Bank

Signal to Noise Ratio

Dual Differentiator

Homodyne Discriminator

Phase Accumulation

Pisarenko Harmonic Decomposition

Goertzel

SWAMICHARTS INDICATORS*

TRADING STRATEGY CONCEPTS

Key parameters
Excel Coin Toss Test
Parameter Optimization
How to evaluate Robustness
Monte Carlo Simulation

UPUBLISHED ROBUST TRADING STRATEGIES (daily bars)*

MESA Phasor
Complex Angle
Correlation Angle
Correlation
Enigma
MyRSI
PassBand
Ultimate Angle

UNPUBLISHED ROBUST INTRADAY TRADING STRATEGIES*

MESA Intraday V3
15min Anticipate
15min Complex Angle
15min Correlation Angle
15min Filt11
15min NET
15min Passband
15min Reflex

*Indicator and Strategy Easy Language Code will be provided in electronic format