



## Ehlers Triple Delay-Line Detrender

everget Mar 15, 2019



Centered Oscillators Momentum Indicator (MOM) Detrended Price Oscillator (DPO) ehlers detrending detrender triple Cycles delay MOM

Mar 15, 2019 This indicator was originally developed by John F. Ehlers (Stocks & Commodities, V.18:7 (July, 2000): "Optimal Detrending").

Mr. Ehlers applied the ideas of the radar systems for the financial time series detrending.

Mr. Ehlers constructed the Triple Delay-Line Cancellor first, then smoothed it with the Modified Optimum Elliptic Filter with minimal lag. The smoothed detrended signal is smoothed again with the Modified Optimum Elliptic Filter to obtain signal line.

As result, the crossings of the two indicator lines catch every major cyclic move and the detrender itself can be used as the first step in more sophisticated analyses.

Mar 15, 2019 Sürüm Notları:

- Fixed errata

Freelance -> Telegram: @alex\_everget

A list of Free indicators:  
<https://bit.ly/25TEPUh>

A list of Paid indicators:  
<https://bit.ly/33MA8Yf>

Earn \$30:  
[https://www.tradingview.com/gopro/?share\\_your\\_love=everget](https://www.tradingview.com/gopro/?share_your_love=everget)

Website

### Açık kaynak kodlu komut dosyası

Gerçek TradingView ruhuya, 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=3
2 // Copyright (c) 2019-present, Alex Orekhov (everget)
3 // Ehlers Triple Delay-Line Detrender script may be freely distributed under the MIT license.
4 study("Ehlers Triple Delay-Line Detrender", shorttitle="TOLD")
5
6 src = input(title="Source", type=source, defval=h12)
7 showSignal = input(title="Show Signal Line ?", type=bool, defval=true)
8 showHistogram = input(title="Show Histogram ?", type=bool, defval=false)
9 highlightCrossovers = input(title="Highlight Signal Crossovers ?", type=bool, defval=true)
10 highlightZeroCrossovers = input(title="Highlight Zero Line Crossovers ?", type=bool, defval=false)
11 applyFilling = input(title="Apply Ribbon Filling ?", type=bool, defval=false)
12
13 tmp1 = 0.0
14 tmp1 := src + .068 * nz(tmp1[0])
15
16 tmp2 = 0.0
17 tmp2 := tmp1 - nz(tmp1[6]) + 1.2 * nz(tmp2[6]) - 0.7 * nz(tmp2[12])
18
19 detrender = nz(tmp2[12]) - 2 * nz(tmp2[6]) + tmp2
20
21 _moef(src) =>
22 src1 = nz(src[1], src)
23 src2 = nz(src[2], src1)
24 src3 = nz(src[3], src2)
25
26 moef = src
27 moef := 0.13785 * (2 * src - src1) +
28 0.0007 * (2 * src1 - src2) +
29 0.13785 * (2 * src2 - src3) +
30 1.2103 * nz(moef[1], moef) -
31 0.4867 * nz(moef[2], moef)
32
33 moef
34
35 tdld = _moef(detrender)
36 signal = _moef(tdld)
37 hist = tdld - signal
```

```
38 histColor = hist >= 0 ? (hist[1] < hist ? #26a69a : #b2dfdb) : (hist[1] < hist ? #ffcdd2 : #ef5350)
39 plot(showHistogram ? hist : na, title="Histogram", style=columns, color=histColor, transp=0)
40 hline(0, title="Zero Level", linestyle=dotted)
41
42 trendColor = tld > signal ? #0ebb23 : red
43
44 tldColor = applyFilling ? trendColor : (tld > 0 ? #0ebb23 : red)
45 signalColor = applyFilling ? trendColor : #ff9800
46
47 tldPlot = plot(tld, title="TLD", linewidth=2, color=tldColor, transp=0)
48 signalPlot = plot(showSignal ? signal : na, title="Signal", color=signalColor, transp=0)
49
50 transparent = color(white, 100)
51
52 fillColor = applyFilling ? trendColor : transparent
53 fill(tldPlot, signalPlot, color=fillColor, transp=70)
54
55 zeroCrossBgColor = highlightZeroCrossovers ? (tld > 0 ? green : red) : transparent
56 bgcolor(zeroCrossBgColor, transp=80)
57
58 plotshape(highlightCrossovers and crossover(tld, signal) ? avg(tld, tld[1]) : na, title="Crossover", location=location.absolute, style=shape.circle, size=size.tiny, color=green, transp=0)
59 plotshape(highlightCrossovers and crossunder(tld, signal) ? avg(tld, tld[1]) : na, title="Crossunder", location=location.absolute, style=shape.circle, size=size.tiny, color=red, transp=0)
60
```

## Yorumlar



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

Alışlarla yorum

Yorum Paylaş



**UnknownUnicorn5507594** · Eki 23, 2020

Hey,  
do you know how to pause a Strategy Condition for 10 Bars on any given Timeframe?  
Thank you for your Time

+1 Cevap Gönder



**everget WIZARD** · Eki 23, 2020

@Mahan\_Mahmoudi, Hi, yes I know, DM me

Cevap Gönder