Fisher Transform Indicator by Ehlers

HPotter WIZARD Tem 1, 2014

E-Mini S&P 500 · 1G · CME · TradingView A1951.75 Y1956.75 D1948.00 K1952.50 +0.50 (+0.03%)

Fisher Transform Indicator by Ehlers 10 0.8258 0.7959

fisher   transform   ehlers

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Market prices do not have a Gaussian probability density function
as many traders think. Their probability curve is not bell-shaped.
But trader can create a nearly Gaussian PDF for prices by normalizing
them or creating a normalized indicator such as the relative strength
index and applying the Fisher transform . Such a transformed output
creates the peak swings as relatively rare events.
Fisher transform formula is: y = 0.5 * ln ((1+x)/(1-x))
The sharp turning points of these peak swings clearly and unambiguously
identify price reversals in a timely manner.

🌐 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  /////////////////////////////////////////////////////
2  //  Copyright by HPotter v1.0 01/07/2014
3  //  Market prices do not have a Gaussian probability density function
4  //  as many traders think. Their probability curve is not bell-shaped.
5  //  But trader can create a nearly Gaussian PDF for prices by normalizing
6  //  them or creating a normalized indicator such as the relative strength
7  //  index and applying the Fisher transform. Such a transformed output
8  //  creates the peak swings as relatively rare events.
9  //  Fisher transform formula is: y = 0.5 * ln ((1+x)/(1-x))
10 //  The sharp turning points of these peak swings clearly and unambiguously
11 //  identify price reversals in a timely manner.
12 /////////////////////////////////////////////////////
13 study(title="Fisher Transform Indicator by Ehlers", shorttitle="Fisher Transform Indicator by Ehlers")
14 Length = input(10, minval=1)
15 xHL2 = hl2
16 xMaxH = highest(xHL2, Length)
17 xMinL = lowest(xHL2,Length)
18 nValue1 = 0.33 * 2 * ((xHL2 - xMinL) / (xMaxH - xMinL) - 0.5) + 0.67 * nz(nValue1[1])
19 nValue2 = iff(nValue1 > .99,  .999,
20               iff(nValue1 < -.99, -.999, nValue1))
21 nFish = 0.5 * log((1 + nValue2) / (1 - nValue2)) + 0.5 * nz(nFish[1])
22 plot(nFish, color=green, title="Fisher")
23 plot(nz(nFish[1]), color=red, title="Trigger")
```

Yorumlar

🕐 ↻

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

👏 Alkışlarla yorum   Yorum Paylaş

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jjcohen · Eki 25, 2016 🔗 ⚑

the chart above shows quite unbelievable result in term of trading. There should be a lot of traders billionaire around... As there is no free lunch in the market . Where is the catch ....

+5 ▲   ↩ Cevap Gönder

HPotter WIZARD · Eki 26, 2016 🔗 ⚑

It is not true. Look at 2013.10.30. We are have a high on the indicator = 6 and go to down, but the market move up. Also if you will be see this indicator in the realtime, as any other, it will not be show very good points to entry. In the hystory all indicators is good. You should know behavior of indicator for understanding how will move a market.

▲ Cevap Gönder

J jjcohen · Eki 26, 2016

I am going to do some back testing plus I think there is way to optimize the indicator although it's non-linear function.

▲ Cevap Gönder

J jjcohen · Eki 26, 2016

Plus as any indicator it tends to work poorly in a low volatility environment (which I believe is the case in 2013.10.30)

▲ Cevap Gönder

yourexdante PRO · Tem 3, 2021

does this repaint????

▲ Cevap Gönder

HPotter WIZARD · Tem 4, 2021

@yourexdante, Shouldn't

▲ Cevap Gönder