M. Transfiguration

Financial Astrology, Fibonacci and something else ...

The idea of this mini-survey has appeared a couple of years ago, during my study of the concepts of the known financial analyst William Delbert Gann. It believed their the is that author. legendary trader and astrologer, has developed its own unique technology on the basis of secret ancient knowledge, and that much was it especially confusing or encrypted in order to complicate the interpretation of "idle interest of the public." In fact, all of his works are closely connected to astrology that most "serious" economists and market analysts prefer to blame, not to study. However, any relevant for the markets and at the same time armed astrological knowledge, can not but admire the opportunities offered in the price forecasting numerous techniques Gunn.

This work does not involve detailed acquaintance with all the provisions of its theory, and its purpose - to investigate whether there is a relationship between the "waves of Elliott, "Fibonacci and Gann's work in terms of astrology. Once you see this link, it is impossible to claim that astrology - the pseudo-science that has no practical application.

Checking the idea took time to no more than 15 minutes and fit on half a sheet. However, the "laws of the genre" with the promulgation of any research necessitate some description, even if superficial, prerequisites hypothesis. Those who are familiar with them, can go directly to the last part and conclusions of the author were somewhat unexpected.

Theory Elliott

Price charts of any market consist of alternating segments of price movements up or down. If you consider any such segment closely, it becomes noticeable that it forms in the development of the figure of five waves. Three of them make the move towards the main trends and

by two setbacks - waves of opposite direction (Fig. separated 1). Each pyativolnovka located within the structure of a higher order. fivewave model is the main figure, and all the other models are made out of it. According to the theory of RN Elliott, the full cycle of the movement of prices is in accordance with a strictly repetitive rhythm or pattern: five waves up and three waves down (see Figure 2). Complete cycle of eight waves can be represented by two oppositely phases: driving, or impulse, called the "five", and corrective called "troika"

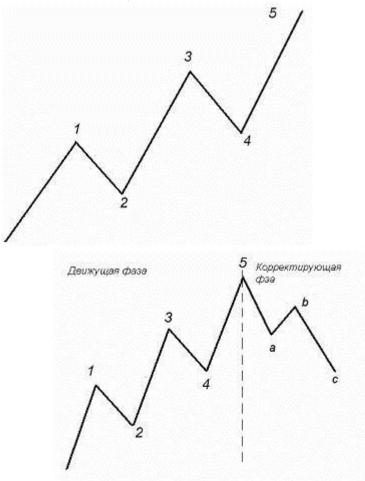


Figure 2. Model of the full eight-

Figure 1. Model of a five-wave cycle wave cycle

Each 8-wave structure is found, as in the doll inside the same structure of a higher order wave. Idealized behavior of market prices is shown in Fig. 3. The same pattern appears in the charts any time intervals - from pyatiminutok to annual. Figure 4 shows two linear graph: a fifteenminute USD / JPY from 25.08.2004g.(Left), and the

monthly GBP / USD from January2001. by noyabr2004 city (right). They both form a very similar shape, despite the enormous difference in the time scale.

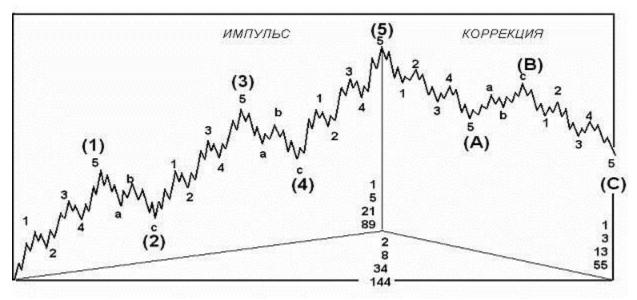


Figure 3. Idealized structure of the market.



Fig. 4. Repetition of the structure of the market in different time scales.

The Wave would be easy to use, if he could fully describe the behavior of the market, but in reality there are many varieties of sub-waves, the shape and the sequence of which distorts the picture perfect. Elliot and his followers such species are described and classified in many works, which is, of course, will not be considered. We are interested in both.

We return to the ideal structure and calculate the number of sub-waves in each cycle, starting with the big bang and the levels below. The highest level of 1 + 1 = 2 Below 5 + 3 = 8The next level down 21 + 13 = 34The next level down 89 + 55 = 144

The first thing that catches your eye - the number of waves during the fragmentation of the market structure from a higher level to a deeper expressed numbers forming the Fibonacci sequence.

Fibonacci Universe

Fibonacci sequence was discovered (actually, re) Leonardo Fibonacci da Pisa, a mathematician of the thirteenth century. When Elliott described his theory that he, in particular, referred to the Fibonacci sequence as the mathematical basis for the Wave Principle. That is, the stock market on the price movements and deployment time has a tendency to show the ratio comparable to the Fibonacci sequence: 0, 1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, 144, 233 ... where the sum of all the numbers that are adjacent to give a number. After the first few numbers, the ratio of any number to the next oldest is about 0.618 to 1, and to the next younger - about 1.618 to 1. The further along the sequence, the closer the ratio is close to fi, which is an irrational number 0.618034 ... The ratio between the numbers arranged in a single sequence, is approximately equal to 0.382, which is the inverse of 2.618 (1:2.618).

The above sequence of numbers is not the only possible one. For the formation of such a number can take any two positive numbers. Any Fibonacci sequence has, among others, an important property: the ratio of F and it becomes clear at the eighth (!) build a series of steps.

Phi is the only number which, after the addition of 1 gives its same inversion: 0.618 + 1 = 1:0.618.

1.618 (or 0.618) is known as the Golden Ratio or Golden Section. His harmony is pleasing to the eye and is an important phenomenon in music, art, architecture and biology. Nature uses the Golden Ratio everywhere from small forms such as atomic structure, microcapillaries brain and DNA molecules to those as large as planetary orbits and galaxies. It manifests in such diverse phenomena as the location of quasicrystals, planetary distances and periods of the planets, the brain and nervous system, musical arrangement and structure of plants and animals. The human body is the epitome of golden section in all - from the device to the external dimensions of the face.

Works of art greatly improved with the use of the Golden rectangle whose sides are in the ratio of 1.618 to 1. Cult of its value and use was particularly strong in ancient Egypt and Greece and the Renaissance, ie all the important periods of civilization. Leonardo attached great importance to the golden ratio. He also found it enjoyable in its proportions, and said: "If the subject does not have the correct shape, it does not work." Many of his paintings have the correct shape, because he used the Golden Ratio in order to enhance their appeal.

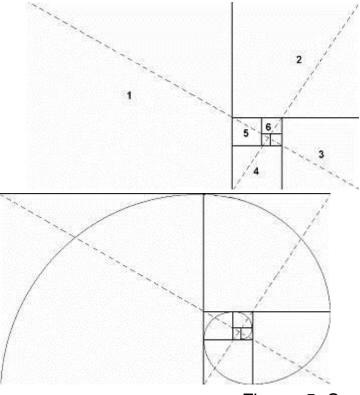


Figure 5. Construction of the Golden

spiral.

Golden Section and the Golden Rectangle represent static forms both natural beauty and man's creation and operation. Manifestation of the natural dynamism, organized movement, growth and development can be symbolized by the golden spiral. Any golden rectangle, as shown in Fig. 5, can be divided into a square and a smaller golden rectangle. This process can theoretically go on forever. Gets the rectangle curl inward, and the dashed lines, which are themselves in golden ratio to one another, cut squares diagonally and accurately represent the theoretical price offers Skr uchivayuschihsya squares. Estimated from a central point, we can draw a spiral, connecting the points of intersection of each twist the square in ascending size. At any point in the development of the Golden Spiral, the ratio of the arc to its diameter equal to 1.618. Diameter and radius, in turn, relate to the diameter and radius, which are separated by an angle of 90 degrees, with a coefficient of 1.618, as shown in Fig. 6.

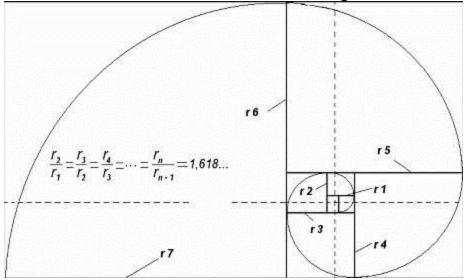


Fig.6. The ratio of the radii of the arcs that make up the "golden spiral"

Idealized concept Elliott shows that the stock market has exactly the same mathematical foundation as natural phenomena. Figure 7 shows that the wave structure of the market can also be a basis for building a golden spiral.

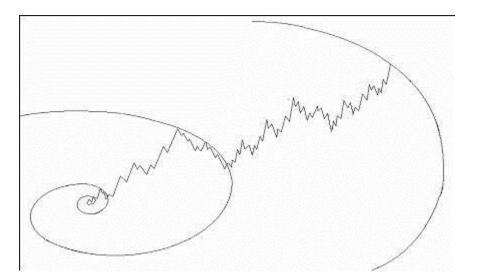


Fig. 7. Market structure as the basis for the construction of the "golden spiral"

VD Gunn and the Great Square

In addition to the theory of Elliott and Fibonacci numbers there are of VD Gunn describing the dynamics of the market and the price relationship with time.

Take one of the most popular and most common Gunn techniques -"Square-price calculator" (see Fig. 8 and 9), or "square Gunn." In fact, Gunn is not the inventor of the square, which got its name from its use to describe Gann price movements in financial markets. The square itself is a tool much more ancient knowledge, rooted in the time of the Egyptian priests, and perhaps even more.

Gann square is the location of some simple numbers on the basis of the spiral, the center of which is a unit. Several numbers can unwind indefinitely, we're limited to the number 361, which is almost exactly match the number of degrees in a circle. If you place the number in the circle, it can be divided into eight equal sectors of 45 °. In the rectangular form, we will have 4 axes - two diagonal and two cross-shaped separating square into 4 pieces. According to one of the diagonals of the squares of prime numbers are: 4, 9, 16, 25, 36, 49, 64, ..., 361, ...

Gunn found a wonderful thing, allowing enough precision to find the turning point of the market: the number of which lie on the axes of the Square, correspond to market support and resistance levels in the values of prices, and on time - the turning points of the market. In addition, the price value, equal to the square of prime numbers, there are moments in time, as the relevant squares of prime numbers. This is true for any given basis for unity of time - hour, 4 hours, day, month, year ...

So, allocated three facts that are important to describe the market process: the waves Elliott, the Fibonacci sequence and the squares of primes.

The relationship of the first two mentioned above. What about the third - is there anything that connects it with the rest?

To find out, take a unit of time, such as day and construct two calendar chart (See Figures 1 and 2). On one note squares of prime numbers and the Fibonacci numbers for workers, on the other - for days and note the coincidence. Admission to such coincidences do not take more than 1 day. Simultaneously on each chart note aspects (angular distance between the Sun and the Moon) of solar-lunar cycle, repeated after about 29-30 days.

Arrangement charts on Gann Squares (Figure 8 and Figure 9) allows you to visually highlight matches of both.

Chart 1. Match the squares of numbers for working days and number of the calendar days corresponding Fibonacci

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Diagram 2. Match the squares of numbers for days and numbers of days corresponding to the Fibonacci numbers

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306	241	242	243	244	245	246	247	248	249	250	251	252	253	254	255	256	257	326	1	4	F
305	240	183	184	185	186	187	188	189	190	191	192	193	194	195	196	197	258	327	2	9	
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301	236	179	130	89	56	31	32	33	34	35	36	37	66	103	148	201	262	331	6	49	
300	235	178	129	88	55	30	13	14	15	16	17	38	67	104	149	202	263	332	7	64	
299	234	177	128	87	54	29	12	3	4	5	18	39	68	105	150	203	264	333	8	81	
298	233	176	127	86	53	28	11	2	1	6	19	40	69	106	151	204	265	334	9	100	
297	232	175	126	85	52	27	10	9	8	7	20	41	70	107	152	205	266	335	10	121	1
296	231	174	125	84	51	26	25	24	23	22	21	42	71	108	153	206	267	336	11	144	1
295	230	173	124	83	50	49	48	47	46	45	44	43	72	109	154	207	268	337	12	169	9
294	229	172	123	82	81	80	79	78	77	76	75	74	73	110	155	208	269	338	13	196	5
293	228	171	122	121	120	119	118	117	116	115	114	113	112	111	156	209	270	339	14	225	5
292	227	170	169	168	167	166	165	164	163	162	161	160	159	158	157	210	271	340	15	256	5
291	226	225	224	223	222	221	220	219	218	217	216	215	214	213	212	211	272	341	16	289	9
290	289	288	287	286	285	284	283	282	281	280	279	278	277	276	275	274	273	342	17	324	1
361	360	359	358	357	356	355	354	353	352	351	350	349	348	347	346	345	344	343	18	361	1

Fig. 8. Gann square of working days. The coincidence of the squares of numbers and numbers of days corresponding to the Fibonacci numbers. The table on the right:

Kv.r. - Number of working days from the start of the cycle, equal to the square of prime numbers;

Fb.kl . - Number of calendar days from the start of the cycle, coinciding with the Fibonacci numbers;

C / A - an aspect of the solar-lunar cycle, the closest in time to the moment of coincidence;

a a									_								-		-
306	241	242	243	244	245	246	247	248	249	250	251	252	253	254	255	256	257	326	
305	240	183	184	185	186	187	188	189	190	<mark>1</mark> 91	192	193	194	195	196	197	258	327	
304	239	182	133	134	135	136	137	138	139	<mark>1</mark> 40	141	142	143	144	145	198	259	328	3
303	238	181	132	91	92	93	94	95	96	97	98	99	100	101	146	199	260	329	ł
302	237	180	131	90	57	58	59	60	61	62	63	64	65	102	147	200	261	330	2
301	236	179	130	89	56	31	32	33	34	35	36	37	66	103	148	201	262	331	1000
300	235	178	129	88	55	30	13	14	15	16	17	38	67	104	149	202	263	332	
299	234	177	128	87	54	29	12	3	4	5	18	39	68	105	150	203	264	333	ş
298	233	176	127	86	53	28	11	2	1	6	19	40	69	106	151	204	265	334	100
297	232	175	126	85	52	27	10	9	8	7	20	41	70	107	152	205	266	335	1
296	231	174	125	84	51	26	25	24	23	22	21	42	71	108	153	206	267	336	1
295	230	173	124	83	50	49	48	47	46	45	44	43	72	109	154	207	268	337	1
294	229	172	123	82	81	80	79	78	77	76	75	74	73	110	155	208	269	338	1
293	228	171	122	121	120	119	118	117	116	115	114	113	112	111	156	209	270	339	1
292	227	170	169	168	167	166	165	164	163	162	161	160	159	158	157	210	271	340	1
291	226	225	224	223	222	221	220	219	218	217	216	215	214	213	212	211	272	341	1
290	289	288	287	286	285	284	283	282	281	280	279	278	277	276	275	274	273	342	1
361	360	359	358	357	356	355	354	353	352	<mark>3</mark> 51	350	349	348	347	346	345	344	343	1

Fig. 9. Gann square of days. The coincidence of the squares of numbers and numbers of days corresponding to the Fibonacci numbers.

The table on the right:

Kv.k. - Number of calendar days from the start of the cycle, equal to the square of prime numbers;

Fb.r . - Number of working days from the start of the cycle, coinciding with the Fibonacci numbers;

C / A - an aspect of the solar-lunar cycle, the closest in time to the moment of coincidence

In the analysis of figures 1, 2, and Figures 8 and 9, we find that there are eight (!) Important matches:

- Four working days of the respective ones of prime numbers - 4, 9, 16, 25, 64 - coincide with the four calendar days, with numbers corresponding to the Fibonacci numbers - 5,13, 21, 34, 89;

- Four working days, corresponding to the Fibonacci numbers - 5, 8, 13, 233 - the same as three calendar days - squares of prime numbers - 4, 9, 16, 324

Таблица 1.										
Квадрат Ганна из рабочих дн <mark>е</mark> й	Кв. чисел	4	16	25	64	Фибо	5	8	13	233
Квадрат Ганна из календ. дней	Фибо	5	21	34	89	Кв. чисел	4	9	16	324
Аспекты Солнечно-Лунного цикла		45	90	45	0		60	120	-	0

The results are summarized in Table 1:

In addition:

- Working days with a sequence number equal to the square of prime numbers, almost all match days, when aspects of the M ezhdu Sun and the Moon are multiples of 45 ° - one-eighth of a circle - 0 °, 45 °, 90 °, 135 ° 180 °;

- In working days with numbers of the Fibonacci numbers, which coincide with calendar days that have serial numbers of the squares of numbers, there are aspects that are multiples of 60 $^{\circ}$ - 0 $^{\circ}$, 60 $^{\circ}$, 120 $^{\circ}$, 180 $^{\circ}$;

It would be possible to build a calendar chart, where counting days does not begin with the conditional Monday, and, say, the environment. In this match move, but even in these cases, there are similar patterns. One day as the unit of time has been chosen for clarity. You can take any other step- mp and the day, hour, month, etc. - and all will be observed correlation with astrological patterns.

From the foregoing it is possible to make the obvious conclusion:

Regularities found strongly support the importance of astrological techniques in the description of market processes.

But that's not all. In all three methods describe the market "gets out" the number eight - eight waves Elliott , 8 members of the Fibonacci sequence, 8 matches in the square Gunn. Also note that the number of matches found with the number of days equal to the square of a prime number, the last day - the 64th. Those numbers you do not like? Prompt: eight major trigrams and 64 hexagrams - the basis of the I-Ching !. And if you take the center of the square Gunn to the number 9, then get one of the main tools of Chinese geomancy, Feng Shui - square Lo Shu ...

But this is - the subject of another study.

Moscow , 24 September 2004