



Ehlers Simple Decycler
everget 100% Mar 15, 2019



Trend Analysis Moving Averages ehlers decycler hysteresis band highpass filter decycle filtering 2 489

This indicator was originally developed by John F. Ehlers (Stocks & Commodities , V.33:10 (September, 2015): "Decyclers").

Mr. Ehlers suggested a way to improve trend identification using high-pass filters. The basic smoothers like SMA, low-pass filters, have considerable lag in their display. Mr. Ehlers applied the high-pass filter and subtracted the high-pass filter output from the time series input. Doing these steps he removed high-frequency short-wavelength components (the ones causing the wiggles) from the time series.

As a result he got a special series of the low-frequency components with virtually no lag - the Decycler.

The Decycler is plotted with two additional lines (the percent-shifts of Decycler) and together they form a hysteresis band.

If the prices are above the upper hysteresis line, then the market is in an **uptrend**. If the prices are below the low hysteresis line, then the market is in a **downtrend**. Prices within the hysteresis band are **trend-neutral**.

Freelance -> Telegram: @alex_everget

A list of Free Indicators:
<https://bit.ly/257EPuN>

A list of Paid Indicators:
<https://bit.ly/33MA81f>

Earn \$30:
https://www.tradingview.com/gopro/?share_your_love=everget



Website

Açık kaynak kodlu komut dosyası ②

Gerçek TradingView ruhuyla, bu betiğin yazarı, yatırımcının anlayabilmesi ve doğrulayabilmesi için onu açık kaynak olarak yayınladı. Yazarın eline sağlıkl! 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? ②

★ Favori göstergelere ekle

```
1 //@version=3
2 // Copyright (c) 2019-present, Alex Orekhov (everget)
3 // Ehlers Simple Decycler script may be freely distributed under the MIT license.
4 study("Ehlers Simple Decycler", shorttitle="Decycler", overlay=true)
5
6 highpassLength = input(title="Highpass Period", type=integer, defval=125)
7 upperPercent = input(title="Upper Band % Shift", type=float, minval=0, step=0.1, defval=0.5)
8 lowerPercent = input(title="Lower Band % Shift", type=float, minval=0, step=0.1, defval=0.5)
9 src = input(title="Source", type=source, defval=close)
10 highlightMovements = input(title="Highlight Decycler Movements ?", type=bool, defval=true)
11
12 PI = 2 * asin(1)
13
14 // High-pass Filter
15 alphaArg = 2 * PI / (highpassLength * sqrt(2))
16
17 alpha = 0.0
18 alpha := cos(alphaArg) != 0
19 ? (cos(alphaArg) + sin(alphaArg) - 1) / cos(alphaArg)
20 : nz(alpha[1])
21
22 hp = 0.0
23 hp := pow(1 - (alpha / 2), 2) * (src - 2 * nz(src[1]) + nz(src[2])) + 2 * (1 - alpha) * nz(hp[1]) - pow(1 - alpha, 2) * nz(hp[2])
24
25 decycler = src - hp
26
27 decyclerColor = highlightMovements ? (decycler >= decycler[1] ? green : red) : #741b47
28 plot(decycler, title="Decycler", linewidth=2, color=decyclerColor, transp=0)
29
30 upperBand = (1 + upperPercent / 100) * decycler
31 lowerBand = (1 - lowerPercent / 100) * decycler
32
33 bandColor = #138484
34 upperBandPlot = plot(upperBand, title="Upper", color=bandColor)
35 lowerBandPlot = plot(lowerBand, title="Lower", color=bandColor)
36 fill(upperBandPlot, lowerBandPlot, title="Background", color=color(#fff966, 84))
37
```

Yorumlar



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

Alışlarla yorum

Yorum Paylaş



AlexMayorov · Eki 13, 2019

very nice

+1 Cevap Gönder



everget WIZARD · Eki 13, 2019

@AlexMayorov, spasio tebe, kamrad!

Cevap Gönder