Ehlers Stochastic CG Oscillator [LazyBear]

LazyBear WIZARD May 25, 2015

lazybear custom indicators ehlers Stochastic Oscillator CG Oscillators

5 3786

Another one from Ehlers .

Ehlers likes the idea behind StochRSI so much, he dedicated a full chapter in his book (linked below) on how stoch works with his "superlative" (his words, not mine) indicators. This is stoch of his CG oscillator.

Standard stochastic oscillator uses fixed period for calculations and does not adjust to the constantly changing market cycle length. Stochastic CG Oscillator does not have such a drawback.

Use this like normal stochRSI osc (Uncheck "Fill Osc/Trigger" option, sample chart below)

More info:

- CG oscillator:

- Cybernetic Analysis for Stocks and Futures (Ehlers)

List of my public indicators: http://bit.ly/1LQaPK8
List of my app-store indicators: http://blog.tradingview.com/?p=970

List of my free indicators: http://bit.ly/1LQaPK8
List of my indicators at Appstore: http://blog.tradingview.com/?p=970

Twitter 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

```
//
// @author LazyBear
//
// List of my public indicators: http://bit.ly/1LQaPK8
// List of my app-store indicators: http://blog.tradingview.com/?p=970
//
study("Ehlers Stochastic CG Oscillator [LazyBear]", shorttitle="ESCGO_LB", overlay=false, precision=3)
src=input(hl2, title="Source")
length=input(8, title="Length", minval=1, maxval=100)
lvls=input(0.8, title="OB/OS Level")
fr=input(true, title="Fill Osc/Trigger region")
nm0=0, dm0=0
nm1=1<=length ? (nm0+(1 + 0) * src[0]) : nm0, dm1=1<=length ? dm0+src[0] : dm0
nm2=2<=length ? (nm1+(1 + 1) * src[1]) : nm1, dm2=2<=length ? dm1+src[1] : dm1
nm3=3<=length ? (nm2+(1 + 2) * src[2]) : nm2, dm3=3<=length ? dm2+src[2] : dm2
nm4=4<=length ? (nm3+(1 + 3) * src[3]) : nm3, dm4=4<=length ? dm3+src[3] : dm3
nm5=5<=length ? (nm4+(1 + 4) * src[4]) : nm4, dm5=5<=length ? dm4+src[4] : dm4
nm6=6<=length ? (nm5+(1 + 5) * src[5]) : nm5, dm6=6<=length ? dm5+src[5] : dm5
nm7=7<=length ? (nm6+(1 + 6) * src[6]) : nm6, dm7=7<=length ? dm6+src[6] : dm6
nm8=8<=length ? (nm7+(1 + 7) * src[7]) : nm7, dm8=8<=length ? dm7+src[7] : dm7
nm9=9<=length ? (nm8+(1 + 8) * src[8]) : nm8, dm9=9<=length ? dm8+src[8] : dm8
nm10=10<=length ? (nm9+(1 + 9) * src[9]) : nm9, dm10=10<=length ? dm9+src[9] : dm9
nm11=11<=length ? (nm10+(1 + 10) * src[10]) : nm10, dm11=11<=length ? dm10+src[10] : dm10
nm12=12<=length ? (nm11+(1 + 11) * src[11]) : nm11, dm12=12<=length ? dm11+src[11] : dm11
nm13=13<=length ? (nm12+(1 + 12) * src[12]) : nm12, dm13=13<=length ? dm12+src[12] : dm12
nm14=14<=length ? (nm13+(1 + 13) * src[13]) : nm13, dm14=14<=length ? dm13+src[13] : dm13
nm15=15<=length ? (nm14+(1 + 14) * src[14]) : nm14, dm15=15<=length ? dm14+src[14] : dm14
nm16=16<=length ? (nm15+(1 + 15) * src[15]) : nm15, dm16=16<=length ? dm15+src[15] : dm15
nm17=17<=length ? (nm16+(1 + 16) * src[16]) : nm16, dm17=17<=length ? dm16+src[16] : dm16
nm18=18<=length ? (nm17+(1 + 17) * src[17]) : nm17, dm18=18<=length ? dm17+src[17] : dm17
nm19=19<=length ? (nm18+(1 + 18) * src[18]) : nm18, dm19=19<=length ? dm18+src[18] : dm18
nm20=20<=length ? (nm19+(1 + 19) * src[19]) : nm19, dm20=20<=length ? dm19+src[19] : dm19
nm21=21<=length ? (nm20+(1 + 20) * src[20]) : nm20, dm21=21<=length ? dm20+src[20] : dm20
nm22=22<=length ? (nm21+(1 + 21) * src[21]) : nm21, dm22=22<=length ? dm21+src[21] : dm21
nm23=23<=length ? (nm22+(1 + 22) * src[22]) : nm22, dm23=23<=length ? dm22+src[22] : dm22
nm24=24<=length ? (nm23+(1 + 23) * src[23]) : nm23, dm24=24<=length ? dm23+src[23] : dm23
nm25=25<=length ? (nm24+(1 + 24) * src[24]) : nm24, dm25=25<=length ? dm24+src[24] : dm24
nm26=26<=length ? (nm25+(1 + 25) * src[25]) : nm25, dm26=26<=length ? dm25+src[25] : dm25
nm27=27<=length ? (nm26+(1 + 26) * src[26]) : nm26, dm27=27<=length ? dm26+src[26] : dm26
nm28=28<=length ? (nm27+(1 + 27) * src[27]) : nm27, dm28=28<=length ? dm27+src[27] : dm27
nm29=29<=length ? (nm28+(1 + 28) * src[28]) : nm28, dm29=29<=length ? dm28+src[28] : dm28
nm30=30<=length ? (nm29+(1 + 29) * src[29]) : nm29, dm30=30<=length ? dm29+src[29] : dm29
nm31=31<=length ? (nm30+(1 + 30) * src[30]) : nm30, dm31=31<=length ? dm30+src[30] : dm30
nm32=32<=length ? (nm31+(1 + 31) * src[31]) : nm31, dm32=32<=length ? dm31+src[31] : dm31
nm33=33<=length ? (nm32+(1 + 32) * src[32]) : nm32, dm33=33<=length ? dm32+src[32] : dm32
nm34=34<=length ? (nm33+(1 + 33) * src[33]) : nm33, dm34=34<=length ? dm33+src[33] : dm33
nm35=35<=length ? (nm34+(1 + 34) * src[34]) : nm34, dm35=35<=length ? dm34+src[34] : dm34
nm36=36<=length ? (nm35+(1 + 35) * src[35]) : nm35, dm36=36<=length ? dm35+src[35] : dm35
nm37=37<=length ? (nm36+(1 + 36) * src[36]) : nm36, dm37=37<=length ? dm36+src[36] : dm36
nm38=38<=length ? (nm37+(1 + 37) * src[37]) : nm37, dm38=38<=length ? dm37+src[37] : dm37
nm39=39<=length ? (nm38+(1 + 38) * src[38]) : nm38, dm39=39<=length ? dm38+src[38] : dm38
nm40=40<=length ? (nm39+(1 + 39) * src[39]) : nm39, dm40=40<=length ? dm39+src[39] : dm39
nm41=41<=length ? (nm40+(1 + 40) * src[40]) : nm40, dm41=41<=length ? dm40+src[40] : dm40
nm42=42<=length ? (nm41+(1 + 41) * src[41]) : nm41, dm42=42<=length ? dm41+src[41] : dm41
nm43=43<=length ? (nm42+(1 + 42) * src[42]) : nm42, dm43=43<=length ? dm42+src[42] : dm42
nm44=44<=length ? (nm43+(1 + 43) * src[43]) : nm43, dm44=44<=length ? dm43+src[43] : dm43
nm45=45<=length ? (nm44+(1 + 44) * src[44]) : nm44, dm45=45<=length ? dm44+src[44] : dm44
nm46=46<=length ? (nm45+(1 + 45) * src[45]) : nm45, dm46=46<=length ? dm45+src[45] : dm45
nm47=47<=length ? (nm46+(1 + 46) * src[46]) : nm46, dm47=47<=length ? dm46+src[46] : dm46
nm48=48<=length ? (nm47+(1 + 47) * src[47]) : nm47, dm48=48<=length ? dm47+src[47] : dm47
nm49=49<=length ? (nm48+(1 + 48) * src[48]) : nm48, dm49=49<=length ? dm48+src[48] : dm48
nm50=50<=length ? (nm49+(1 + 49) * src[49]) : nm49, dm50=50<=length ? dm49+src[49] : dm49
nm51=51<=length ? (nm50+(1 + 50) * src[50]) : nm50, dm51=51<=length ? dm50+src[50] : dm50
nm52=52<=length ? (nm51+(1 + 51) * src[51]) : nm51, dm52=52<=length ? dm51+src[51] : dm51
nm53=53<=length ? (nm52+(1 + 52) * src[52]) : nm52, dm53=53<=length ? dm52+src[52] : dm52
nm54=54<=length ? (nm53+(1 + 53) * src[53]) : nm53, dm54=54<=length ? dm53+src[53] : dm53
nm55=55<=length ? (nm54+(1 + 54) * src[54]) : nm54, dm55=55<=length ? dm54+src[54] : dm54
nm56=56<=length ? (nm55+(1 + 55) * src[55]) : nm55, dm56=56<=length ? dm55+src[55] : dm55
nm57=57<=length ? (nm56+(1 + 56) * src[56]) : nm56, dm57=57<=length ? dm56+src[56] : dm56
nm58=58<=length ? (nm57+(1 + 57) * src[57]) : nm57, dm58=58<=length ? dm57+src[57] : dm57
nm59=59<=length ? (nm58+(1 + 58) * src[58]) : nm58, dm59=59<=length ? dm58+src[58] : dm58
nm60=60<=length ? (nm59+(1 + 59) * src[59]) : nm59, dm60=60<=length ? dm59+src[59] : dm59
nm61=61<=length ? (nm60+(1 + 60) * src[60]) : nm60, dm61=61<=length ? dm60+src[60] : dm60
nm62=62<=length ? (nm61+(1 + 61) * src[61]) : nm61, dm62=62<=length ? dm61+src[61] : dm61
nm63=63<=length ? (nm62+(1 + 62) * src[62]) : nm62, dm63=63<=length ? dm62+src[62] : dm62
nm64=64<=length ? (nm63+(1 + 63) * src[63]) : nm63, dm64=64<=length ? dm63+src[63] : dm63
nm65=65<=length ? (nm64+(1 + 64) * src[64]) : nm64, dm65=65<=length ? dm64+src[64] : dm64
nm66=66<=length ? (nm65+(1 + 65) * src[65]) : nm65, dm66=66<=length ? dm65+src[65] : dm65
nm67=67<=length ? (nm66+(1 + 66) * src[66]) : nm66, dm67=67<=length ? dm66+src[66] : dm66
nm68=68<=length ? (nm67+(1 + 67) * src[67]) : nm67, dm68=68<=length ? dm67+src[67] : dm67
nm69=69<=length ? (nm68+(1 + 68) * src[68]) : nm68, dm69=69<=length ? dm68+src[68] : dm68
nm70=70<=length ? (nm69+(1 + 69) * src[69]) : nm69, dm70=70<=length ? dm69+src[69] : dm69
nm71=71<=length ? (nm70+(1 + 70) * src[70]) : nm70, dm71=71<=length ? dm70+src[70] : dm70
nm72=72<=length ? (nm71+(1 + 71) * src[71]) : nm71, dm72=72<=length ? dm71+src[71] : dm71
nm73=73<=length ? (nm72+(1 + 72) * src[72]) : nm72, dm73=73<=length ? dm72+src[72] : dm72
nm74=74<=length ? (nm73+(1 + 73) * src[73]) : nm73, dm74=74<=length ? dm73+src[73] : dm73
nm75=75<=length ? (nm74+(1 + 74) * src[74]) : nm74, dm75=75<=length ? dm74+src[74] : dm74
nm76=76<=length ? (nm75+(1 + 75) * src[75]) : nm75, dm76=76<=length ? dm75+src[75] : dm75
nm77=77<=length ? (nm76+(1 + 76) * src[76]) : nm76, dm77=77<=length ? dm76+src[76] : dm76
nm78=78<=length ? (nm77+(1 + 77) * src[77]) : nm77, dm78=78<=length ? dm77+src[77] : dm77
nm79=79<=length ? (nm78+(1 + 78) * src[78]) : nm78, dm79=79<=length ? dm78+src[78] : dm78
nm80=80<=length ? (nm79+(1 + 79) * src[79]) : nm79, dm80=80<=length ? dm79+src[79] : dm79
nm81=81<=length ? (nm80+(1 + 80) * src[80]) : nm80, dm81=81<=length ? dm80+src[80] : dm80
nm82=82<=length ? (nm81+(1 + 81) * src[81]) : nm81, dm82=82<=length ? dm81+src[81] : dm81
nm83=83<=length ? (nm82+(1 + 82) * src[82]) : nm82, dm83=83<=length ? dm82+src[82] : dm82
nm84=84<=length ? (nm83+(1 + 83) * src[83]) : nm83, dm84=84<=length ? dm83+src[83] : dm83
nm85=85<=length ? (nm84+(1 + 84) * src[84]) : nm84, dm85=85<=length ? dm84+src[84] : dm84
nm86=86<=length ? (nm85+(1 + 85) * src[85]) : nm85, dm86=86<=length ? dm85+src[85] : dm85
nm87=87<=length ? (nm86+(1 + 86) * src[86]) : nm86, dm87=87<=length ? dm86+src[86] : dm86
nm88=88<=length ? (nm87+(1 + 87) * src[87]) : nm87, dm88=88<=length ? dm87+src[87] : dm87
nm89=89<=length ? (nm88+(1 + 88) * src[88]) : nm88, dm89=89<=length ? dm88+src[88] : dm88
nm90=90<=length ? (nm89+(1 + 89) * src[89]) : nm89, dm90=90<=length ? dm89+src[89] : dm89
nm91=91<=length ? (nm90+(1 + 90) * src[90]) : nm90, dm91=91<=length ? dm90+src[90] : dm90
nm92=92<=length ? (nm91+(1 + 91) * src[91]) : nm91, dm92=92<=length ? dm91+src[91] : dm91
nm93=93<=length ? (nm92+(1 + 92) * src[92]) : nm92, dm93=93<=length ? dm92+src[92] : dm92
nm94=94<=length ? (nm93+(1 + 93) * src[93]) : nm93, dm94=94<=length ? dm93+src[93] : dm93
nm95=95<=length ? (nm94+(1 + 94) * src[94]) : nm94, dm95=95<=length ? dm94+src[94] : dm94
nm96=96<=length ? (nm95+(1 + 95) * src[95]) : nm95, dm96=96<=length ? dm95+src[95] : dm95
nm97=97<=length ? (nm96+(1 + 96) * src[96]) : nm96, dm97=97<=length ? dm96+src[96] : dm96
nm98=98<=length ? (nm97+(1 + 97) * src[97]) : nm97, dm98=98<=length ? dm97+src[97] : dm97
nm99=99<=length ? (nm98+(1 + 98) * src[98]) : nm98, dm99=99<=length ? dm98+src[98] : dm98
nm100=100<=length ? (nm99+(1 + 99) * src[99]) : nm99, dm100=100<=length ? dm99+src[99] : dm99
nm=nm100, dm=dm100
cg = iff(dm != 0, -nm/dm + (length + 1) / 2.0, 0)
maxc = highest(cg, length)
minc = lowest(cg, length)
v1 = iff(maxc != minc, (cg - minc) / (maxc - minc), 0)
v2_ = (4*v1 + 3*v1[1] + 2*v1[2] + v1[3]) / 10.0
v2 = 2*(v2_ - 0.5)
t = ( 0.96 * ( ( v2[1]) + 0.02 ) )
duml=plot(fr?(v2>t?v2:t):na, style=circles, linewidth=0, color=gray, title="Dummy")
cmil=plot(v2, title="StochCGOsc", color=red)
tl=plot(t, title="Trigger",color=green)
plot(0, title="ZeroLine", color=gray)
ul=plot(lvls),ll=plot(lvls)*-1.0
plot(ul,title="Level+",color=gray)
plot(ll,title="Level-",color=gray)
fill(cmil, duml, color=red, transp=50, title="NegativeFill")
fill(tl, duml, color=lime, transp=50, title="PositiveFill")
ebc=input(false, title="Color bars?")
bc=ebc?(v2>v2[1]?(v2>0?lime:green):v2<v2[1]?(v2>0?orange:red):(v2>ul?lime:v2<ll?red:gray)):na
barcolor(bc)
```


BENZER FİKİRLER

Ehlers Adaptive Cyber Cycle Indicator [LazyBear]
LazyBear WIZARD 13 May 27, 2015

Ehlers MESA Adaptive Moving Average [LazyBear]
LazyBear WIZARD 43 May 24, 2015

Ehlers Simple Cycle Indicator [LazyBear]
LazyBear WIZARD May 23, 2015

Ehlers Instantaneous Trend [LazyBear]
LazyBear WIZARD 32 May 22, 2015

Ehlers Center of Gravity Oscillator [LazyBear]
LazyBear WIZARD 5 May 21, 2015

Ehlers Cyber Cycle Indicator [LazyBear]
LazyBear WIZARD 7 May 19, 2015

Ehlers Universal Oscillator [LazyBear]
LazyBear WIZARD 26 Ara 19, 2014

Ehlers Smoothed Stochastic & RSI with Roofing Filters
LazyBear WIZARD 15 Tem 26, 2014

Indicators: Butterworth & Super Smoother filters
LazyBear WIZARD 2 May 18, 2014

3 more indicators: Inverse Fisher on RSI/MFI and CyberCycle
LazyBear WIZARD 19 Nis 12, 2014

Yorumlar

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

Alkışlarla yorum | Yorum Paylaş

Dragon-Bot PREMIUM · Oca 5, 2018

Hi Lazybear,

First, thank you very much for all the hard work with the indicators. I am "just" starting out with pinescript and I was wondering if this indicator is the same as this script:
davenewberg.com/Trading/TS_Code/Ehlers_Indicators/Stochastic_CG_Osc.html

I'm a bit confused about the huge difference in code.

+2 Cevap Gönder

Maxun PRO+ · May 25, 2015

Hi, whats the name of the SR indicator you're using?

+1 Cevap Gönder

LazyBear WIZARD · May 25, 2015

It is RSI S/R levels. More info: tradingview.com/market/lb-srlevels/

+1 Cevap Gönder

YGHero · Tem 15, 2019

@LazyBear, thx kind answer~

+1 Cevap Gönder

thibellotti · Haz 24, 2021

whats the meaning of the colorbars? do you have a subtitle or reference somewhere? Nice indicator BTW!

Cevap Gönder