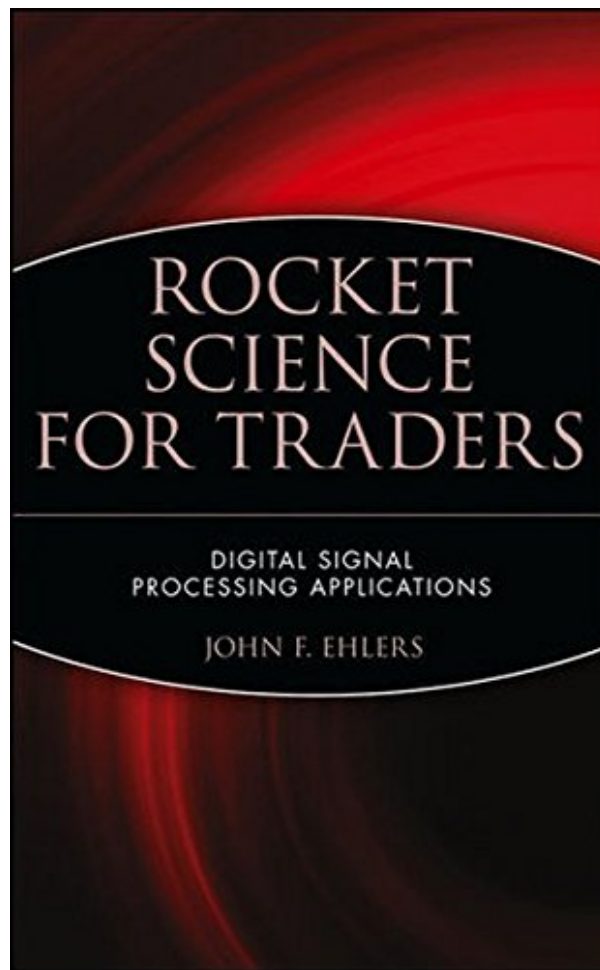
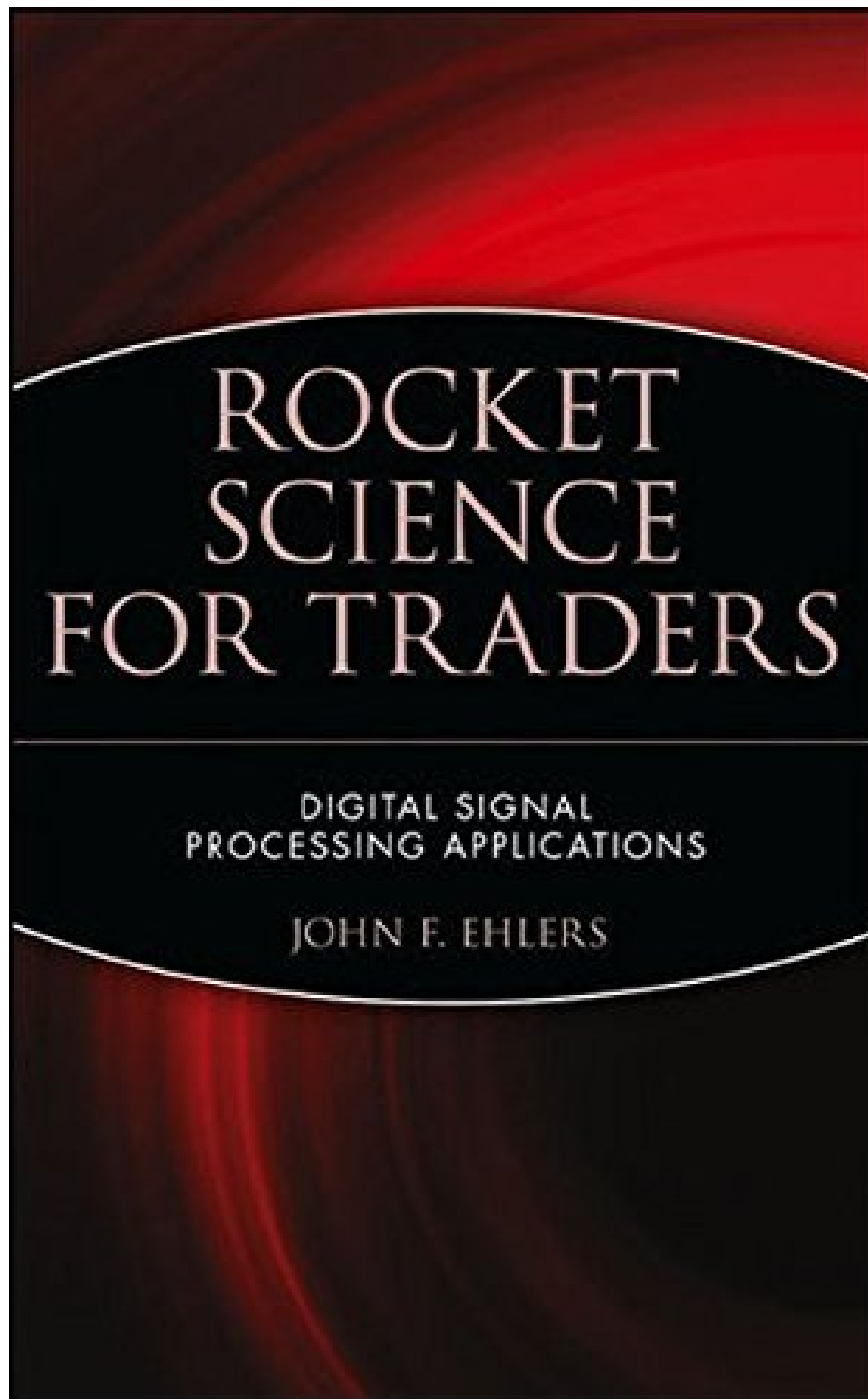


**ROCKET SCIENCE FOR TRADERS: DIGITAL
SIGNAL PROCESSING APPLICATIONS BY
JOHN F. EHLERS**



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About the Author

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Predict the future more accurately in today's difficult trading times

The Holy Grail of trading is knowing what the markets will do next. Technical analysis is the art of predicting the market based on tested systems. Some systems work well when markets are "trending," and some work well when they are "cycling," going neither up nor down, but sideways. In *Trading with Signal Analysis*, noted technical analyst John Ehlers applies his engineering expertise to develop techniques that predict the future more accurately in these times that are otherwise so difficult to trade. Since cycles and trends exist in every time horizon, these methods are useful even in the strongest bull--or bear--market.

John F. Ehlers (Goleta, CA) speaks internationally on the subject of cycles in the market and has expanded the scope of his contributions to technical analysis through the application of scientific digital signal processing techniques.

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A Balanced Review

By hlcnprgrno

Whoever reads the reviews for this book will note the polarity: people either think it's wonderful or it's horrid. I'll try to give a more balanced review here.

* This book is for the mathematically/analytically inclined. If you don't consider yourself in this category, I would not suggest this book. At the VERY least you should have a solid background in trigonometry.

* This book is exactly what it says: Digital-Signal Processing (DSP) applied to stock trading. I myself am an Electrical Engineer who's day-job consists of about 90% DSP-work / 10% other tasks. For this reason, I believe I can fairly say that the DSP concepts presented are done so in a fairly clear and fairly accurate manner (this varies from time-to-time).

* Most of the concepts presented in Ehlers' book would be what I consider "traditional" DSP. There is a problem here (that is almost completely overlooked in the book): "Traditional" DSP is based on a series of

assumptions that must be at least approximately fulfilled. Recent academic research has tended to show that stock-market "signals" tend NOT to fulfill these assumptions very well. In some ways, this puts a significant dent (in my view) in the theory used as the basis for the indicators derived.

* The attention to detail at times is very obtrusive to a reader with a keen eye and understanding of what is being described. For example: there is (what I consider to be) a glaring error in the MAMA filter that no one has ever pointed out and that is not corrected on his website. How has this escaped notice for so long? [Side note: be careful about his claim that MAMA's avoid whipsaws - they DON'T at all in ranging markets!]

* Two mechanical systems are described in detail in the book: the SineTrend Automatic System and the ZeroLag Intraday System. I have EXTENSIVELY tested both systems, exactly as described in the book, on a very-wide range of stocks, commodities, and currencies. These simulations were carried out using a test suite I had developed for my own use to simulate trading conditions as realistically as possible. This includes conservative, but realistic allowances for slippage, commissions (\$15 round-turn), and signal reaction.

Ehlers results for the SineTrend Automatic System grab your attention in the book (greater than \$100,000). However, no initial investment is listed in the book and one should be careful to note that these results are over a 15 year period. Assuming a \$10000 initial investment (though this isn't specified in the book), this is a 17% annual return. Not bad, not great.

The REAL problem here is that a more realistic simulation shows that one is hard-pressed to show ANY profit on ANY type of stock/commodity/currency. I've tried the system (unaltered) on dozens of instruments, with a couple rather moderate successes and the rest losing money terribly, even with reasonable stop losses and money management.

* Almost (if not all) of Ehler's graphs in his book are from the same time series: specifically the US96H (March 1996 Treasury Bond contracts). I HAVE been able to reproduce all of the graphs in his book using the indicators: so there is no falsification in them, as implied in other reviews. However, the time period under consideration shows a series with nearly ideal characteristics for Ehlers systems, while almost all other series I've tested his indicators and systems on do not exhibit the same performance.

* MOST ALL of the information presented in his book is available for FREE download on his website as Word DOCs. There is also a lot of other papers he has written available on the site.

* Ehlers is doing what I think needs to be done in the trading industry: trying new techniques and methods. He has a good grasp of the electrical-engineering concepts and how to apply them to trading, but the results presented in his book are NOT indicative of TYPICAL results of the performance of his systems. The ideas and the theory behind them are, generally, good, though he is a bit prone in parts to handwaving and glossing-over of some obvious pitfalls (obvious, at least, to another electrical engineer).

* For the mathematically-inclined who enjoy working on their own ideas and own systems, this book could give you a lot of insight into technical trading and provide some good jumping-off points to developing systems that are TRULY profitable. I have yet to see (or develop) one that I would be willing to risk real money on and I would caution readers from thinking that either of the two systems presented will provide the type of profits described in the book.

To all others (probably the vast majority of those interested in this book!) I would say be very careful before spending your money on this. There is no reliably turn-key system provided in this book, even though there are two that are purported to be such.

7 of 7 people found the following review helpful.

High tech - first rate tools for traders

By Paul J Pontillo

In this day and age of readily available information, super computers and advances in computational tools, the markets are becoming extremely efficient. If a trader or investor wants to keep pace or even "beat the market", he must become more sophisticated. Rocket Science for Traders offers traders the tools necessary to survive in the equity and commodity markets.

The math and accompanying monologue may be difficult but the premise is simple. If the markets are

somewhat inefficient then past prices contain information that is exploitable by the trader. But the past prices will also contain unwanted "noise". John Ehlers book provides the tools necessary to eliminate the noise offering traders a clearer picture of where the markets are heading. If someone understands this they can skip the math and derivations and simply copy the code into TradeStation and immediately use the indicators and systems. Or, better yet, use the indicators and cycle length measurements as inputs into other systems and indicators making them truly adaptive and powerful.

I agree with the reviewer who said to "keep it simple." However, we should remember Einstein's recommendation that a model should be "as simple as possible, but not simpler." This book offers traders the ability to use state of the art signal extraction in their simple models. Anyone that develops his or her own trading strategies based on technical analysis must have and USE this book.

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Breath of fresh air

By A Customer

This book stands heads and shoulders above the vast majority writings (pabulum) currently available relating to technical analysis. Any serious student of technical analysis can easily determine this in a very short period of time. Although some of the text gets very mathematically technical (probably way too technical for the average trading "bear"), I believe that John Ehlers takes this approach to try to answer the "why" question and to allow the readers to easily develop a rational basis/confidence in the trust worthiness of the methods that John Ehlers' espouses and promotes. I for one would not use any trading system/approach unless I was convinced that it had a valid premise upon on which it was based. John's writings, including Rocket Science, are clear and precise and make the task of validating or invalidating any given approach a straight forward task. My experience has been that even if a system works in actual trading, unless it is founded on valid market premise, its successful trading life will be short lived.

I am in the process of backtesting and "tweaking" my second 100% mechanical trading system and many of the ideas in my second system are based on the concepts that John teaches in Rocket Science.

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