Ehlers Smoothed Adaptive Momentum [LazyBear]

LazyBear WIZARD May 29, 2015   ✕

Bitcoin / Dolar · 4s · BITFINEX · TradingView A236.15 Y236.89 D236.01 K236.72 +0.57 (+0.24%)
LB_RSRL 14 70 30 D 1.5 100 **249.2100** **213.9200** 0.0000 0.0000
EMA 50 close 237.3132

Bar colors

Ehlers Smoothed Adaptive Momentum ▶

ESAM_LB hl2 0.07 8 0.000 0.000 −0.141 **−0.141**

cutoff=8

`lazybear` `custom` `indicators` `ehlers` `adaptive` `smoothed` `Momentum Oscillators`   💬 4   🚩   🔗   👍 1871
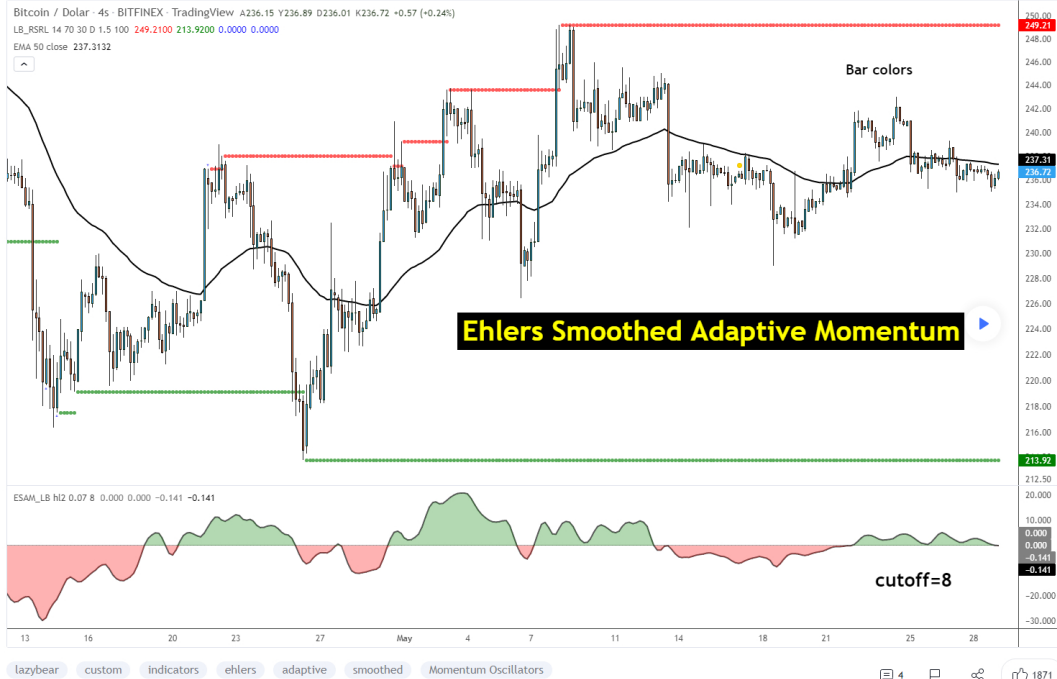
Bored of Ehlers yet? :) I still have plenty of Ehlers in my collection, was thinking of publishing one of his Fishers or Adaptive RVI next, but @ChartArt requested Smoothed Adaptive Momentum (SAM), so here we go...

This is my 200th script (not including the variations and other custom scripts I shared over PM). My complete list of indicators here - http://bit.ly/1LQaPK8.

Now, about the indicator :)

This smoothed adaptive momentum is straightforward to use (per Ehlers original rules). If it crosses above zero buy the next open, if it crosses below zero sell the next open. Of course, I strongly suggest filtering the signals.

Finally, here's an Ehlers-only chart to help determine where BTC is heading :P

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

--Updated chart--

Here's the chart with barcolors ON (forgot to turn it on in the published one)

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

🐦 Twitter   🌐 Website

```
1   //
2   // @author LazyBear
3   //
4   // List of my public indicators: http://bit.ly/1LQaPK8
5   // List of my app-store indicators: http://blog.tradingview.com/?p=970
6   //
7   study("Ehlers Smoothed Adaptive Momentum [LazyBear]", shorttitle="ESAM_LB", overlay=false, precision=3)
8   src=input(hl2, title="Source")
9   a=input(.07, title="Alpha")
10  co=input(8.0, title="Cutoff")
11  pi=4*atan(1.0), dtr=pi/180.0, rtd=1/dtr
12  s = (src + 2*src[1] + 2*src[2] + src[3])/6.0
13  c = nz(((1 - 0.5*a)*(1 - 0.5*a)*(s - 2*nz(s[1]) + nz(s[2])) + 2*(1-a)*nz(c[1]) - (1 - a)*(1-a)*nz(c[2])), (src - 2*src[1] + src[2])/4.0)
14  q1 = (.0962*c + 0.5769*nz(c[2]) - 0.5769*nz(c[4]) - .0962*nz(c[6]))*(0.5+.08*nz(ip[1]))
15  I1 = nz(c[3])
16  dp_ = iff(q1 != 0 and q1[1] != 0, (I1/q1 - nz(I1[1])/nz(q1[1])) / (1 + I1*nz(I1[1])/(q1*nz(q1[1]))),0)
17  dp = iff(dp_ < 0.1, 0.1, iff(dp_ > 1.1, 1.1, dp_))
18  med(x,y,z) => (x+y+z) - min(x,min(y,z)) - max(x,max(y,z))
19  md = med(dp,dp[1], med(dp[2], dp[3], dp[4]))
20  //dc = iff(md == 0, 15, 6.28318 / md + 0.5)
21  dc = iff(md == 0, 15, 2*pi / md + 0.5)
22  ip = .33*dc + .67*nz(ip[1])
23  p = .15*ip + .85*nz(p[1])
24  pr=round(abs(p-1))
25  vx0=0
26  vx1=pr==1?(src - src[1]):vx0
27  vx2=pr==2?(src - src[2]):vx1
28  vx3=pr==3?(src - src[3]):vx2
29  vx4=pr==4?(src - src[4]):vx3
30  vx5=pr==5?(src - src[5]):vx4
31  vx6=pr==6?(src - src[6]):vx5
32  vx7=pr==7?(src - src[7]):vx6
33  vx8=pr==8?(src - src[8]):vx7
34  vx9=pr==9?(src - src[9]):vx8
35  vx10=pr==10?(src - src[10]):vx9
36  vx11=pr==11?(src - src[11]):vx10
37  vx12=pr==12?(src - src[12]):vx11
38  vx13=pr==13?(src - src[13]):vx12
39  vx14=pr==14?(src - src[14]):vx13
40  vx15=pr==15?(src - src[15]):vx14
41  vx16=pr==16?(src - src[16]):vx15
42  vx17=pr==17?(src - src[17]):vx16
43  vx18=pr==18?(src - src[18]):vx17
44  vx19=pr==19?(src - src[19]):vx18
45  vx20=pr==20?(src - src[20]):vx19
46  vx21=pr==21?(src - src[21]):vx20
47  vx22=pr==22?(src - src[22]):vx21
48  vx23=pr==23?(src - src[23]):vx22
49  vx24=pr==24?(src - src[24]):vx23
50  vx25=pr==25?(src - src[25]):vx24
51  vx26=pr==26?(src - src[26]):vx25
52  vx27=pr==27?(src - src[27]):vx26
53  vx28=pr==28?(src - src[28]):vx27
54  vx29=pr==29?(src - src[29]):vx28
55  vx30=pr==30?(src - src[30]):vx29
56  vx31=pr==31?(src - src[31]):vx30
57  vx32=pr==32?(src - src[32]):vx31
58  vx33=pr==33?(src - src[33]):vx32
59  vx34=pr==34?(src - src[34]):vx33
60  vx35=pr==35?(src - src[35]):vx34
61  vx36=pr==36?(src - src[36]):vx35
62  vx37=pr==37?(src - src[37]):vx36
63  vx38=pr==38?(src - src[38]):vx37
64  vx39=pr==39?(src - src[39]):vx38
65  vx40=pr==40?(src - src[40]):vx39
66  vx41=pr==41?(src - src[41]):vx40
67  vx42=pr==42?(src - src[42]):vx41
68  vx43=pr==43?(src - src[43]):vx42
69  vx44=pr==44?(src - src[44]):vx43
70  vx45=pr==45?(src - src[45]):vx44
71  vx46=pr==46?(src - src[46]):vx45
72  vx47=pr==47?(src - src[47]):vx46
73  vx48=pr==48?(src - src[48]):vx47
74  vx49=pr==49?(src - src[49]):vx48
75  vx50=pr==50?(src - src[50]):vx49
76  vx51=pr==51?(src - src[51]):vx50
77  vx52=pr==52?(src - src[52]):vx51
78  vx53=pr==53?(src - src[53]):vx52
79  vx54=pr==54?(src - src[54]):vx53
80  vx55=pr==55?(src - src[55]):vx54
81  vx56=pr==56?(src - src[56]):vx55
82  vx57=pr==57?(src - src[57]):vx56
83  vx58=pr==58?(src - src[58]):vx57
84  vx59=pr==59?(src - src[59]):vx58
85  vx60=pr==60?(src - src[60]):vx59
86  vx61=pr==61?(src - src[61]):vx60
87  vx62=pr==62?(src - src[62]):vx61
88  vx63=pr==63?(src - src[63]):vx62
89  vx64=pr==64?(src - src[64]):vx63
90  vx65=pr==65?(src - src[65]):vx64
91  vx66=pr==66?(src - src[66]):vx65
92  vx67=pr==67?(src - src[67]):vx66
93  vx68=pr==68?(src - src[68]):vx67
94  vx69=pr==69?(src - src[69]):vx68
95  vx70=pr==70?(src - src[70]):vx69
96  vx71=pr==71?(src - src[71]):vx70
97  vx72=pr==72?(src - src[72]):vx71
98  vx73=pr==73?(src - src[73]):vx72
99  vx74=pr==74?(src - src[74]):vx73
100 vx75=pr==75?(src - src[75]):vx74
101 v1=vx75
102 a1=exp(-pi/co)
```

```
103  b1=2.0*a1*cos((1.738*180/co)*dtr)
104  c1=a1*a1
116  bc=ebc?(f3>0?f3>nz(f3[1])?lime:green:f3<f3[1]?red:orange):na
117  barcolor(bc)
```

Yorumlar

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

Alkışlarla yorum   Yorum Paylaş

ChartArt · May 29, 2015

As always thank you very much for your relentless contributions to Tradingview! I signed up here last year, because I was doing my first baby steps in trading and found on Youtube an interesting video about the 'WaveTrend Oscillator' and then a quick Google search brought me here to your well known WT Tradingview script (tradingview.com/script/2KE8wTuF-Indicator-WaveTrend-Oscillator-WT/) which now has more than 1500 user favorites. So this is where it all began for me here, as a little anecdote to your 200th published script :)

This indicator, the Ehlers Smoothed Adaptive Momentum, gives a good signal of the dominant (mega)trend of the price. Below is a weekly Bitcoin chart as example, which clearly shows where the overall Bitcoin downtrend began (in July 2014 when GHash.IO made negative newspaper headlines around the world with the 51% mining pool problem, which let well known Bitcoin developer Peter Todd to sell 50% of all of his Bitcoins that month (reddit.com/r/Bitcoin/comments/281ftd/why_i_just_sold_50_of_my_bitcoins_ghashio/). Yes, that is the month where this Ehlers price momentum indicator also starts to "turn red" signaling a downtrend when I posted one of my first Tradingview charts (tradingview.com/chart/BTCUSD/wRFOPTbL-Bitcoin-is-facing-a-larger-correction/) sadly without having this indicator - which would have kept me in a very profitable bearish mood all these months since then.

+4 ▲ Cevap Gönder

LazyBear `WIZARD` · May 29, 2015

Thanks ChartArt. Glad to hear my indicator made you sign up here :)

+4 ▲ Cevap Gönder

SPYderCrusher `PREMIUM` · May 30, 2015

You show up for the fine charting platform, you stay for the LazyBear posts :D

+4 ▲ Cevap Gönder

LazyBear `WIZARD` · May 30, 2015

Thanks Spyder :)

+2 ▲ Cevap Gönder