

## How to optimise pathfinder swing template

Take the OMX for instance, the roadmap shows a potential profitable setup from January until first half of May. So the task is to verify which parameters are the best for this period.

1. take the template and set all parameters from the excel (replace ?)
2. set all seasonal values which aren't in the scope to 0 (OMX: from M2 to J1)
3. optimize all variables as described here..

Take the Pathfinder PA daily as a template.

You can adopt Pathfinder daily very easy to other instruments. Set 3. to 6, 4. to 3, 5. and 6. to 10 and optimize 1. and 2. in below ranges with the aim to find a first positive equity curve. Start with 1 for all seasonal adjustments. If you have a positive result start again and check all variables focus on drawdown and profitable trades. If you find a positive result set all seasonal adjustment to 0 and optimize all seasonal multiplier (0 -3) start with January. Keep an eye on drawdown and profitable trades. With a little practice you are finished in 30 minutes.

1. periodThirdMA (between 1 -10)
2. periodLongMA (check values between 10 -100)
3. stopLossLong (5-10)
4. takeProfitLong (between 3-10)
5. maxCandlesLongWithProfit (5 - 15)
6. maxCandlesLongWithoutProfit (5 - 15)
7. saisonal adjustments

All Pathfinder backtests have to fulfill the two quality requirements: profitable trades > 70% and drawdown not higher 25%. Try to avoid curve fitting e.g to less trades or a too short data history. Reduce position size if your drawdown is to high. Start with the mini version of an instrument.

4. don't forget the two rules: 70% profitable trades and not more then 25% drawdown

Thats it. With a little practice you are ready in half a hour.

Do not worry I will let you not alone and of course we can do it together.

Best, Reiner

First you open the template. it will not be running, because the system is not complete, but you can still open it.

If you like you can put in the numbers from reiners excel and start the system. you will get the result that reiner allready created in the excel.

If you want to optimize (be sure to check out the youtube video on how to otimize prorealtime codes) take the numbers reiner gave in the other post as a start

ONCE stopLossLong = 6 // in %

ONCE takeProfitLong = 3 // in %

ONCE maxCandlesLongWithProfit = 10 // take long profit latest after x candles

ONCE maxCandlesLongWithoutProfit = 10 // limit long loss latest after x candles

then set all seasonal variables to zer0, just january2 should be 3 (or 1 or 2)

ONCE January1 = 0

ONCE January2 = 2

ONCE February1 = 0

ONCE February2 = 0

ONCE March1 = 0

ONCE March2 = 0

ONCE April1 = 0

ONCE April2 = 0

ONCE May1 = 0

ONCE May2 = 0

ONCE June1 = 0

ONCE June2 = 0

ONCE July1 = 0

ONCE July2 = 0

ONCE August1 = 0

ONCE August2 = 0

ONCE September1 = 0

ONCE September2 = 0

ONCE October1 = 0

ONCE October2 = 0

ONCE November1 = 0

ONCE November2 = 0

ONCE December1 = 0

ONCE December2 = 0

then, like it is explained in the youtube video optimize periodelongma and periodeshortma.

in the code it should look something like that

ONCE periodThirdMA = a // a is your first variable

// define filter parameter

ONCE periodLongMA = b // b is your second variable.

Check periodThirdMA for values between 1 and 10 and periodLongMA for values between 10 and 100

then try to start the system. can you run the program without errors? it will start to calculate the solution for your parameters.

then check out the results and choose your numbers.

after that optimize the other values, one or two at a time :

stopLossLong (5-10)

takeProfitLong (between 3-10)

maxCandlesLongWithProfit (5 - 15)

maxCandlesLongWithoutProfit (5 - 15)

try to focus on keeping the drawdown low and the profitable trades high

Pathfinder swing roadmap

	instrument / ticker equity clock link	backtest start	J1	J2	F2	F2	M1	M2	A1	A2	M1	M2	J1	J2	J1	J2	A1	A2	S1	S2	O1	O1	N1	N2	D1	D2	
<b>Commodities</b>																											
	Palladium / PA	2009	3	0	3	3	0	3	1	3	0	0	0	0	2	2	3	2	0	0	0	0	0	3	0	3	
	Natural Gas	1990	0	0	0	0	1	2	2	0	2	0	0	0	0	0	0	0	2	2	2	2	1	2	0	0	
	Silver / AG	1981	3	1	1	0	0	0	0	0	0	3	0	1	1	3	1	3	1	0	1	0	0	2	0	1	
	Coffee / KC	1972	3	0	1	0	0	1	0	0	1	0	0	0	0	0	3	3	2	0	2	0	0	0	0	2	
	Cotton / NY	1970	2	2	1	0	1	0	0	1	0	0	2	0	0	2	0	3	0	0	0	0	1	0	0	3	
	Soybean / S	1970	0	3	3	3	0	0	3	3	0	0	0	0	3	0	0	3	0	0	3	3	0	0	3	3	
	Wheat / W	2011	0	1	0	1	1	1	1	1	0	0	0	0	0	0	1	0	0	0	1	1	0	1	0	0	
	Cocoa / CC	1970	0	0	3	1	3	0	2	1	2	2	3	3	0	0	2	2	3	1	3	0	0	3	3	3	
	Crude / CL	1983	0	2	0	0	0	0	0	0	0	3	2	3	2	0	0	3	0	0	0	3	0	0	0	0	
	Platinum / PL	1970	0	3	3	0	0	3	0	2	0	0	0	2	0	0	0	0	0	0	3	0	0	0	0	3	
	Sugar / SB	1970	0	3	0	0	0	0	0	0	3	0	3	1	0	0	1	3	1	1	1	2	2	0	0	0	
	Gold	1975	3	0	0	0	1	3	1	3	0	3	2	0	2	3	0	0	2	3	0	0	0	3	2	3	
	Cooper / HG	1970	0	1	3	1	0	1	0	0	0	0	0	2	2	0	0	0	1	0	0	0	0	1	0	0	
<b>Indexes</b>																											
	AEX	1983	0	0	0	1	0	2	3	1	0	1	0	0	0	1	0	0	0	0	0	1	1	1	3	1	2
	DOW	1970	0	2	1	0	1	3	3	3	3	0	0	0	1	0	0	0	0	0	0	1	3	0	3	3	2
	DAX	1991	0	3	3	0	0	3	3	3	0	0	1	3	1	3	1	3	0	0	0	3	1	3	1	3	
	US 500 / SPTRD	1972	0	3	0	3	3	3	3	3	3	3	0	2	3	1	1	0	0	2	3	3	3	3	3	3	
	SAF	2007	0	0	2	0	0	3	0	2	0	0	0	1	0	0	1	1	0	0	2	0	0	1	3	3	
	CAC	1988	0	2	0	2	0	1	2	1	1	0	0	2	0	1	1	0	0	1	2	1	3	0	3	3	
	ASX	2002	0	0	3	2	0	2	2	0	0	0	0	1	1	0	0	2	0	2	2	3	1	3	3	3	
	HANGSENG	2006	0	2	1	0	0	1	0	0	0	0	0	1	0	1	0	1	0	0	3	0	1	0	0	1	
	FTSE	1984	0	2	3	0	1	3	3	0	0	0	0	2	1	0	0	3	0	0	2	1	3	3	3	3	
	SMI	1989	0	2	0	0	0	3	3	0	0	0	0	0	0	1	2	0	0	1	3	3	3	1	3	3	
	Euro Stoxx / STXE	1992	0	2	1	2	0	2	3	0	0	0	0	2	1	1	0	1	0	0	3	2	1	3	1	3	
	NASDAQ	1986	0	3	1	2	1	0	3	1	0	0	0	2	3	1	1	0	0	0	1	3	3	1	3	3	
	Bund / FGBL	1993	0	3	3	2	0	2	3	0	0	0	3	2	3	3	0	0	3	0	2	3	3	2	0	0	
	OMX	1997	0	3	3	3	2	1	2	3	3	0	0	2	3	0	0	3	0	0	2	3	0	3	0	3	
	MIB	1998	0	3	1	0	0	1	1	0	0	0	0	0	1	0	0	0	0	0	0	0	1	0	0	1	
	NIKKEI	1984	0	1	0	0	0	0	1	1	0	0	0	0	0	0	0	0	0	1	0	1	0	1	0	0	