

System Rotation for Amibroker (AFL)

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Any indicator or system sooner or later will go through a difficult period or stop working altogether. The goal of the system rotation indicator is to backtest each system over a fixed number of periods for the current stock and determine which system should be traded in the future. This is re-evaluated after each trade. This can allow for a more robust system as you can rotate between say a moving average crossover system and an RSI based system.

This is achieved through the function RotateSignalsX which can rotate between 2 systems and 8 depending on which function is chosen.