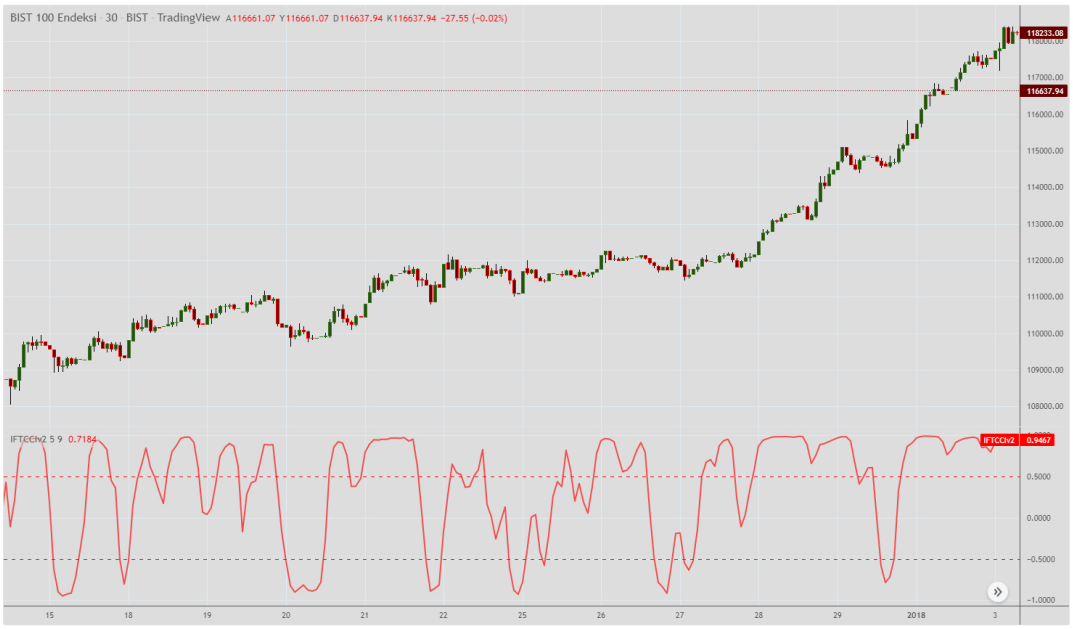
Inverse Fisher Transform on CCI Version 2

KivancOzbilgic · Ara 28, 2017



Oscillators

7 · 5360

Ara 28, 2017 — 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 past12 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 3, 2018 — **Sürüm Notları**: formula updated

Oca 6, 2018 — **Sürüm Notları**: here is the code

```
// author KIVANC @fr3762 on twitter
// creator John EHLERS
//
study("Inverse Fisher Transform on CCIv2", shorttitle="IFTCCIv2")
ccilength=input(5, "CCI Length")
wmalength=input(9, title="Smoothing length")
v1=0.1*(cci(close, ccilength)/4)
v2=wma(v1, wmalength)
INV=(exp(2*v2)-1)/(exp(2*v2)+1)
plot(INV, color=red, 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/UCJWTINVEwUceyGt4SUpB2-Q

Twitter · Youtube · Instagram

Korumalı komut dosyası

Bu komut dosyası kapalı kaynak olarak yayınlanmıştır ve özgürce kullanabilirsiniz. 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

Alkışlarla yorum | Yorum Paylaş

altcoinov · Oca 21, 2018

hocam alertable bi versiyon yaptım. ayrıca bir de strateji yapıp paylaşacağım, teşekkür ederiz.

```
study("IFTCCI Alertable", shorttitle="IFTCCI Alertable")
ccilength=input(21, "CCI Length")
wmalength=input(9, title="Smoothing length")
v1=0.1*(cci(close, ccilength)/4)
v2=wma(v1, wmalength)
INV=(exp(2*v2)-1)/(exp(2*v2)+1)
plot(INV, title='signal',color=red, linewidth=2)
hline(0.5, color=red)
hline(-0.5, color=green)
longCondition=crossover(INV,-0.5)
shortCondition=crossunder(INV,0.5)

alertcondition(longCondition, title='Inverse Fisher Long ', message='Inverse Fisher al verdi' )

alertcondition(shortCondition, title='Inverse Fisher Short', message='Invers Fisher sat verdi' )
```

+23 ▲ Cevap Gönder

tttt28297 · Nis 19, 2021

@altcoinov, F

▲ Cevap Gönder

altcoinov · Oca 21, 2018

Stratejinin 4 saatliğe uyarlanmış hali burda :

```
//@version=3
strategy("IFTCC Strategy", overlay=true)
ccilength=input(21, "CCI Length")
wmalength=input(9, title="Smoothing length")
v1=0.1*(cci(close, ccilength)/4)
v2=wma(v1, wmalength)
INV=(exp(2*v2)-1)/(exp(2*v2)+1)


longCondition = crossover(INV,-0.5)
if (longCondition)
strategy.entry("AL", strategy.long)

shortCondition = crossunder(INV,0.5)
if (shortCondition)
strategy.entry("SAT", strategy.short)
```

strategy test ile backtest yaptım, gayet iyi görünüyor.

+6 ▲ Cevap Gönder

cn222 · Nis 20, 2021

Hocam merhaba, twitterda yeni paylaştığınız KDJ ile neredeyse aynı yerlerde kesişim veriyor. İçerikleri aynı mıdır acaba bu indikatörlerin? Teşekkür ederim emeğiniz için.

▲ Cevap Gönder

bennycjonesmusic · Oca 21, 2021

hey man...

good job. one question.

v1=0.1*(cci(close, ccilength)/4)

why is this not -50 and instead /4? not saying you are wrong, but Ehlers original calculation is to - 50.

▲ Cevap Gönder

CagriKirteler · Oca 20, 2018

tesekkurler

▲ Cevap Gönder

venkatdamera PRO · Ara 30, 2017

Hi,
Is there a way I can get access to your Indicator ?

Thanks in advance!

Venkat.

▲ Cevap Gönder

Stratejinizi yükleyin