



Inverse Fisher Transform on STOCHASTIC

KivancOzbilgic [@fr3762](#) Ara 28, 2017



Oscillators inversefishertransform ehlers FR3762

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About John EHLERS:

From California, USA, John is a veteran trader. With 35 years trading experience he has seen it all. John has an engineering background that led to his technical approach to trading ignoring fundamental analysis (with one important exception).

John strongly believes in cycles. He'd rather exit a trade when the cycle ends or a new one starts. He uses the MESA principle to make predictions about cycles in the market and trades one hundred percent automatically.

In the show John reveals:

- What is more appropriate than trading individual stocks
- The one thing he relies upon in his approach to the market
- The detail surrounding his unique trading style
- What important thing underpins the market and gives every trader an edge

About INVERSE FISHER TRANSFORM:

The purpose of technical indicators is to help with your timing decisions to buy or sell. Hopefully, the signals are clear and unequivocal. However, more often than not your decision to pull the trigger is accompanied by crossing your fingers. Even if you have placed only a few trades you know the drill.

In this article I will show you a way to make your oscillator-type indicators make clear black-or-white indication of the time to buy or sell. I will do this by using the Inverse Fisher Transform to alter the Probability Distribution Function (PDF) of your indicators. In the past I have noted that the PDF of price and indicators do not have a Gaussian, or Normal, probability distribution. A Gaussian PDF is the familiar bell-shaped curve where the long "tails" mean that wide deviations from the mean occur with relatively low probability. The Fisher Transform can be applied to almost any normalized data set to make the resulting PDF nearly Gaussian, with the result that the turning points are sharply peaked and easy to identify. The Fisher Transform is defined by the equation

1) Whereas the Fisher Transform is expansive, the Inverse Fisher Transform is compressive. The Inverse Fisher Transform is found by solving equation 1 for x in terms of y. The Inverse Fisher Transform is:

2) The transfer response of the Inverse Fisher Transform is shown in Figure 1. If the input falls between -0.5 and +0.5, the output is nearly the same as the input. For larger absolute values (say, larger than 2), the output is compressed to be no larger than unity. The result of using the Inverse Fisher Transform is that the output has a very high probability of being either +1 or -1. This bipolar probability distribution makes the Inverse Fisher Transform ideal for generating an indicator that provides clear buy and sell signals.

Oca 6, 2018

Sürüm Notları: here is the code:

```
//@version=3
// author: KIVANC @fr3762 on twitter
// creator John EHLERS
//
study("Inverse Fisher Transform on STOCHASTIC", shorttitle="IFTSTOCH")
stochlength=input(5, "STOCH Length")
wmalength=input(9, title="Smoothing length")
v1=0.1*(stoch(close, high, low, stochlength)-50)
v2=wma(v1, wmalength)
INV=(exp(2*v2)-1)/(exp(2*v2)+1)
plot(INV, color=blue, linewidth=2)
hline(0.5, color=red)
hline(-0.5, color=green)
```

Twitter: @kivancozbilgic

YouTube (Turkish): <http://youtube.com/c/kivancozbilgic>

YouTube (English): <https://www.youtube.com/channel/UCJWtINVEwUcwyGt45UpB2-Q>



Korumalı komut dosyası ?

Bu komut dosyası kapalı kaynak olarak yayınlanmıştır ve özgürce kullanılabilişiniz. Bir grafikte kullanmak için favorilerinize ekleyebilirsiniz. Kaynak kodunu görüntüleyemez veya değiştiremezsiniz.

Feragatname

Bilgiler ve yayınlar, TradingView tarafından sağlanan veya onaylanan finansal, yatırım, işlem veya diğer türden tavsiye veya tavsiyeler anlamına gelmez ve teşkil etmez. [Kullanım Şartları](#)nda daha fazlasını okuyun.

Bu komut dosyasını bir grafikte kullanmak ister misiniz? ?

★ Favori göstergelere ekle

Yorumlar

Yararlı veya teşvik edici bir yorum bırakın. Piyasalara birlikte hakim olalım

Alışlarla yorum

Yorum Paylaş



learningTT PREMIUM

· Oca 19, 2021

Hi @KıvancOzbilgic , thx for the indicator, just started looking, seems helpful in not entering trade when it's > 0.9, looking at using it for ES.

+2 ▲ Cevap Gönder



fafpo_invest PRO

· Ara 13, 2021 · Android için TradingView

Good stuff +

▲ Cevap Gönder



dos32101 PREMIUM

· Eyl 5, 2021

deseo probar el Indicador. Gracias

▲ Cevap Gönder



ahmetk072

· Haz 12, 2020

▼

▲ Cevap Gönder



HowardMilano PRO

· Oca 29, 2018

Nice indicator. I use it to capitalize on sudden moves up from a pullback with a quick scalp of a day or two.

▲ Cevap Gönder



hlmtfn

· Oca 9, 2018

çok teşekkürler

▲ Cevap Gönder



dusselyol

· Nis 14, 2021

Cok teşekkürler hocam . Alarm kurmamız mümkün mu bu indikatore ?

+6 ▲ Cevap Gönder



bahadirekici

· Oca 7, 2018

Hocam çok teşekkürler.

▲ Cevap Gönder



redden

· Oca 6, 2018

Teşekkür ederim arkadaşım... Gayet kullanışlı.

▲ Cevap Gönder

Stratejinizi yükleyin