EASYLANGUAGE FOR THE ZERO-LAG TRADING STRATEGY

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Inputs:
   Length(20),
   GainLimit(50),
   Thresh(1);

Vars:
   alpha(0),
   Gain(0),
   BestGain(0),
   EC(0),
   Error(0),
   LeastError(0),
   EMA(0);

alpha = 2 / (Length + 1);
EMA = alpha*Close + (1 - alpha)*EMA[1];
LeastError = 1000000;
For Value1 = -GainLimit to GainLimit Begin
   Gain = Value1 / 10;
   EC = alpha*(EMA + Gain*(Close - EC[1])) + (1 -
alpha)*EC[1];
   Error = Close - EC;
   If AbsValue(Error) < LeastError Then Begin
               LeastError = AbsValue(Error);
               BestGain = Gain;
   End;
End;
EC = alpha*(EMA + BestGain*(Close - EC[1])) + (1 -
alpha)*EC[1];

If EC Crosses Over EMA and 100*LeastError / Close >
Thresh Then Buy Next Bar on Open;
If EC Crosses Under EMA and 100*LeastError / Close
> Thresh Then Sell Short Next Bar on Open;
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