Kaufman Moving Average Adaptive (KAMA)

HPotter **WIZARD** Tem 11, 2014

S&P 500 E-mini Vadelileri · 1s · CME_MINI · TradingView A3418.00 Y3419.50 D3414.00 K3418.25 +0.25 (+0.01%)
Kaufman Moving Average Adaptive (KAMA) 21 3436.18

Kaufman's Adaptive Moving Average (KAMA)   moving   average   adaptive   Alt Moving Average

💬 24   ⚑   ⤴   👍 3191

Tem 11, 2014 · Everyone wants a short-term, fast trading trend that works without large losses. That combination does not exist. But it is possible to have fast trading trends in which one must get in or out of the market quickly, but these have the distinct disadvantage of being whipsawed by market noise when the market is volatile in a sideways trending market. During these periods, the trader is jumping in and out of positions with no profit-making trend in sight. In an attempt to overcome the problem of noise and still be able to get closer to the actual change of the trend, Kaufman developed an indicator that adapts to market movement. This indicator, an adaptive moving average (AMA), moves very slowly when markets are moving sideways but moves swiftly when the markets also move swiftly, change directions or break out of a trading range.

Eki 26, 2020 · **Sürüm Notları:** Move to Pine version 4

Donate BTC: 13FXLkhWuGMXRmcvwkG2gaWKcnsiD88bwE
USDT (TRC20): TH29EEXa19vfwZNYvxdUuMxoFY5QDYLcWG

🌐 Website

Açık kaynak kodlu komut dosyası ⓘ

Gerçek TradingView ruhuyla, bu betiğin yazarı, yatırımcının anlayabilmesi ve doğrulayabilmesi için onu açık kaynak olarak yayınladı. Yazarın eline sağlık! Bunu ücretsiz olarak kullanabilirsiniz, ancak bu kodun bir yayında yeniden kullanımı Kullanım Koşulları ile yönetilir. Bir grafikte kullanmak için favorilere ekleyebilirsiniz.

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

```
1  //@version=4
2  ////////////////////////////////////////////////////////////
3  //  Copyright by HPotter v1.0 26/10/2020
4  // Everyone wants a short-term, fast trading trend that works without large
5  // losses. That combination does not exist. But it is possible to have fast
6  // trading trends in which one must get in or out of the market quickly, but
7  // these have the distinct disadvantage of being whipsawed by market noise
8  // when the market is volatile in a sideways trending market. During these
9  // periods, the trader is jumping in and out of positions with no profit-making
10 // trend in sight. In an attempt to overcome the problem of noise and still be
11 // able to get closer to the actual change of the trend, Kaufman developed an
12 // indicator that adapts to market movement. This indicator, an adaptive moving
13 // average (AMA), moves very slowly when markets are moving sideways but moves
14 // swiftly when the markets also move swiftly, change directions or break out of
15 // a trading range.
16 ////////////////////////////////////////////////////////////
17 study(title="Kaufman Moving Average Adaptive (KAMA)", shorttitle="Kaufman Moving Average Adaptive (KAMA)", overlay = true)
18 Length = input(21, minval=1)
19 xPrice = close
20 xvnoise = abs(xPrice - xPrice[1])
21 nAMA = 0.0
22 nfastend = 0.666
23 nslowend = 0.0645
24 nsignal = abs(xPrice - xPrice[Length])
25 nnoise = sum(xvnoise, Length)
26 nefratio = iff(nnoise != 0, nsignal / nnoise, 0)
27 nsmooth = pow(nefratio * (nfastend - nslowend) + nslowend, 2)
28 nAMA := nz(nAMA[1]) + nsmooth * (xPrice - nz(nAMA[1]))
29 plot(nAMA, color=color.blue, title="KAMA")
```

Yorumlar   🕐 🔄

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

hexelbyte · Eki 6, 2018

For those that want to use with pinescript v3:

nAMA = 0.0
nAMA := nz(nAMA) + nsmooth * (xPrice - nz(nAMA))

+9 ▲   Cevap Gönder

> **HPotter** `WIZARD` · Eki 8, 2018
>
> @hexelbyte, Thank you. It will very helpful for other.
>
> +5 ▲   Cevap Gönder

> **H**   **hadi_saadat** `PREMIUM` · Tem 4, 2021
>
> @hexelbyte, I tried to change it but Ive got this error :
> Cannot use a mutable variable as an argument of the security function.
> any Idea how to overcome?
>
> ▲   Cevap Gönder

M   **Mtrade85** · Haz 24, 2020

this is one of the best, thank you potter

+2 ▲   Cevap Gönder

> **M**   **Mtrade85** · Haz 24, 2020
>
> @Mtrade85, And may I ask, which time frames does KAMA work better, can we use it on daily, weekly periods with confidence too ?
>
> +36 ▲   Cevap Gönder

> **HPotter** `WIZARD` · Haz 24, 2020
>
> @Mtrade85, You are welcome.
>
> +7 ▲   Cevap Gönder

1   **Mirandole** `PREMIUM` · Nis 27, 2016

Many Thanks !

+1 ▲   Cevap Gönder

> **HPotter** `WIZARD` · Nis 28, 2016
>
> You are welcome.
>
> ▲   Cevap Gönder

zhangyuwei305 `PRO+` · Kas 13, 2021

Very Good,Thank you !!!

▲   Cevap Gönder

> **HPotter** `WIZARD` · Kas 15, 2021
>
> @zhangyuwei305, You are welcome
>
> ▲   Cevap Gönder

tackermann6371 `PRO` · Nis 22, 2021

Hi there,

Should the default length be left at 21? What is the significance of the length?

Thanks for this!

▲   Cevap Gönder

> **HPotter** `WIZARD` · Nis 23, 2021
>
> @tackermann6371, You can use any length what will give good results.
>
> ▲   Cevap Gönder

> > **tackermann6371** `PRO` · Nis 23, 2021
> >
> > @HPotter, thank you!
> >
> > ▲   Cevap Gönder

whoisthis2 · Eki 26, 2020

Life changing indicators! Thank you for great work.

▲   Cevap Gönder

G   **gsenoglu35** · Eki 26, 2020

@HPotter Thanks for your study. How can we convert that code to Pinescript V4? Suggested code below for V3 doesnot work for me.

▲   Cevap Gönder

> **HPotter** `WIZARD` · Eki 26, 2020
>
> @gsenoglu35, Done.
>
> +3 ▲   Cevap Gönder

> > **G**   **gsenoglu35** · Eki 26, 2020
> >
> > @HPotter, Thanks for your quick reply.
> >
> > ▲   Cevap Gönder

> > > **HPotter** `WIZARD` · Eki 28, 2020
> > >
> > > @gsenoglu35, You are welcome.
> > >
> > > ▲   Cevap Gönder

K   **Kharis** `PREMIUM` · Nis 16, 2020

beautiful..! thank you

▲   Cevap Gönder

> **HPotter** `WIZARD` · Nis 17, 2020

@Kharis, You are welcome

+1 ▲ Cevap Gönder

J **jrmleduc** · Nis 12, 2020 🔗 ⚑

Thank you very much!!

▲ Cevap Gönder

HPotter **WİZARD** · Nis 13, 2020 🔗 ⚑

@jrmleduc, You are welcome

▲ Cevap Gönder

ZAQDA · Mar 10, 2019 🔗 ⚑

Great Job As Usual,

Thanks A Million HPotter of the Codes

All The Best...

▲ Cevap Gönder

HPotter **WİZARD** · Mar 11, 2019 🔗 ⚑

@ZAQDA, You are welcome

▲ Cevap Gönder