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Autore	Ehlers John F. <1933->
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Nota di contenuto	Cycle Analytics for Traders; Contents; Preface; About the Author; Chapter 1 Unified Filter Theory; Transfer Response; Nonrecursive Filters; Recursive Filters; Generalized Filters; Programming the Filters; Wave Amplitude, Power, and Decibels (dB); Key Points to Remember; Notes; Chapter 2 SMAs, EMAs, or Other?; Simple Moving Averages (SMAs); Exponential Moving Averages (EMAs); Weighted Moving Averages (WMAs); Median Filter; Key Points to Remember; Chapter 3 Smoothing Filters on Steroids; Nonrecursive Filters; Modified Simple Moving Averages; Modified Least-Squares Quadratics; SuperSmoother SuperSmoother Filter ApplicationsKey Points to Remember; Notes; Chapter 4 Decyclers; Decycler Construction; Decycler Application; Decycler Oscillator; Key Points to Remember; Chapter 5 Band-Pass Filters; Band-Pass Filter; Band-Pass Filter Q; Automatic Gain Control (AGC); Spectral Dilation Removal; Band-Pass Filter; Measuring the Cycle Period; Key Points to Remember; Chapter 6 Market Structure and the Hurst Coefficient; Fractal Dimension; Computing the Hurst Coefficient; The Hurst Coefficient in Action; Drunkard's Walk Hypothesis for Market Structure; Key Points to Remember; Note Chapter 7 Spectral DilationFrequency Content of Indicator Outputs;

Roofing Filter as an Indicator; Impact of Spectral Dilation on Conventional Indicators; Key Points to Remember; Chapter 8 Autocorrelation; Background; Autocorrelation; Autocorrelation Periodogram; Autocorrelation Reversals; Key Points to Remember; Note; Chapter 9 Fourier Transforms; Spectral Dilation; Discrete Fourier Transform (DFT); Key Points to Remember; Chapter 10 Comb Filter Spectral Estimates; Spectral Dilation; Computing a Comb Filter Spectral Estimate; Key Points to Remember; Chapter 11 Adaptive Filters Adaptive Relative Strength Index (RSI) Adaptive Stochastic Indicator; Adaptive CCI (Commodity Channel Index); Adaptive Band-Pass Filter; Adaptive Indicator Comparison; Key Points to Remember; Notes; Chapter 12 The Even Better Sinewave Indicator; Even Better Sinewave Approach; Even Better Sinewave Description; Using the Even Better Sinewave Indicator; Key Points to Remember; Notes; Chapter 13 Convolution; Theoretical Foundation; Heat Map Display; Computing Convolution; Key Points to Remember; Notes; Chapter 14 The Hilbert Transformer; Analytic Signals; Hilbert Transformer Mathematics Computing the Hilbert Transformer The Hilbert Transformer Indicator; Using the Hilbert Transformer to Compute the Dominant Cycle; Dual Differentiator; Phase Accumulation; Homodyne; Key Points to Remember; Chapter 15 Indicator Transforms; Fisher Transform; Inverse Fisher Transform; Cube Transform; Key Points to Remember; Chapter 16 Swami Charts; Swami Charts Overview; Swami Charts RSI; Swami Charts Stochastic; Roll Your Own Swami Charts; Key Points to Remember; Chapter 17 Swing-Trading Strategies; Conventional Wisdom; Anticipating the Turning Point; Sine Wave Uniqueness; Safety Valve
Exiting a Trade

Sommario/riassunto

"This is a technical resource book written for self-directed traders who want to understand the scientific underpinnings of the filters and indicators they use in their trading decisions. There is plenty of theory and years of research behind the unique solutions provided in this book, but the emphasis is on simplicity rather than mathematical purity. In particular, the solutions use a pragmatic approach to attain effective trading results. Cycle Analytics for Traders will allow traders to think of their indicators and trading strategies in the frequency domain as well as their motions in the time domain. This new viewpoint will enable them to select the most efficient filter lengths for the job at hand. This book will: Show an awareness of Spectral Dilation, and how to eliminate it or to use it to your advantage. Discuss how to use Automatic Gain Control (AGC) to normalize indicator amplitude swings. Explain thinking of prices in the frequency domain as well as in the time domain. Create an awareness that all indicators are statistical rather than absolute, as implied by their single line displays. Shed light on several advanced cookbook filters. These include the SuperSmoother and Roofing Filters. Showcase new advanced indicators like the Even Better Sinewave and Decycler Indicators. Explain how to use transforms to improve the display and interpretation of indicators.

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