

**Sergey**

**From:** "Sergey" <tarassov@rogers.com>  
**To:** <timingsolution@yahoo.com>  
**Sent:** Monday, January 22, 2007 8:09 PM  
**Subject:** [timingsolution] Intraday Model

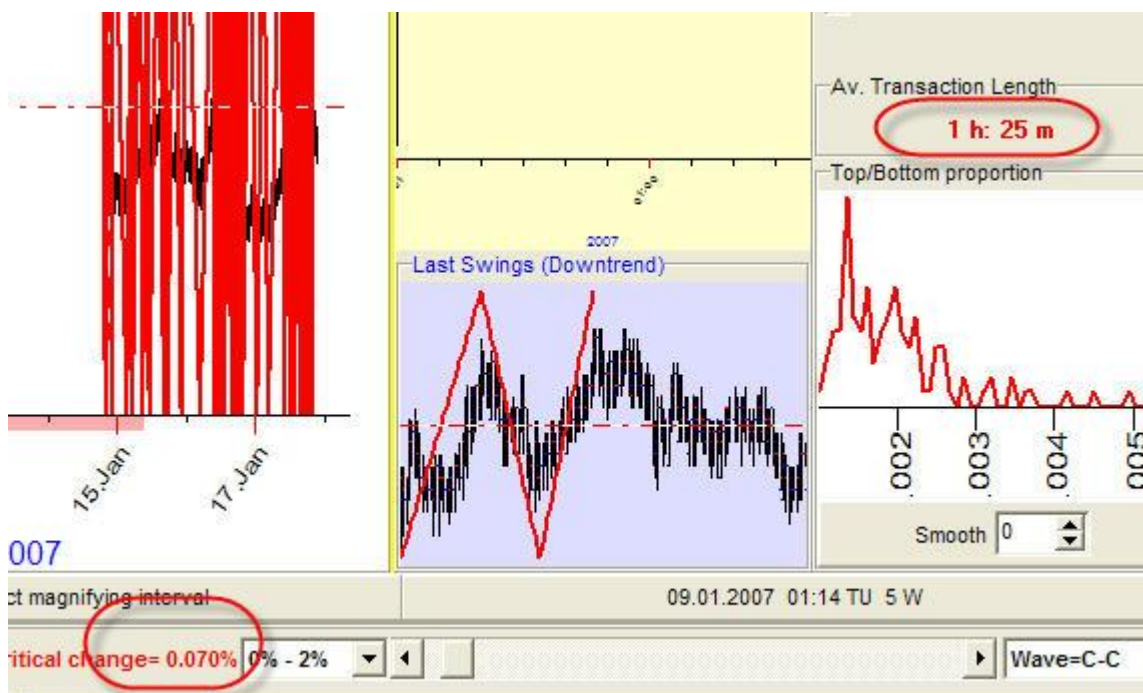
Hello, Group

I am looking for simple and effective models now. Last week I have been concentrated on intraday.

I would like to propose you this technology. It allows to make forecast several hours ahead.  
 These are steps to obtain this forecast:

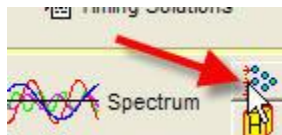
1) Download EURO 1 min for last two weeks (I think this approach works for bigger bars as well, like 5 min, 10 min ...)

First of all, calculate detrended zigzag to figure out what zigzag is more suitable to catch intraday waves. I chose 0.07% zigzag:

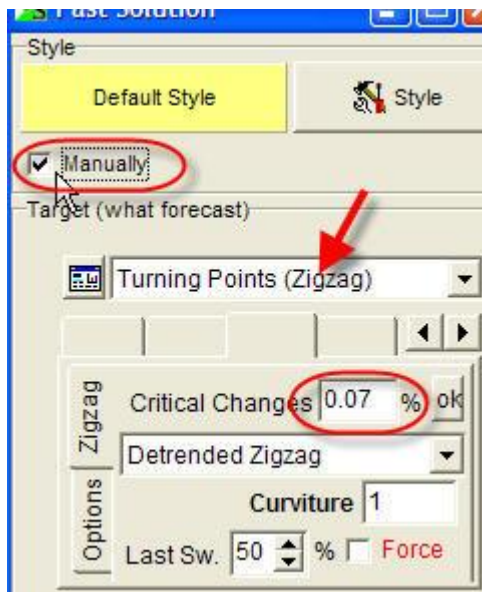


The average wing for this zigzag is 1h25 min.

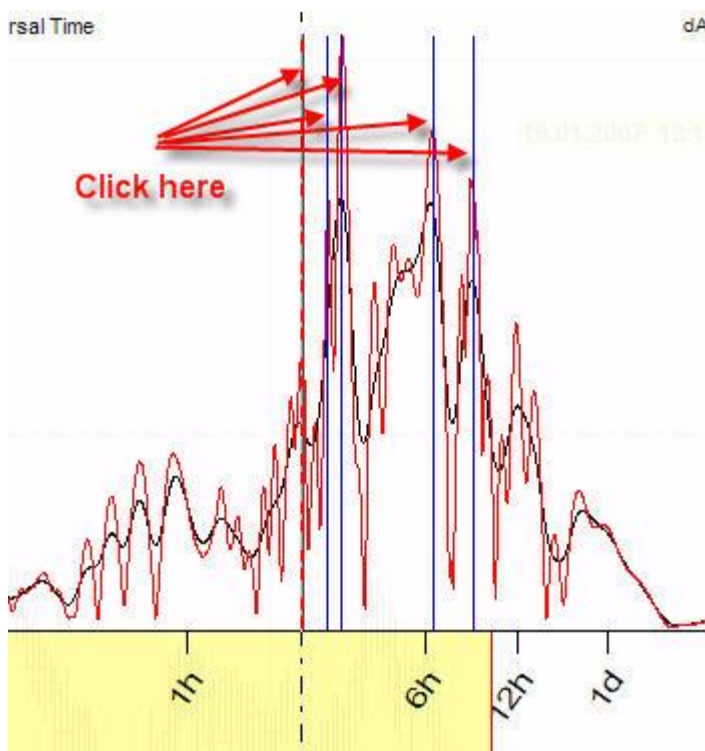
2) Now run "Spectrum Fast Solution":



3) Set there "Manually" regime and as target (what forecast) set detrended zigzag 0.07%

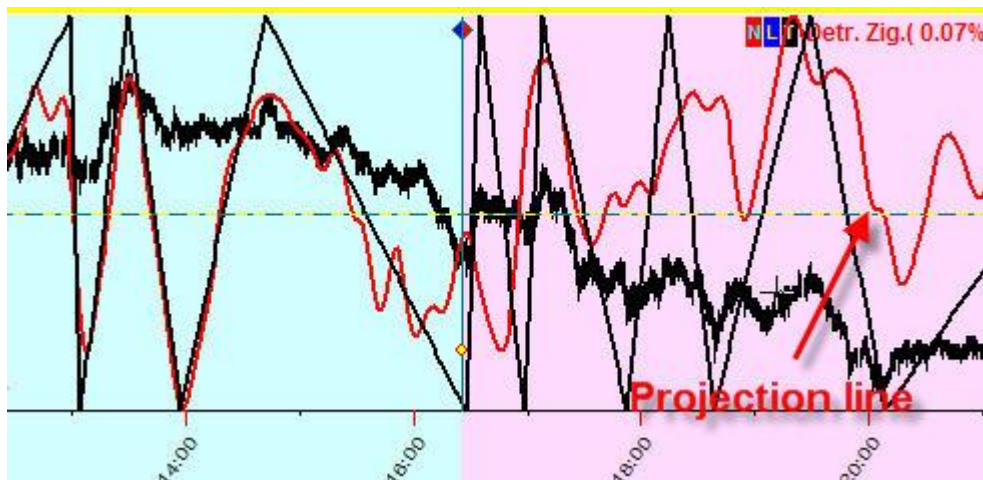


4) You will get the Spectrum module window that shows the most powerful cycles:



Just click on highest picks. Do not choose too many cycles, choose the most important ones. While it is possible, try different variants here.

5) After training Neural Net, you will get the projection line:



The central idea here is the usage of detrended zigzag. It helps us to diminish the chaotic components that are very strong for intraday data.

For new users: the detrended zigzag is described here:  
[http://www.timingsolution.com/TS/Uphistory/u\\_5.htm](http://www.timingsolution.com/TS/Uphistory/u_5.htm)

Best regards.  
Sergey.

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