

SAN SIMEON WORKSHOP SYLLABUS

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)
- BandPass Filter
- Decyclers
- Filt11 Techniques
- Correlation
- Super PassBand Filter
- Swiss Army Knife
- Error Correcting Codes
- Transforms
 - Fisher and Inverse Fisher
 - Hilbert
 - Ratio

CYCLE MEASURING TECHNIQUES

MESA (never before disclosed)
DFT
Autocorrelation Periodogram
Dual Differentiator
Homodyne Discriminator
Phase Accumulation
Pisarenko Harmonic Decomposition
Goertzel

SWAMICHARTS INDICATORS*

TRADING STRATEGY CONCEPTS

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

UPUBLISHED ROBUST TRADING STRATEGIES (daily bars)*

MESA Phasor
Close Strength
Correlation
Correlation Angle
Decycler Oscillator
Ultimate Angle
Synthetic Sinewave

UNPUBLISHED ROBUST INTRADAY TRADING STRATEGIES*

MESA Intraday V3
Close Strength
Correlation
Correlation Angle
Ultimate

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