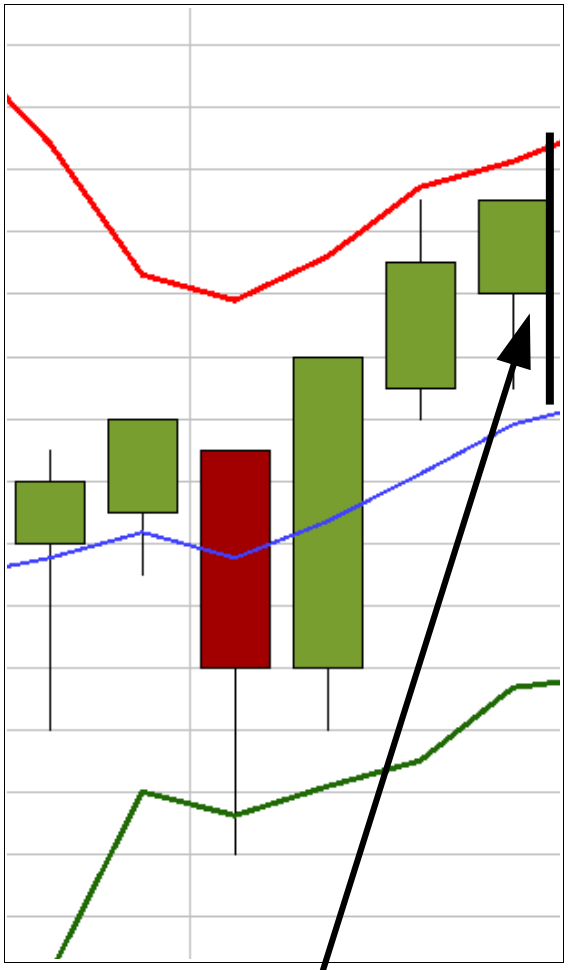
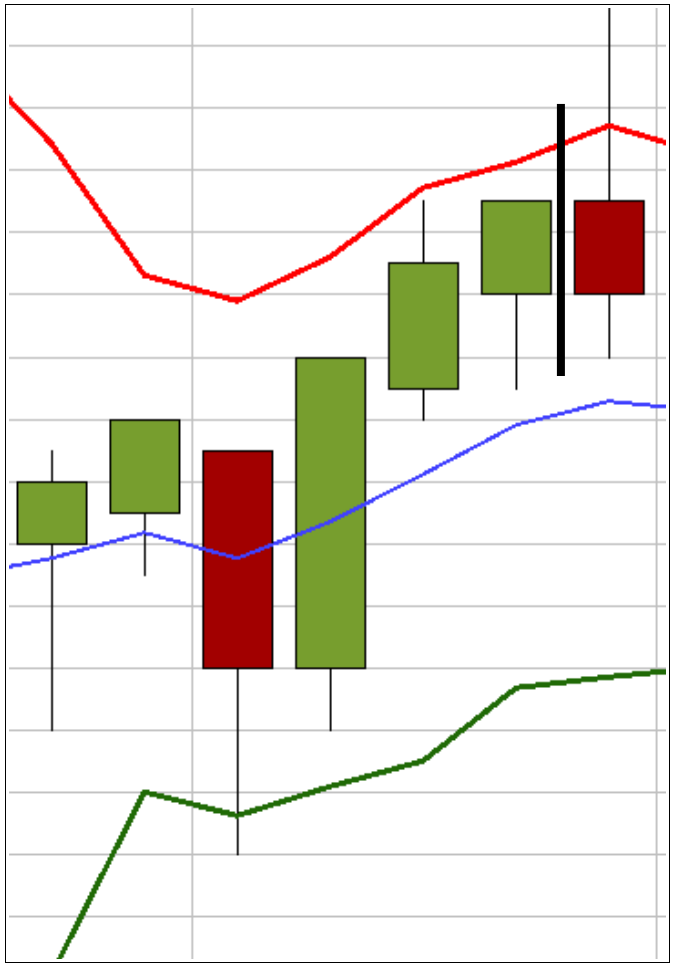
Example 1

A



Our strategy begins to run after the close of this candle.

B



The first candle is a red one. By definition the long part processes the data first and recognizes: A long signal is developing. Afterwards the short part processes the data and recognizes: No short signal is developing.

C

The second candle is also a red one. By definition the long part processes the data first and recognizes: A long signal is developing. Afterwards the short part processes the data and recognizes: No short signal is developing.

D

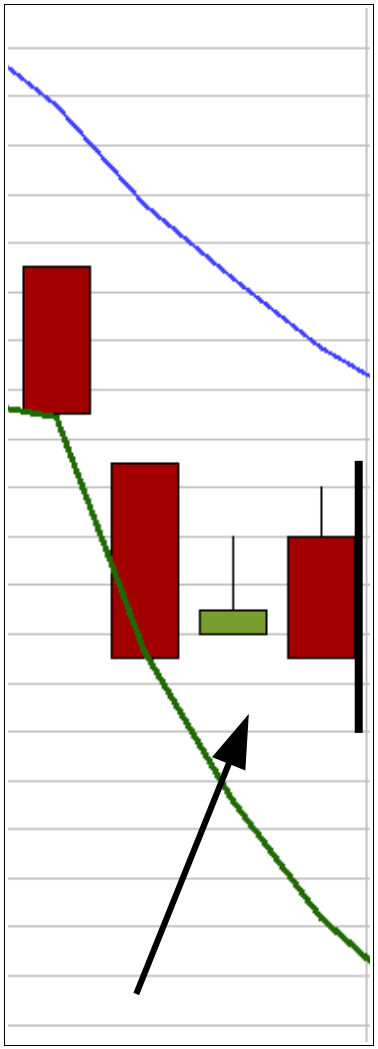
The third candle is also a red one. By definition the long part processes the data first and recognizes: A long signal is developing. Afterwards the short part processes the data and recognizes: No short signal is developing.

E

The fourth candle is also a red one. By definition the long part processes the data first and recognizes: A long signal is developing and the first part of the entry condition is now met. The strategy now changes the time frame and opens long, provided, that a doji occurs.

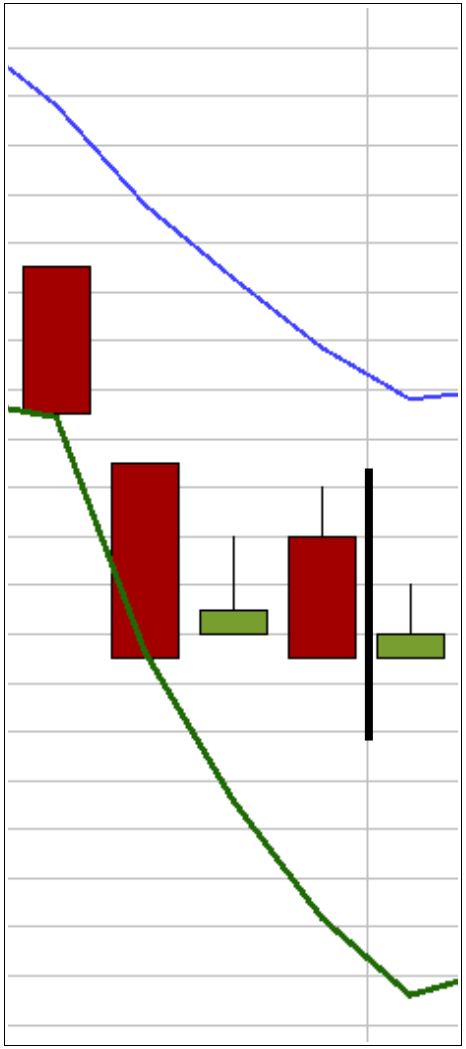
Example 2

A



Our strategy begins to run after the close of this candle.

B



The first candle is a green one. By definition the long part processes the data first and recognizes: No long signal is developing. Afterwards the short part processes the data and recognizes: A short signal is developing.

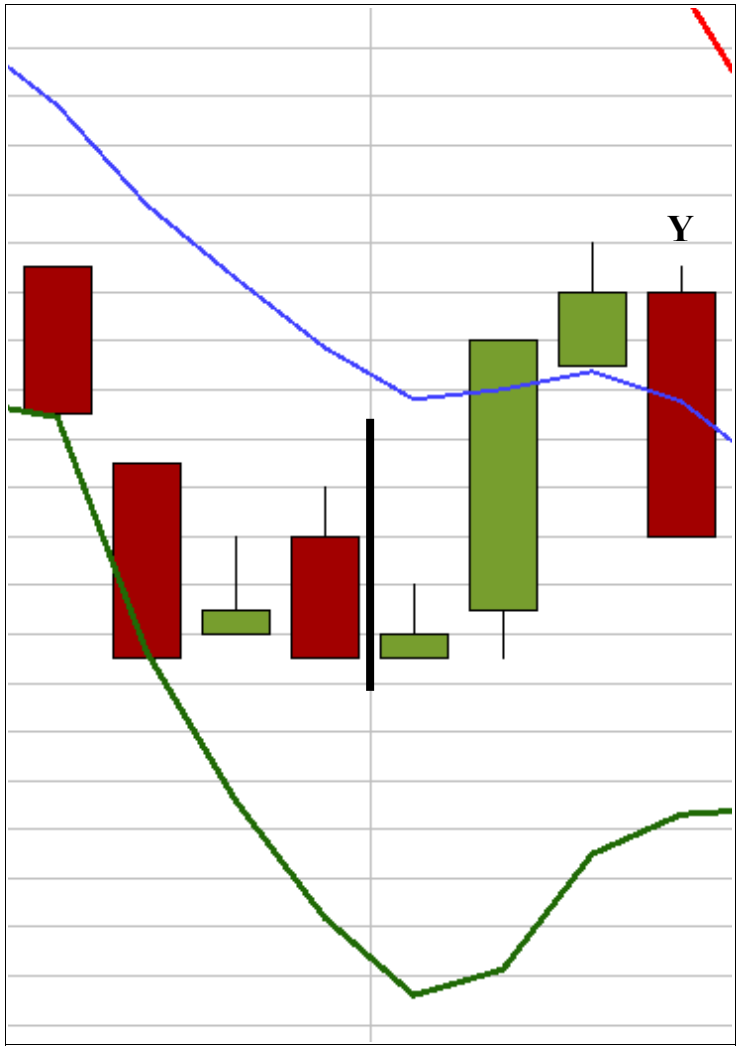
C

The second candle is also a green one. By definition the long part processes the data first and recognizes: No long signal is developing. Afterwards the short part processes the data and recognizes: A short signal is developing.

D

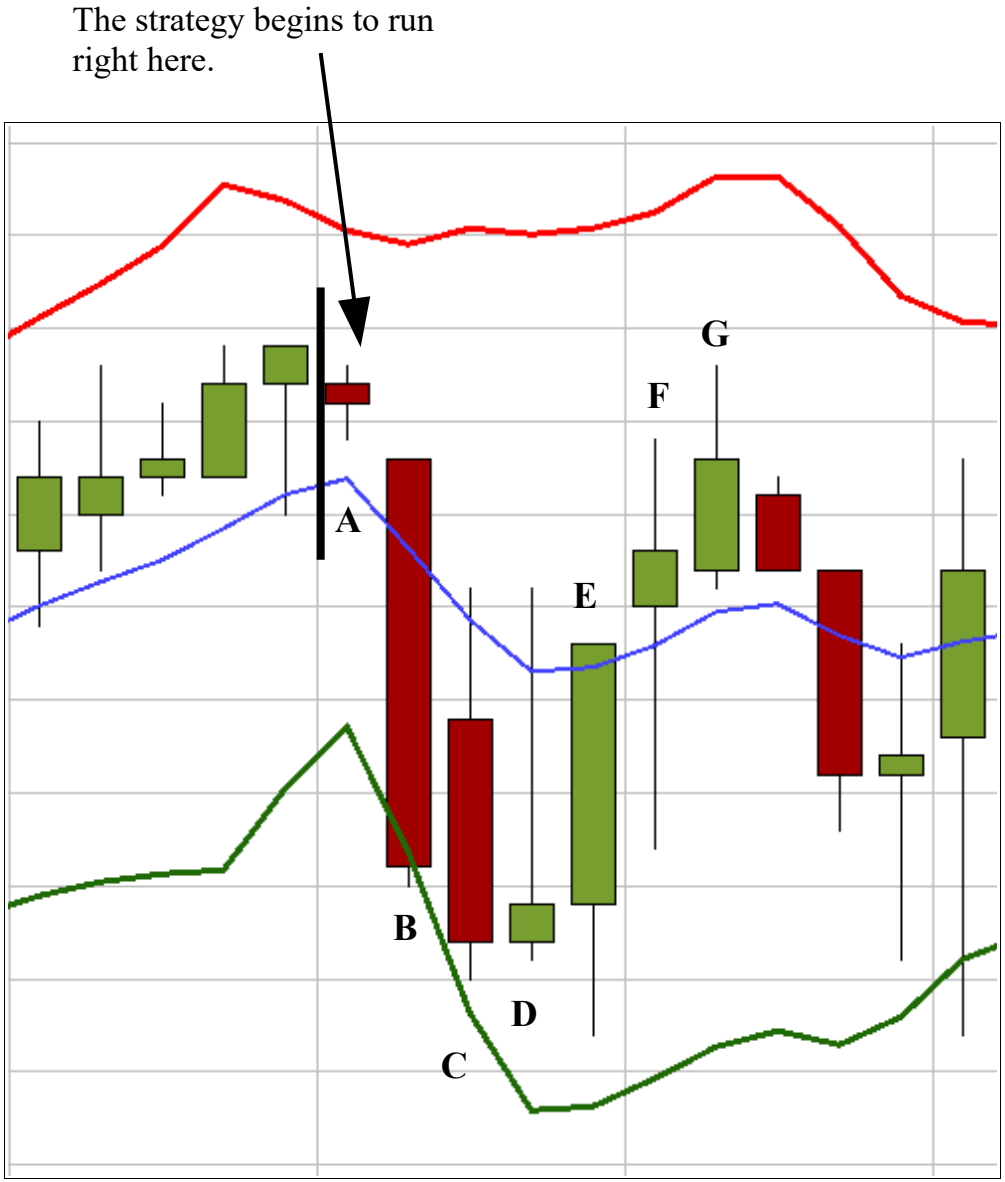
The third candle is also a green one. By definition the long part processes the data first and recognizes: No long signal is developing. Afterwards the short part processes the data and recognizes: A short signal is developing.

E



No we have a new situation: The developing short entry wasn't finished, because the last candle (Y) wasn't green. But this last candle (red) could as well be the beginning of a long signal. Therefore candle Y is part of a non finished short signal as well as part of a potential long signal. How to avoid interferences between the long and the short part as long as a candle can be a part of both sides?

Example 3



In the opposite screenshot everything looks like a long entry for a while: In the beginning of candle D the first part of the entry condition is almost finished – only candle D needs to become a red candle (if so, we could change the time frame and begin to look for a doji). But the expected long signal wasn't finished – candle D became a green one.

However, candle D itsself is the beginning of a short entry: After the four consecutive green candles D, E, F, G the first part of the entry condition is met and we can look for a doji on the lower time frame.

My idea was to block one part of the strategy as soon as three consecutive green/red candles occured. In the opposite case we would block the short part with the open price of candle D. Our expectations of a long signal turned out to be wrong and therefore the blocking of the short part can be lifted with the open price of candle E.
Due to the fact, that the strategy processes the long part first, it is more important to block the long part during a short signal (to avoid interferences: even a complete short signal is processed by the long part first, but not in reverse order).
But is the strategy able to recognize the short signal consisting of the candles D, E, F, G as long as the short part was blocked during candle D? I think with the use of „get historical candle“ it is possible, isn't it???

Supposing a short signal is finished: By definition the long part of the strategy processes the data first, but it needs to recognize that the long conditions are not met – that's all. Afterwards the short part processes the data – without being affected by the long part – and recognize, that the entry conditions are met and finally open a short position.
Long and short need to process the data in succession and independently of each other.