



## Cycle Analytics for Traders + Downloadable Software: Advanced Technical Trading Concepts (Wiley Trading)

By John F. Ehlers



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**A technical resource for self-directed traders who want to understand the scientific underpinnings of the filters and indicators used in trading decisions**

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.

- Shows an awareness of Spectral Dilation, and how to eliminate it or to use it to your advantage
- Discusses how to use Automatic Gain Control (AGC) to normalize indicator amplitude swings
- Explains thinking of prices in the frequency domain as well as in the time domain
- Creates an awareness that all indicators are statistical rather than absolute, as implied by their single line displays
- Sheds light on several advanced cookbook filters
- Showcases new advanced indicators like the Even Better Sinewave and Decycler Indicators
- Explains how to use transforms to improve the display and interpretation of indicators

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### Editorial Review

From the Inside Flap

**Cycles are a unique kind of trading analytics**, being one of the few types of market data that can be accurately measured. But understanding what the cycles mean and which trades to make based on them is an extremely complex process. *Cycle Analytics for Traders* is a technical resource for self-directed traders that explains the scientific underpinnings of the filters and indicators used to make effective and profitable trading decisions. Rather than simply using cycle analytics on blind faith, this book explores and explains the how and why of cycles.

Though technical in nature, *Cycle Analytics for Traders* emphasizes simplicity rather than mathematical purity, taking a pragmatic real-world approach to attaining effective trading results. It allows traders to think of indicators and trading strategies in the frequency domain as well as their motions in the time domain, letting them select the most efficient filter lengths for the job at hand. Traders with little mathematical background will learn how to assess general market conditions to their advantage while technically astute traders will be able to create indicators and strategies that automatically adapt to measured market conditions using the computer code described here.

Additionally, author John Ehlers explains several vital concepts all traders should understand: how to eliminate or use Spectral Dilation to their advantage; how to use Automatic Gain Control to normalize indicator amplitude swings; the fact that all indicators are statistical rather than absolute; how to use advanced cookbook filters; several different methods for estimating market spectra and sifting out the Dominant Cycle; and how to use transforms to improve the display and interpretation of indicators.

*Cycle Analytics for Traders* shows traders how to approach trading as a statistical process that should be judged from the long-term view, rather than a small sample set of just a few trades—no matter how profitable those few are. With this practical and informative book as a guide, any trader can master cycle analytics, letting statistics and science light the way to long-term trading success.

From the Back Cover

Praise for *Cycle Analytics for Traders*

"It's refreshing to find new ideas in a business that's become so competitive and often filled with variations on the same themes. This book is remarkably practical for traders and gives them better ways to visualize and evaluate price movement. The explanations are clear, and John has excelled in programming an extensive number of new and valuable indicators for easy use. I've quickly taken the Roofing Filter and incorporated it into my own trading. Thank you, John!"

—**Perry Kaufman**, Managing Director, Kaufman Analytics Ltd., author of *Trading Systems and Methods + Website, Fifth Edition*

"For the self-directed trader with a mathematical bent, this is the ultimate work. I especially enjoyed the descriptions of trading strategies as they apply to the various analytics."

—**Larry McMillan**, President, McMillan Analysis Corp., author of *Options as a Strategic Investment*

"If John Ehlers wrote it, then I will read it. John is one of those rare breed of analysts who dives into the why and how of things and not the often used superficial approach. *Cycle Analytics for Traders* seemed almost like a composite of much of his work over the last 30+ years, plus considerable new material that makes this book a treasure for anyone who has even the slightest interest in cycles or any periodic associations with market price movements. A must-own book!"

—**Gregory L. Morris**, Chairman, Investment Committee, Stadion Money Management, LLC

#### About the Author

**John F. Ehlers** worked as an electrical engineer at one of the largest aerospace companies in the industry before retiring as a senior engineering fellow. A graduate of the University of Missouri, he has been a private trader since 1976, specializing in technical analysis. The discoverer of Maximum Entropy Spectrum Analysis, he writes extensively on technical trading and speaks internationally on the subject.

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##### Mildred Duncan:

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##### Amy Medina:

This *Cycle Analytics for Traders + Downloadable Software: Advanced Technical Trading Concepts (Wiley Trading)* is great publication for you because the content which can be full of information for you who else always deal with world and also have to make decision every minute. That book reveal it facts accurately using great plan word or we can point out no rambling sentences included. So if you are read this hurriedly you can have whole facts in it. Doesn't mean it only gives you straight forward sentences but challenging core information with splendid delivering sentences. Having *Cycle Analytics for Traders + Downloadable Software: Advanced Technical Trading Concepts (Wiley Trading)* in your hand like obtaining the world in your arm, details in it is not ridiculous 1. We can say that no e-book that offer you world inside ten or fifteen minute right but this book already do that. So , this is good reading book. Hey Mr. and Mrs. occupied do you still doubt which?

##### Jeffery Hall:

The book untitled *Cycle Analytics for Traders + Downloadable Software: Advanced Technical Trading Concepts (Wiley Trading)* contain a lot of information on that. The writer explains the woman idea with easy way. The language is very clear and understandable all the people, so do not really worry, you can easy to

read that. The book was authored by famous author. The author brings you in the new period of literary works. You can easily read this book because you can read on your smart phone, or gadget, so you can read the book inside anywhere and anytime. In a situation you wish to purchase the e-book, you can available their official web-site and also order it. Have a nice examine.

**Antonio Mock:**

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