The existing DPO indicator, although taking user-defined input “offset”, does not use this parameter in the algorithm. It assumes a “midpoint” date within each lookback window universally, which is declared as “halfLength”. I am not sure if this was intended or a bug. I would assume this indicator should follow the logic of: use provided offset as shift back period, with “midpoint” date as default value. Please refer to line 7, 14, and from 18 to 27 from ‘DPO\_test.js’. Line 13 (the original usage halfLength) is commented out. When this feature is added, we also need to ensure shift back doesn’t go out of bounds (absolute value of shift back length cannot exceed lookback period) so an If condition is added.

In addition, this algorithm allows user-input to choose moving average type (SMA, ema etc.), but it hard-coded usage of closing price while computing the moving average. Maybe we can add another user input to choose price type with close as default? Please refer to line 5 and 11 for conceptual update on this part. Since the underlying data structures and variable names aren’t available on JS (to our best knowledge), I am just assuming variable “constants.price\_types” is a hashmap that holds price types. One question here is, does adding another input in JS directly reflects the user-interface in strategy tester tab when that indicator is chosen? or is it coded in another back-end program that loops the higher-level JS script? Below image provides an illustration.

A screen shot of a computer

Description automatically generated

Please refer to attached JS code for conceptual update to DPO indicator.

We are also eager to use the upcoming feature that allows testing custom indicators.