

RIVIERA MODEL CODE FOR AVANZAVIKINGEN

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par(Main          : instrument;
  LenRSIs, LenRSIq : Integer;
  LenMAs, LenMAq  : Integer;
  BuyRSIs, SellRSIs, BuyRSIq, SellRSIq : Integer;
  out sRSI, qRSI  : RealVector;
  out BuyRSIsLin, SellRSIsLin, BuyRSIqLin, SellRSIqLin : RealVec-
tor;
  out MAsPrice, MAqPrice : RealVector;
  out Buy, Sell         : BooleanVector);
var b01, b02, b03, b04, b05, b06 : BooleanVector;
  i : Integer;
  Price : RealVector;
begin
  // Initialize buy- and sell-levels for both RSI's
  BuyRSIsLin := BuyRSIs;
  SellRSIsLin := SellRSIs;
  BuyRSIqLin := BuyRSIq;
  SellRSIqLin := SellRSIq;
  // Prepare price and MA's
  Price := FILL(Main.Close);
  MAsPrice := MAVN(Price, LenMAs);
  MAqPrice := MAVN(Price, LenMAq);
  // Calculate SlowRSI and QuickRSI
  sRSI := RSI(Price, LenRSIs);
  qRSI := RSI(Price, LenRSIq);
  // Calculate buy- and sell points for SlowRSI
  b01 := (SHIFT(sRSI, 1) <= BuyRSIs) AND (sRSI > BuyRSIs) AND
(Price > MAsPrice);
  b02 := ((SHIFT(sRSI, 1) >= SellRSIs) AND (sRSI < SellRSIs)) OR
(Price < MAsPrice);
  // Expand the buy/sell points (opposite to FILTERBUY/-SELL in
Vikingen...)
  b03 := FALSE; b04 := FALSE;
  for i := 1 to LEN(b01) - 1 do
    if (b01[i] = FALSE) AND (b02[i] = TRUE) then
      b03[i] := FALSE; b04[i] := TRUE;

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    else
      if (b01[i] = TRUE) AND (b02[i] = FALSE) then
        b03[i] := TRUE; b04[i] := FALSE;
      else // ...will always be FALSE-FALSE, never TRUE-TRUE!
        b03[i] := b03[i-1]; b04[i] := b04[i-1];
      end;
    end;
  end;
  // Calculate buy and sell for QuickRSI when SlowRSI is in down-
trend, ie b04 = TRUE...
  b01 := (SHIFT(qRSI, 1) <= BuyRSIq) AND (qRSI > BuyRSIq) AND
(Price > MAqPrice) AND (b04 = TRUE);
  b02 := ((SHIFT(qRSI, 1) >= SellRSIq) AND (qRSI < SellRSIq))
OR (Price < MAqPrice);
  // Expand the buy/sell points (opposite to FILTERBUY/-SELL in
Vikingen...)
  b05 := FALSE; b06 := FALSE;
  for i := 1 to LEN(b01) - 1 do
    if (b01[i] = FALSE) AND (b02[i] = TRUE) then
      b05[i] := FALSE; b06[i] := TRUE;
    else
      if (b01[i] = TRUE) AND (b02[i] = FALSE) then
        b05[i] := TRUE; b06[i] := FALSE;
      else // ...will always be FALSE-FALSE, never TRUE-TRUE!
        b05[i] := b05[i-1]; b06[i] := b06[i-1];
      end;
    end;
  end;
  // b03, b04, b05 and b06 now contains the relevant signals for
buy and sell
  // Determine the buysignals
  b01 := (b03 AND b05) OR (b03 AND b06) OR (b04 AND b05);
  // Determine the sell signals
  b02 := (b04 AND b06);
  Buy := FILTERBUY(b01, b02);
  Sell := FILTERSELL(b01, b02);
end;

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