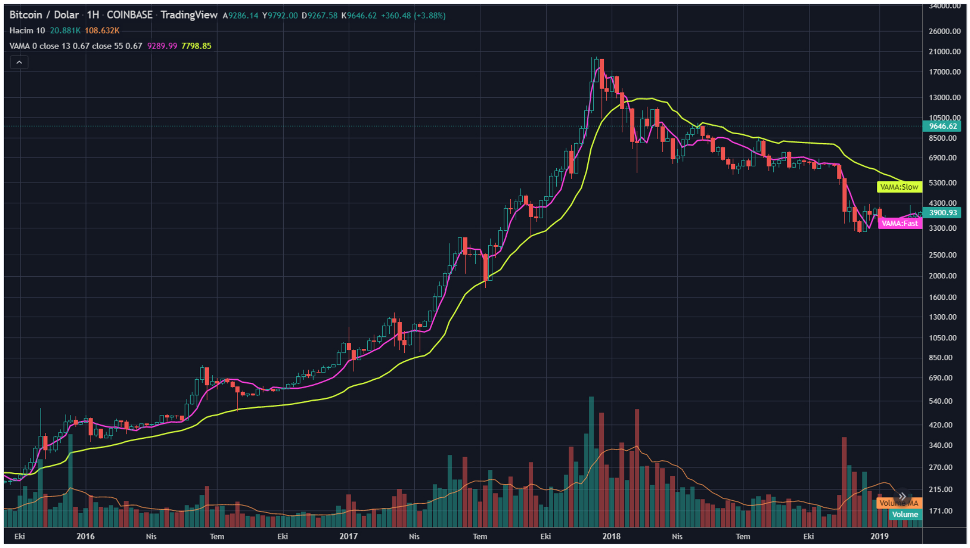
VAMA Volume Adjusted Moving Average Function

allanster PREMIUM Haz 24, 2020



Trend Analysis · Volume · Moving Averages · VAMA · adjusted

38 · 1988

Haz 24, 2020

This indicator is a live analysis adaptation of Richard Arms' Volume Adjusted Moving Average coded as a single function. VAMA utilizes a period length that is based on volume increments rather than time. Settings are provided for using as a pair of fast and slow moving averages.

• **SampleN** - N volume bars used as sample to calculate average volume , 0 equals all bars.

• **VAMA Source** - Price used for volume weighted calculations.

• **VAMA Length** - Specified number of volume ratio buckets to be reached.

• **VAMA VI Fct** - Size of volume ratio buckets.

• **VAMA Strict** - Must meet desired volume requirements, even if number of bars has to exceed VAMA Length to do it.

Please see previous published example here for more details on VAMA's usage and inability to redraw the past on time based charts.

NOTICE: This is an example script and not meant to be used as an actual strategy. By using this script or any portion thereof, you acknowledge that you have read and understood that this is for research purposes only and I am not responsible for any financial losses you may incur by using this script!

Haz 24, 2020

Sürüm Notları: Revision 1

Removed function's local reliance on global input nvb by changing it to use local _nvb instead, added cosmetic space, revised comment, no calculations are affected from previous version.

Previous lines:

```
tvb = 0, tvb := _nvb == 0 ? nz(tvb[1]) + 1 : nvb                        // total volume bars in sample
tvs = nvb == 0 ? cum(volume) : sum(volume,nvb)                          // total volume in sample
```

Revised lines:

```
tvb = 0, tvb := _nvb == 0 ? nz(tvb[1]) + 1 : _nvb                       // total volume bars used in sample
tvs = _nvb == 0 ? cum(volume) : sum(volume, _nvb)                       // total volume in sample
```

Kas 22, 2021

Sürüm Notları: Revision 2

Updated for Pine Script v5.

Telegram: https://t.me/allanster • Gunbot Tuners: http://www.allanster.com

If you would like to buy me a refreshing beverage :)...

LTC (preferred): LTDaAe7nPzbpBhZVT9o5f9f8M3aZSPa46Y

BTC: 13LhkeXBYrRomVAqbXcoLXHuqMk6Mf7G6N

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

```
// This source code is subject to the terms of the Mozilla Public License 2.0 at https://mozilla.org/MPL/2.0/
// © allanster

//@version=5
indicator("VAMA Volume Adjusted Moving Average Function r2", shorttitle = "VAMA", overlay = true)

nvb  = input.int  (defval = 0,     title = "SampleN (0 = All)", minval = 0)                // N volume bars used as sample to calculate average volume, 0 equals all bars
scF  = input      (defval = close, title = "VAMA Fast Source")                              // Richard Arms' default is close
lnF  = input.int  (defval = 13,    title = "VAMA Fast Length",  minval = 1)                 // Richard Arms' default is 55
fvF  = input.float(defval = 0.67,  title = "VAMA Fast VI Fct",  minval = 0.01, step = 0.1)  // Richard Arms' default is 0.67
rlF  = input      (defval = true,  title = "VAMA Fast Strict")                              // rule must meet volume requirements even if N bars' v2vi ratios has to exceed VAMA Length to do it
scS  = input      (defval = close, title = "VAMA Slow Source")                              // Richard Arms' default is close
lnS  = input.int  (defval = 55,    title = "VAMA Slow Length",  minval = 1)                 // Richard Arms' default is 55
fvS  = input.float(defval = 0.67,  title = "VAMA Slow VI Fct",  step = 0.1)                 // Richard Arms' default is 0.67
rlS  = input      (defval = true,  title = "VAMA Slow Strict")                              // rule must meet volume requirements even if N bars' v2vi ratios has to exceed VAMA Length to do it

vama(_src,_len,_fct,_rul,_nvb) =>                                                           // vama(source,length,factor,rule,sample)
    tvb = 0, tvb := _nvb == 0 ? nz(tvb[1]) + 1 : _nvb                                       // total volume bars used in sample
    tvs = _nvb == 0 ? ta.cum(volume) : math.sum(volume, _nvb)                               // total volume in sample
    v2i = volume / ((tvs / tvb) * _fct)                                                     // ratio of volume to increments of volume
    wtd = _src*v2i                                                                          // weighted prices
    nmb = 1                                                                                 // initialize number of bars summed back
    wtdSumB = 0.0                                                                           // initialize weighted prices summed back
    v2iSumB = 0.0                                                                           // initialize ratio of volume to increments of volume summed back
    for i = 1 to _len * 10                                                                  // set artificial cap for strict to VAMA length * 10 to help reduce edge case timeout errors
        strict = _rul ? false : i == _len                                                   // strict rule N bars' v2i ratios >= vama length, else <= vama length
        wtdSumB := wtdSumB + nz(wtd[i-1])                                                   // increment number of bars' weighted prices summed back
        v2iSumB := v2iSumB + nz(v2i[i-1])                                                   // increment number of bars' v2i's summed back
        if v2iSumB >= _len or strict                                                        // if chosen rule met
            break                                                                           // break (exit loop)
```

```
        nmb := nmb + 1                                                   // increment number of bars summed back counter
    nmb                                                                  // number of bars summed back to fulfill volume requirements or vama length
    wtdSumB                                                              // number of bars' weighted prices summed back
    v2iSumB                                                              // number of bars' v2i's summed back
    vama = (wtdSumB - (v2iSumB - _len) * _src[nmb]) / _len               // volume adjusted moving average

vamaFast = vama(scF,lnF,fvF,rlF,nvb), plot(vamaFast, title = "Fast", color = color.new(color.fuchsia, 0), linewidth = 2)
vamaSlow = vama(scS,lnS,fvS,rlS,nvb), plot(vamaSlow, title = "Slow", color = color.new(color.yellow, 0),  linewidth = 2)
```

Yorumlar

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

Alkışlarla yorum | Yorum Paylaş

PineCoders MOD · Oca 3, 2021

500 koin

Cevap Gönder

allanster PREMIUM · Oca 3, 2021

@PineCoders, thank you, very much appreciated!

Cevap Gönder

justnifty PREMIUM · Tem 6, 2020

a very good trading tool. thanks for sharing.
1. Can we use it for intraday...like 5min t/f?
2. Is it backtestable version available on TV?
Thanks again.

+6 Cevap Gönder

allanster PREMIUM · Tem 7, 2020

@justnifty, thanks for your interest. The script will function on any timeframe. I believe the default settings that Richard Arms chose were for much higher timeframes. As a rule I never give trading advice so I would encourage you to do your own research. I have only done cursory backtests at this point and have not published a strategy version, but conversion from study script to strategy script is fairly simple to do.

+3 Cevap Gönder

wroclai PRO+ · Haz 24, 2020

Thanks for sharing and including the very thorough and helpful notes!

+2 Cevap Gönder

allanster PREMIUM · Haz 25, 2020

@wroclai, thanks and good to see you!

+1 Cevap Gönder

raja74sekhar · Tem 20, 2020

Wonderful indicator

+1 Cevap Gönder

allanster PREMIUM · Tem 24, 2020

@raja74sekhar, thanks for your comment, appreciated.

+1 Cevap Gönder

luckycat PREMIUM · Tem 12, 2020

As a freshman,I am so happpy and appreciative.

+1 Cevap Gönder

allanster PREMIUM · Tem 16, 2020

@luckycat, thanks for your interest.

Cevap Gönder

rhanna · Haz 24, 2020

very interesting script, thanks a lot.

+1 Cevap Gönder

allanster PREMIUM · Haz 24, 2020

@rhanna, thanks for your interest and taking the time to comment, appreciated.

+2 Cevap Gönder

Adeel953 · Haz 24, 2020

Thankyou so much Sir .you make everything ready for us.our duty is just to eat..lol
thankyou sir

how do i learn this coding

+1 Cevap Gönder

allanster PREMIUM · Haz 24, 2020

@Adeel953, I appreciate your interest, @PineCoders has a great collection of resources for learning here:
pinecoders.com/learning_pine_roadmap/

+1 Cevap Gönder

gianfranco60 · Haz 24, 2020

Thanks for ypur job!

+1 Cevap Gönder

allanster PREMIUM · Haz 24, 2020

@gianfranco60, you are welcome, thanks for your interest and comments!

+1 Cevap Gönder

ICEKI PREMIUM · Haz 24, 2020

Thank you for the posting allanster!

I love this simple easy understanding indicator. That crossover signals is so precise, much better than EMA

+1 Cevap Gönder

allanster PREMIUM · Haz 24, 2020

@ICEKI, this version is identical to "Current" and "Subset" modes in the previous version I published, but it is much more efficient in it's resource usage. This version's code is also more portable and friendly for experimentation. Hope you find useful.

+1 Cevap Gönder

ICEKI PREMIUM · Haz 24, 2020

@allanster, Thanks You; keep it up bro =D

+1 Cevap Gönder

mohammadreza1363k · Nis 30

ok

Cevap Gönder

HareshTrader PRO+ · Mar 8

Has anyone tried converting this wonderful indictor to strategy, appreciate if you could share, I have trying to do one from many days but its fails and throw different error

Cevap Gönder

damavandi98 · Ara 16, 2021

The best moving Averages I have ever seen. Thank you

Cevap Gönder

allanster PREMIUM · Oca 6

@damavandi98, very nice to hear, thanks for your feedback!

Cevap Gönder

phjansan PRO+ · Nis 17, 2021

Thanks a lot, very powerful tool!

Cevap Gönder

allanster PREMIUM · Oca 6

@phjansan, thanks and apologies for previously missing your comment!

Cevap Gönder

Dmitry325 · Oca 2, 2021

Thanks !

Cevap Gönder

allanster PREMIUM · Oca 6

@Dmitry325, thanks for your interest and apologies for previously missing your comment!

+1 Cevap Gönder

blackcat1402 PREMIUM · Eyl 12, 2020

awesome script that introudce a powerful MA, thanks for sharing.

Cevap Gönder

allanster PREMIUM · Eyl 16, 2020

@blackcat1402, thanks for your interest!

Cevap Gönder

nyashasithole0 · Ağu 1, 2020

how do i download the indicator?

Cevap Gönder

allanster PREMIUM · Ağu 2, 2020

@nyashasithole0, thanks for your interest, you may either search and load the indicator same as you would any other indicator, or you can copy the code that is provided above.

Cevap Gönder

Pratik_4Clover · Tem 24, 2020

Pretty good, just a question though, I notice that it does plot on scripts without volume too, I've not yet gone deep into understanding its mechanics but would you suggest plot without volumes are also legible indicator use?

Cevap Gönder

allanster PREMIUM · Tem 24, 2020

@Owl, VAMA adapts it's period according to volume, without volume you would just be viewing a lagging offset of price.

Cevap Gönder

Pratik_4Clover · Tem 24, 2020

@allanster, Thank you for explanation and quick reply ^^

Cevap Gönder

Wallycool01 · Tem 22, 2020

Thank you .

Cevap Gönder

allanster PREMIUM · Tem 24, 2020

@Wallycool01, thanks for your interest.

Cevap Gönder

BigBitsIO PREMIUM · Tem 4, 2020

I am working on something similar, even toyed with volume adjustments with it as well! Great work!

Cevap Gönder

allanster PREMIUM · Tem 4, 2020

@BigBitsIO, thanks for the kind words!

+1 Cevap Gönder