



Short-term Volume and Price Oscillator (SVAPO), developed by Sylvian Vervroot, combines both Price and Volume to construct an oscillator. In essence, when the price is trending up and volume is increasing, volume is added into the oscillator calculation. Conversely, when price is trending down and volume is increasing, volume will be subtracted from the oscillator. During consolidation phases when price and volume diverge, volume is not used to calculate the oscillator.

Some notes from his book:

- A buy is indicated when the oscillator is below the green line but greater than yesterday's value.
- A sell is indicated when the oscillator is above the red line but less than yesterday's value.
- The start of a short term up move is signaled by SVAPO when it turns up from below the lower standard deviation boundary. The same is valid for a short term down move when SVAPO turns down from above the upper standard deviation boundary.
- Medium term turning points in an up or downtrend are mostly announced with a divergence between price and SVAPO. In a medium term uptrend, SVAPO will generally continue to move above the 0-reference line.

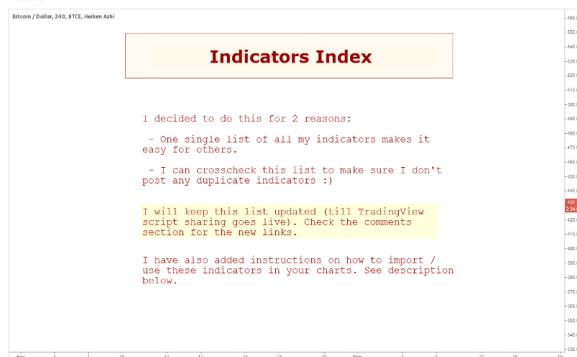
More info:

http://stocata.org/ta_en/proprietary.htm...
http://stocata.org/youtube/video_003.htm...

Vervroot sometimes uses this with his modified %B oscillator (<https://www.tradingview.com/v/sDPeIPDd/>).

List of my other indicators:

- Chart:



List of my free indicators: <http://bit.ly/tLQaPK8>

List of my indicators at Appstore: <http://blog.tradingview.com/?p=970>

[Twitter](#)

[Website](#)

Açık kaynak kodlu komut dosyası ⓘ

Güçlü TradingView rühuyla, bu betiğin yazan, yatırımcılar antayabilmesi ve doğrulanabilmesi için onu açık kaynak olarak yayınladı. Yazının eline sağlık! Bunu ücretsiz olarak kullanabilirsiniz, ancak bu kodun bir yanında yer almamı [Kullanım Koşulları](#) ile yönetilir. Bir grafikte kullanmak için favorilere ekleyebilirsiniz.

Feragatname

Büyükler ve yayınlanır, TradingView tarafından sağlanan veya onaylanan finansal, yatırım, işlem veya diğer türden tavsiye veya tavsiyeler anlamlı gelmez ve teşkil etmez. [Kullanım Şartları](#)nda daha fazlasını okuyun.

Bu komut dosyasını bir grafikte kullanmak ister misiniz? ⓘ

[★ Favori göstergelere ekle](#)

```

1 //
2 // @author LazyBear
3 // List of all my indicators:
4 // https://docs.google.com/document/d/15AGCuf28CLuvwfJ9w-Ikn5B8gkxDKBcByHevm5HLo/edit?usp=sharing
5 //
6 // Author: "Şenol - Short Volume And Price Oscillator"
7 // Author: "CÜNEYİT İLK"
8

```

```

6  # SVAPO: Stochastic Volume Price Oscillator
7  length=Input(8, title="SVAPO Period", minval=2, maxval=20)
8  cutof=Input(1, title="Minimum % price change", maxval=10, minval=0)
9  devH=Input(1.5, title="Stdev High", maxval=5, minval=0.1)
10 devL=Input(1.3, title="Stdev Low", maxval=5, minval=0.1)
11 stdever=Input(100, title="Stdev Period", maxval=200, minval=1)
12
13 calc_tema(z, length) -->
14     ema1 = ema(z, length)
15     ema2 = ema(ema1, length)
16     ema3 = ema(ema2, length)
17     3 * (ema1 - ema2) + ema3
18
19 calc_linregSlope(C, tp) >>
20     ((tp*(sum(cum(1),tp))-(sum(cum(1),tp)*(sum(cum(1),2),tp)))/((tp*sum(pow(cum(1),2),tp))-pow(sum(cum(1),tp),2)))
21
22 calc_OR2(x) >>
23     y=x // To force expr evaluation
24     (y == true) or (y[1] == true)
25
26 haOpen=(ohlc4[1] + nz(haOpen[1]))/2
27 haL=(ohlc4[1]+haOpen(max(high,haOpen)+min(low, haOpen))/4
28 haC=calc_tema(haL, round(length/1.0))
29 vtr=calc_tema(volume, length*5)
30 wave=vma[1]
31 vmax=?"wave
32 vcr=iff(volume>vmax, volume, vmax)
33 vtr=calc_tema(calc_linregSlope(volume, length), length)
34 svapo=calc_tema(sum(ifff(haC<(nz(haC[1])*(1+cutoff/1000)) and calc_OR2((vtr>nz(vtr[1]))), vc, iff(haC<(nz(haC[1])*(1-cutoff/1000)) and calc_OR2((vtr>nz(vtr[1]))), -vc,0)), length)/(wave+1),length)
35 plot(devH*stdev(svapo,stdever), color=red, style=3)
36 plot(-devL*stdev(svapo,stdever), color=green, style=3)
37 plot(0, color=gray, style=3)
38 plot(svapo, color=maroon, linewidth=2)

```

Yorumlar



Yararlı veya teşvik edici bir yorum bırakın. Piyasalarla birlikte hâkim olalım

[Alıntıları yorum](#)

[Yorum Paylaş](#)

QuantitativeExhaustion · EYL 28, 2014

published on TradingView.com, September 27, 2014
MASSIMO.MATI.150.75.A-1280x1280@0.0150.M/0.0234.L/0.772@0.0075



Rate of Change does make a difference in future price action with this indicator

+7 ▲ Cevap Gönder

LazyBear WIZARD · EYL 28, 2014

Nice.

+2 ▲ Cevap Gönder

QuantitativeExhaustion · EYL 28, 2014

Looks like we can also see a band squeeze too

▲ Cevap Gönder

QuantitativeExhaustion · EYL 28, 2014

published on TradingView.com, September 27, 2014
MASSIMO.MATI.150.75.A-1280x1280@0.0150.M/0.0234.L/0.772@0.0075



+1 ▲ Cevap Gönder

LazyBear WIZARD · EYL 28, 2014

yup.

+1 ▲ Cevap Gönder

grahvity · EYL 28, 2014

Brilliant! Yet another go-to indicator. Thanks LB.

+2 ▲ Cevap Gönder

grahvity · EYL 28, 2014

published on TradingView.com, September 27, 2014



+1 ▲ Cevap Gönder

QuantitativeExhaustion · Eyl 28, 2014

Good example

+1 ▲ Cevap Gönder

QuantitativeExhaustion · Eyl 28, 2014

You back testing this new Indicator ?

+2 ▲ Cevap Gönder

LazyBear WIZARD · Eyl 28, 2014

Thx Gravity.

▲ Cevap Gönder

G8080 PRO · Ara 20, 2021

New favourite Indicator, cheers

▲ Cevap Gönder

sublimares2 · Eyl 28, 2014

On shorter time frame (4h) or longer (weekly) seems to be annoying and needs to be used with extra tools for confirmation of reversals. While price is running into upper band (127%) and SVAPO displays oversold and a timid divergence- price continues the move up to 162%. So, one would be tempted to sell at the 127% because everything is pointing to a reversal and missing the last part of the impulse move. With some MAs (emas) this could be filtered or other indicators.

sublimares2 published on TradingView.com, September 28, 2014

BAT5-AAPL 100.75 ▲ +2.88 (+2.94%) O:98.85 H:100.72 L:99.76 C:100.72



▲ Cevap Gönder

sublimares2 · Eyl 28, 2014

Very nice tool LB-as usual great work. I gave it a test drive and seems to me that it showing more than expected. It looks very sensitive and one should analyse it also as a A/D tool too.

sublimares2 published on TradingView.com, September 28, 2014

BAT5-AAPL 100.75 ▲ +2.88 (+2.94%) O:98.85 H:100.72 L:99.76 C:100.75

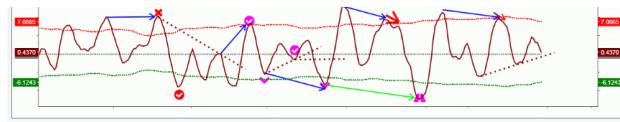


Now an image with the LazyBear COG a bit changed by me; showing it is working also visually much better with it. The price making a dbl.top and the second top is below the red band also looking at the SVAPO position being in oversold territory could lead to the conclusion that a distribution is coming. The AAPL price at the moment shows a bullish moment but the SVAPO shows a weakening of the recent impulse move. I would have liked the COG to have possibility of offsetting the bands 2-levels up and down.

sublimares2 published on TradingView.com, September 28, 2014

BAT5-AAPL 100.75 ▲ +2.88 (+2.94%) O:98.85 H:100.72 L:99.76 C:100.75





▲ Cevap Gönder

sublimares2 · Eyl 28, 2014

Not sure why images are not displaying

sublimares2 published on TradingView.com, September 28, 2014

BATS:AAPI 100.75 ▲ +2.88 (+2.94%) O:98.53 H:100.75 L:98.40 C:100.75



▲ Cevap Gönder

LazyBear WIZARD · Eyl 28, 2014

Very interesting. Thanks for sharing, sublimares.

+2 ▲ Cevap Gönder

accidentje · Eyl 28, 2014

Much appreciated, LBI!

▲ Cevap Gönder

LazyBear WIZARD · Eyl 28, 2014

YW :)

+1 ▲ Cevap Gönder