



Lets go with another adaptive indicator today. BTW, this is my 199th script (1 more and I am planning to work on my other backlog).

This is the adaptive version of Ehlers' Center Of Gravity (CG) (already published, check "More info" below). Idea behind making something "adaptive" is to calculate it using dynamic cycle period inputs instead of static setting. In adaptive CG , Ehlers uses the dominant cycle period as the length in computation of alpha.

According to Ehlers this should be more responsive than the non-adaptive version. Buy and sell signals should often occur one bar earlier than for the non-adaptive version.

I have the usual options in place. Check out plain CC for comparison.

Here's a quick comparison between CG and Adaptive CG:



More info:

- Ehlers CG Oscillator:



- Cybernetic Analysis for Stocks and Futures (Ehlers)

List of my public indicators: <http://bit.ly/1LQaPK8>

List of my app-store indicators: <http://blog.tradingview.com/?p=970>

List of my free indicators: <http://bit.ly/1LQaPK8>
List of my Indicators at Appstore: <http://blog.tradingview.com/?p=970>

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Açık kaynak kodlu komut dosyası ⓘ

Gerekç TradingView rühuyla, bu belgin yazan, yatırımcının anlayabilmesi ve doğrulanabilmesi için onu açık kaynak olarak yayınladı. Yazının eline sağlık! Bunu ücretsiz olarak kullanabilirsiniz, ancak bu kodun bir yanında yeniden kullanımı [Kullanım Koşulları](#) ile yönetilir. Bir grafikte kullanmak için favorilere ekleyebilirsiniz.

Feragatname

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

Bu komut dosyasını bir grafikte kullanmak ister misiniz? ⓘ

```

1 //  

2 // @author LazyBear  

3 //  

4 // List of my public indicators: http://bit.ly/1lQaPKB  

5 // List of my app-store indicators: http://blog.tradingview.com/?p=970  

6 //  

7 // Study("Ehlers Adaptive CG Indicator [LazyBear]", shorttitle="EACGI_LB", overlay=false, precision=3)  

8 src=input(hl2, title="Source")  

9 a=input(.07, title="Alpha")  

10 s = (src + 2*src[1] + 2*src[2] + src[3])/.6  

11 c = n7?((src - 2*src[1] + src[2])*.4) + ((1 - 0.5*a)*(1 - 0.5*a)*(s - 2*s[1] + s[2]) + 2*(1-a)*c[1] - (1 - a)*(1-a)*c[2])  

12 q1 = (-.0962*c + 0.5769*c[2] - .0962*c[6])*(0.5+0.08*nz(ip[1]))  

13 I1 = c[3]  

14 dp_ = iff(q1 != 0, (I1/q1 - I1[1]/q1[1]) / (1 + I1*I1[1]/(q1*q1[1])),0)  

15 dp_ = iff(dp_ < 0.1, 0.1, iff(dp_ > 1.1, 1.1, dp_))  

16 med(x,y,z) => (x*y+z) - min(x,min(y,z)) - max(x,max(y,z))  

17 md = med(dp,dp[1], med(dp[2], dp[3], dp[4]))  

18 dc = iff(dc == 0, 15, 28338 / md + 0.5)  

19 ip = .33*dc + .67*nz(ip[1])  

20 p = ip*dc + .05*n[1]  

21 p = p*round(p/2.0)  

22 nmb0, dmbo =  

23 nm1<=intp ? (dm0*(1 + 0) * src[0]) : nm0, dm1<=intp ? dm0+src[0] : dm0  

24 nm2<=intp ? (nm1*(1 + 1) * src[1]) : nm1, dm2<=intp ? dm1+src[1] : dm1  

25 nm3<=intp ? (nm2*(1 + 2) * src[2]) : nm2, dm3<=intp ? dm2+src[2] : dm2  

26 nm4<=intp ? (nm3*(1 + 3) * src[3]) : nm3, dm4<=intp ? dm3+src[3] : dm3  

27 nm5<=intp ? (nm4*(1 + 4) * src[4]) : nm4, dm5<=intp ? dm4+src[4] : dm4  

28 nm6<=intp ? (nm5*(1 + 5) * src[5]) : nm5, dm6<=intp ? dm5+src[5] : dm5  

29 nm7<=intp ? (nm6*(1 + 6) * src[6]) : nm6, dm7<=intp ? dm6+src[6] : dm6  

30 nm8<=intp ? (nm7*(1 + 7) * src[7]) : nm7, dm8<=intp ? dm7+src[7] : dm7  

31 nm9<=intp ? (nm8*(1 + 8) * src[8]) : nm8, dm9<=intp ? dm8+src[8] : dm8  

32 nm10<=intp ? (nm9*(1 + 9) * src[9]) : nm9, dm10<=intp ? dm9+src[9] : dm9  

33 nm11<=intp ? (nm10*(1 + 10) * src[10]) : nm10, nm11<=intp ? dm10+src[10] : dm10  

34 nm12<=intp ? (nm11*(1 + 11) * src[11]) : nm11, nm13<=intp ? dm11+src[11] : dm11  

35 nm14<=intp ? (nm12*(1 + 12) * src[12]) : nm12, nm13<=intp ? dm12+src[12] : dm12  

36 nm14<=intp ? (nm13*(1 + 13) * src[13]) : nm13, nm14<=intp ? dm13+src[13] : dm13  

37 nm15<=intp ? (nm14*(1 + 14) * src[14]) : nm14, nm15<=intp ? dm14+src[14] : dm14  

38 nm16<=intp ? (nm15*(1 + 15) * src[15]) : nm15, nm16<=intp ? dm15+src[15] : dm15  

39 nm17<=intp ? (nm16*(1 + 16) * src[16]) : nm16, nm17<=intp ? dm16+src[16] : dm16  

40 nm18<=intp ? (nm17*(1 + 17) * src[17]) : nm17, nm18<=intp ? dm17+src[17] : dm17  

41 nm19<=intp ? (nm18*(1 + 18) * src[18]) : nm18, nm19<=intp ? dm18+src[18] : dm18  

42 nm20<=intp ? (nm19*(1 + 19) * src[19]) : nm19, nm20<=intp ? dm19+src[19] : dm19  

43 nm21<=intp ? (nm20*(1 + 20) * src[20]) : nm20, nm21<=intp ? dm20+src[20] : dm20  

44 nm22<=intp ? (nm21*(1 + 21) * src[21]) : nm21, nm22<=intp ? dm21+src[21] : dm21  

45 nm23<=intp ? (nm22*(1 + 22) * src[22]) : nm22, nm23<=intp ? dm22+src[22] : dm22  

46 nm24<=intp ? (nm23*(1 + 23) * src[23]) : nm23, nm24<=intp ? dm23+src[23] : dm23  

47 nm25<=intp ? (nm24*(1 + 24) * src[24]) : nm24, nm26<=intp ? dm24+src[24] : dm24  

48 nm26<=intp ? (nm25*(1 + 25) * src[25]) : nm25, nm27<=intp ? dm25+src[25] : dm25  

49 nm27<=intp ? (nm26*(1 + 26) * src[26]) : nm26, nm28<=intp ? dm26+src[26] : dm26  

50 nm28<=intp ? (nm27*(1 + 27) * src[27]) : nm27, nm29<=intp ? dm27+src[27] : dm27  

51 nm29<=intp ? (nm28*(1 + 28) * src[28]) : nm28, nm29<=intp ? dm28+src[28] : dm28  

52 nm30<=intp ? (nm29*(1 + 29) * src[29]) : nm29, nm30<=intp ? dm29+src[29] : dm29  

53 nm31<=intp ? (nm30*(1 + 30) * src[30]) : nm30, nm31<=intp ? dm30+src[30] : dm30  

54 nm32<=intp ? (nm31*(1 + 31) * src[31]) : nm31, nm32<=intp ? dm31+src[31] : dm31  

55 nm33<=intp ? (nm32*(1 + 32) * src[32]) : nm32, nm33<=intp ? dm32+src[32] : dm32  

56 nm34<=intp ? (nm33*(1 + 33) * src[33]) : nm33, nm34<=intp ? dm33+src[33] : dm33  

57 nm35<=intp ? (nm34*(1 + 34) * src[34]) : nm34, nm35<=intp ? dm34+src[34] : dm34  

58 nm36<=intp ? (nm35*(1 + 35) * src[35]) : nm35, nm36<=intp ? dm35+src[35] : dm35  

59 nm37<=intp ? (nm36*(1 + 36) * src[36]) : nm36, nm37<=intp ? dm36+src[36] : dm36  

60 nm38<=intp ? (nm37*(1 + 37) * src[37]) : nm37, nm38<=intp ? dm37+src[37] : dm37  

61 nm39<=intp ? (nm38*(1 + 38) * src[38]) : nm38, nm39<=intp ? dm38+src[38] : dm38  

62 nm40<=intp ? (nm39*(1 + 39) * src[39]) : nm39, nm40<=intp ? dm39+src[39] : dm39  

63 nm41<=intp ? (nm40*(1 + 40) * src[40]) : nm40, nm41<=intp ? dm40+src[40] : dm40  

64 nm42<=intp ? (nm41*(1 + 41) * src[41]) : nm41, nm42<=intp ? dm41+src[41] : dm41  

65 nm43<=intp ? (nm42*(1 + 42) * src[42]) : nm42, nm43<=intp ? dm42+src[42] : dm42  

66 nm44<=intp ? (nm43*(1 + 43) * src[43]) : nm43, nm44<=intp ? dm43+src[43] : dm43  

67 nm45<=intp ? (nm44*(1 + 44) * src[44]) : nm44, nm45<=intp ? dm44+src[44] : dm44  

68 nm46<=intp ? (nm45*(1 + 45) * src[45]) : nm45, nm46<=intp ? dm45+src[45] : dm45  

69 nm47<=intp ? (nm46*(1 + 46) * src[46]) : nm46, nm47<=intp ? dm46+src[46] : dm46  

70 nm48<=intp ? (nm47*(1 + 47) * src[47]) : nm47, nm48<=intp ? dm47+src[47] : dm47  

71 nm49<=intp ? (nm48*(1 + 48) * src[48]) : nm48, nm49<=intp ? dm48+src[48] : dm48  

72 nm50<=intp ? (nm49*(1 + 49) * src[49]) : nm49, nm50<=intp ? dm49+src[49] : dm49  

73 nm51<=intp ? (nm50*(1 + 50) * src[50]) : nm50, nm51<=intp ? dm50+src[50] : dm50  

74 nm52<=intp ? (nm51*(1 + 51) * src[51]) : nm51, nm52<=intp ? dm51+src[51] : dm51  

75 nm53<=intp ? (nm52*(1 + 52) * src[52]) : nm52, nm53<=intp ? dm52+src[52] : dm52  

76 nm54<=intp ? (nm53*(1 + 53) * src[53]) : nm53, nm55<=intp ? dm53+src[53] : dm53  

77 nm55<=intp ? (nm54*(1 + 54) * src[54]) : nm54, nm56<=intp ? dm54+src[54] : dm54  

78 nm56<=intp ? (nm55*(1 + 55) * src[55]) : nm55, nm57<=intp ? dm55+src[55] : dm55  

79 nm57<=intp ? (nm56*(1 + 56) * src[56]) : nm56, nm58<=intp ? dm56+src[56] : dm56  

80 nm58<=intp ? (nm57*(1 + 57) * src[57]) : nm57, nm59<=intp ? dm57+src[57] : dm57  

81 nm59<=intp ? (nm58*(1 + 58) * src[58]) : nm58, nm60<=intp ? dm58+src[58] : dm58  

82 nm60<=intp ? (nm59*(1 + 59) * src[59]) : nm59, nm61<=intp ? dm59+src[59] : dm59  

83 nm61<=intp ? (nm60*(1 + 60) * src[60]) : nm60, nm61<=intp ? dm60+src[60] : dm61  

84 nm62<=intp ? (nm61*(1 + 61) * src[61]) : nm61, nm62<=intp ? dm61+src[61] : dm61  

85 nm63<=intp ? (nm62*(1 + 62) * src[62]) : nm62, nm64<=intp ? dm62+src[62] : dm62  

86 nm64<=intp ? (nm63*(1 + 63) * src[63]) : nm63, nm64<=intp ? dm63+src[63] : dm63  

87 nm65<=intp ? (nm64*(1 + 64) * src[64]) : nm64, nm66<=intp ? dm64+src[64] : dm64  

88 nm66<=intp ? (nm65*(1 + 65) * src[65]) : nm65, nm67<=intp ? dm65+src[65] : dm65  

89 nm67<=intp ? (nm66*(1 + 66) * src[66]) : nm66, nm68<=intp ? dm66+src[66] : dm66  

90 nm68<=intp ? (nm67*(1 + 67) * src[67]) : nm67, nm69<=intp ? dm67+src[67] : dm67  

91 nm69<=intp ? (nm68*(1 + 68) * src[68]) : nm68, nm70<=intp ? dm68+src[68] : dm68  

92 nm70<=intp ? (nm69*(1 + 69) * src[69]) : nm69, nm71<=intp ? dm69+src[69] : dm69  

93 nm71<=intp ? (nm70*(1 + 70) * src[70]) : nm70, nm72<=intp ? dm70+src[70] : dm70  

94 nm72<=intp ? (nm71*(1 + 71) * src[71]) : nm71, nm72<=intp ? dm71+src[71] : dm71  

95 nm73<=intp ? (nm72*(1 + 72) * src[72]) : nm72, nm73<=intp ? dm72+src[72] : dm72  

96 nm74<=intp ? (nm73*(1 + 73) * src[73]) : nm73, nm74<=intp ? dm73+src[73] : dm73  

97 nm75<=intp ? (nm74*(1 + 74) * src[74]) : nm74, nm75<=intp ? dm74+src[74] : dm74  

98 nm76<=intp ? (nm75*(1 + 75) * src[75]) : nm75, nm76<=intp ? dm75+src[75] : dm75  

99 nm77<=intp ? (nm76*(1 + 76) * src[76]) : nm76, nm77<=intp ? dm76+src[76] : dm76  

100 nm78<=intp ? (nm77*(1 + 77) * src[77]) : nm77, nm78<=intp ? dm77+src[77] : dm77  

101 nm79<=intp ? (nm78*(1 + 78) * src[78]) : nm78, nm79<=intp ? dm78+src[78] : dm78  

102 nm80<=intp ? (nm79*(1 + 79) * src[79]) : nm79, nm80<=intp ? dm79+src[79] : dm79  

103 nm81<=intp ? (nm80*(1 + 80) * src[80]) : nm80, nm81<=intp ? dm80+src[80] : dm80  

104 nm82<=intp ? (nm81*(1 + 81) * src[81]) : nm81, nm83<=intp ? dm81+src[81] : dm81  

105 nm83<=intp ? (nm82*(1 + 82) * src[82]) : nm82, nm84<=intp ? dm82+src[82] : dm82  

106 nm84<=intp ? (nm83*(1 + 83) * src[83]) : nm83, nm85<=intp ? dm83+src[83] : dm83  

107 nm85<=intp ? (nm84*(1 + 84) * src[84]) : nm84, nm86<=intp ? dm84+src[84] : dm84  

108 nm86<=intp ? (nm85*(1 + 85) * src[85]) : nm85, nm87<=intp ? dm85+src[85] : dm85  

109 nm87<=intp ? (nm86*(1 + 86) * src[86]) : nm86, nm88<=intp ? dm86+src[86] : dm86  

110 nm88<=intp ? (nm87*(1 + 87) * src[87]) : nm87, nm89<=intp ? dm87+src[87] : dm87  

111 nm89<=intp ? (nm88*(1 + 88) * src[88]) : nm88, nm90<=intp ? dm88+src[88] : dm88  

112 nm90<=intp ? (nm89*(1 + 89) * src[89]) : nm89, nm91<=intp ? dm89+src[89] : dm89  

113 nm91<=intp ? (nm90*(1 + 90) * src[90]) : nm90, nm91<=intp ? dm90+src[90] : dm90  

114 nm92<=intp ? (nm91*(1 + 91) * src[91]) : nm91, nm92<=intp ? dm91+src[91] : dm91  

115 nm93<=intp ? (nm92*(1 + 92) * src[92]) : nm92, nm94<=intp ? dm92+src[92] : dm92  

116 nm94<=intp ? (nm93*(1 + 93) * src[93]) : nm93, nm95<=intp ? dm93+src[93] : dm93  

117 nm95<=intp ? (nm94*(1 + 94) * src[94]) : nm94, nm96<=intp ? dm94+src[94] : dm94  

118 nm96<=intp ? (nm95*(1 + 95) * src[95]) : nm95, nm97<=intp ? dm95+src[95] : dm95  

119 nm97<=intp ? (nm96*(1 + 96) * src[96]) : nm96, nm98<=intp ? dm96+src[96] : dm96  

120 nm98<=intp ? (nm97*(1 + 97) * src[97]) : nm97, nm99<=intp ? dm97+src[97] : dm97  

121 nm99<=intp ? (nm98*(1 + 98) * src[98]) : nm98, nm99<=intp ? dm98+src[98] : dm98  

122 nm100<=intp ? (nm99*(1 + 99) * src[99]) : nm99, nm100<=intp ? dm99+src[99] : dm99  

123 nm=nl00, dm=nl00  

124 cp = iff(dm != 0, -dn/dm + (Intp + 1) * 2.0, 0)  

125 t=cg[1]
126 fr=input(true, title="Fill Osc/Trigger region")
127 plot0, color=gray, style=circles, linewidth=0, color=gray, title="Dummy"
128 col1=plot0,fr, title="AdaptiveCG",color=blue)
129 t1=plot0,fr, title="Trigger",colorgreen)
130 fill(cm1, dml, color=red, transp=.50, title="NegativeFill")
131 fill(t1, dml, color=lime, transp=.50, title="PositiveFill")
132 eb=bc=(cg>0) (cg>t?lime:(cg>t?gray:green)):na
133 bc=bc=(cg>0) (cg>t?red:orange):na
134 barcolor(bc)
135

```

Yorumlar

Yararlı veya teşvik edici bir yorum bırakın. Piyasalarla birlikte hâkim olalım



[Alıntılarla yorum](#)[Yorum Paylaş](#)

ChartArt · May 29, 2015

Thank you very much for coding the adaptive versions of Ehlers' Indicators as well. In my test it surprised me that the Adaptive Cyber Cycle seems to be faster than the Adaptive Center Of Gravity (CG) Indicator. I expected the Center Of Gravity to be faster, because it behaves similar to the classic stochastic indicator (which is very fast).

[+11 ▲ Cevap Gönder](#)

LixxChartz · Haz 21, 2021

cool

[▲ Cevap Gönder](#)