Workshop Agenda

- Using the ARM6 Stocks Profile for Trading
- Re-Training the ARM6 Stocks Profile on Your Symbols
- Getting Involved in SETI
- Experimenting with ARM6
- About the NEXT Workshop
ARM6 is a Major Release
Over 20 Major Enhancements

ARM6 is the result of a focus all areas of the Genetic Algorithm to improve performance and profitability, including:

**Speed Improvements**
- Multi-Core Training
- Multi-Core Signal Generation

**Input Enhancements**
- Separating Long/Short Inputs
- Ability to Use Multiple Filters
- Synchronous Freq. Domain Inputs
- Automatic Binning & Super Inputs

**New Fitness Function**
- Equity Curve Fitness
- Max Positions

**Training Enhancements**
- Automatic Training Constraints
- Introducing Delta Fitness
- Automatic Input Reduction
- Manual Input Reduction
- Able to Continue Training
- Automatic Rule Reduction
- Internal Validation

**The SETI Project**
- Automatic Input Upload
- Automatic Input Replacement
50 TIMES Faster

The Genetic Algorithm Search Process can now use multiple processor cores.
Using ARM6 Stocks for Trading
Outstanding performance from 4 Strategies:

- Major Reversal
- Swing Trade
- Quick Move
- Volatility Breakout
Consider Early Exits

Major Reversal and Swing use wide trailing stops.

While in a trade on these Strategies, look for early weakness and consider an early exit in that case.
Retraining on Your Symbols
Retraining on Your Symbols

Copy the Profile using File → Copy

Add Your Symbols

Estimate 3-4 Hits per Symbol. Set Min Hits to that number (for the default training period)

Increase “Iterations” to at least 5000 (10,000 is better)

Reset GA and delete KB and Data Samples

Run the ToDo List

Not Finding any Rules? → Lower Minimum Hits & Minimum PPT
Major Reversal: A Special Case

Major Reversal Votes 3 Separate GA's. Each must be reset.
Getting Involved with SETI
The Power of SETI

The Search for Extra Terrific Inputs!

The SETI Project enables members to share inputs and statistics on those inputs with other members.
The Beauty of SETI

You can Start with NO Inputs.

They will come from our Servers!
Using SETI

The Target Inputs will be those with the highest Delta Fitness.

The lowest ones are replaced on each run.
The ARM6 Manual documents the improvements and how to use them.
Key Settings

Equity Curve Fitness
Max Trades = 10
Strategy Exits

Automatic

PPT: 1-2%
HR: 70-75%
Hits: 100*
Unique: 70

Min. 2000 Iterations
Reset every 100 iterations

* Hits per 90,000 bars of data.
ARM6 (Global) Settings

These Settings are kept in the ARM6.INI file.
The Next Workshop:
Super Inputs
The HAShape Super Input

**HAShape()**

converts Heikin Ashi bar shapes into a number system

+3: Big Up  
+2: Medium Up  
+1: Up with Tails  
0: Small Body  
-1: Down with Tails  
-2: Medium Down  
-3: Big Down

This makes it easier for the GA to find relationships among the bars.
Quick Moves Strategy

Inputs are simply the HAShape() values on the Security AND the Market (SPY) over the prior 6 bars.

The idea is to find patterns and inter-market relationships.

HAShape is the ONLY Input used.
Simpler Inputs Generate Higher Performance

Out of Sample Signals from Quick Moves from January 2018 to Present.

Accuracy: 83%
Thank You!