Helpful Links for Understanding the Strategy Tester

Helpful links!

Backtest Results Tab

- http://www.metatrader5.com/en/terminal/help/testing_report

Testing Visualization

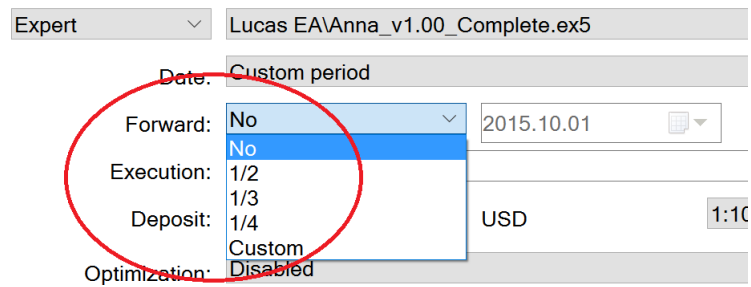- http://www.metatrader5.com/en/terminal/help/visualization

Random Delay

There isn't much info about the random delay functionality on the web. MetaQuotes did not announce the details of the random delay algorithms. Anyway, here are some info on the random delay algo and some hints on how it is designed:

"With stress testing, the testing of trading robots can be even more realistic. Random Delay mode simulates network delays when transferring and processing trading requests, as well as delays of requests execution by dealers in real trading." – Source: http://www.metatrader5.com/en/automated-trading/strategy-tester

"The Random Delay mode allows testing an Expert Advisor in conditions maximally close to real conditions. From the moment of request sending till its execution the price can change. Depending on the deviation set in the order it can be executed at the current price (if it is within the deviation) or a requote can be sent. Testing in this mode allows you to correctly code processing of such situations.

Simulation of a delay is performed for all requests sent from a terminal (order placing, change of stop levels, etc.). The execution delay is performed as follows: a number from 0 to 9 is selected randomly - this is the number of seconds for a delay; If a selected number is equal to 9, another number from the same range is selected randomly and added to the first one. Thus, the possibility of a delay for 0-8 seconds is 90%, possibility of a 9-18 second delay is 10%." – Source: https://www.mql5.com/en/forum/14246

(Bonus) Walk-Forward Optimisation

We will talk about walk-forward optimisations in future chapters so you can skip this for now.

But for those who are curious to learn more now AND if you are familiar with basic optimisations of trading strategies, check out these resources to learn more about walk-forward optimisation:

- http://mechanicalforex.com/2012/05/walking-forward-analysis-more-robust-development-with-more-realistic-expectations.html
- https://en.wikipedia.org/wiki/Walk_forward_optimization

If you are not familiar with basic optimisations, I'll recommend you move ahead with the future chapters on optimisations.