



MAMA by EHLERS

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Moving Averages MESA Adaptive Moving Average (MAMA) ehlers kivanc FR3762

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MESA Adaptive Moving Average aka: Mother of Adaptive Moving Averages:

The MESA Adaptive Moving Average (MAMA) adapts to price movement in an entirely new and unique way. The adaptation is based on the rate change of phase as measured by the Hilbert Transform Discriminator I have previously described.¹

The advantage of this method of adaptation is that it features a fast attack average and a slow decay average so that composite average rapidly ratchets behind price changes and holds the average value until the next ratchet occurs. The action of MAMA is shown in Figure 1. Since the average fallback is slow I can build trading systems that are virtually free of whipsaw trades.

For detailed information of MAMA: (creators' [PDF](#) document)

<http://www.mesasoftware.com/papers/MAMA...>

Long condition: when MAMA Crosses over FAMA (Following Adaptive Moving Average)

Short condition: when FAMA Crosses over MAMA

(Personally modified LazyBear's version which was originally calculated in degrees instead of radian by applying explanations in the [MESA pdf](#) /[papers/MAMA.pdf#](#))

Creator: John EHLERS

Twitter: @kivancozbilgic

YouTube (Turkish): <http://youtube.com/c/kivancozbilgic>

YouTube (English): <https://www.youtube.com/channel/UCJWTFWVewUceyGt4SUpb82-Q>



Twitter



YouTube



Instagram

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 //@version=2
2 // MESA Adaptive Moving Average
3 // aka: Mother of Adaptive Moving Averages
4 // Creator: John EHLERS
5 //author: KIVANC @fr3762 on Twitter
6
7 study("MAMA by EHLERS", shorttitle="MAMA", overlay=true)
8 Price=input(h2, title="Source")
9 fastlimit=input(0.5, title="Fast Limit")
10 slowlimit=input(0.05, title="Slow Limit")
11
12 smooth = (4*Price + 3*Price[1] + 2*Price[2] + Price[3])/10
13 detrender = (0.0962*smooth + 0.5769*nz(smooth[2]) - 0.5769*nz(smooth[4]) - 0.0962*nz(smooth[6]))*(0.075*nz(Period[1]) + 0.54)
14 q1 = (0.0962*detrender + 0.5769*nz(detrender[2]) - 0.5769*nz(detrender[4]) - 0.0962*nz(detrender[6]))*(0.075*nz(Period[1]) + 0.54)
15 i1 = nz(detrender[3])
16 j1 = (0.0962*i1 + 0.5769*nz(i1[2]) - 0.5769*nz(i1[4]) - 0.0962*nz(i1[6]))*(0.075*nz(Period[1]) + 0.54)
17 j2 = (0.0962*q1 + 0.5769*nz(q1[2]) - 0.5769*nz(q1[4]) - 0.0962*nz(q1[6]))*(0.075*nz(Period[1]) + 0.54)
18 i2i = i1 - j2
19 q2i = q1 + j1
20 i2 = 0.2*i2i + 0.8*nz(i2[1])
21 q2 = 0.2*q2i + 0.8*nz(q2[1])
22 re1 = i2*nz(i2[1]) + q2*nz(q2[1])
23 im1 = i2*nz(q2[1]) - q2*nz(i2[1])
24 re = 0.2*re1 + 0.8*nz(re[1])
25 im = 0.2*im1 + 0.8*nz(im[1])
26 n1 = (re/im-0.05) and re<0.05 or when(n1>0, n1) and n1<0.05
```

```
26 p1 = iff(p1 > 1.5*nz(p1[1]), 1.5*nz(p1[1]), iff(p1 < 0.67*nz(p1[1]), 0.67*nz(p1[1]), p1))
27 p2 = iff(p1 > 1.5*nz(p1[1]), 1.5*nz(p1[1]), iff(p1 < 0.67*nz(p1[1]), 0.67*nz(p1[1]), p1))
28 p3 = iff(p2 < 6, iff(p2 > 50, 50, p2))
29 Period = 0.2*p3 + 0.8*nz(p3[1])
30 SmoothPeriod = 0.33*Period + 0.67*nz(SmoothPeriod[1])
31 Phase = 180/(4 * atan(1))*atan(q1 / i1)
32 DeltaPhase1 = nz(Phase[1]) - Phase
33 DeltaPhase = iff(DeltaPhase1 < 1, 1, DeltaPhase1)
34 alpha1 = fastlimit / DeltaPhase
35 alpha = iff(alpha1 < slowlimit, slowlimit, iff(alpha1 > fastlimit, fastlimit, alpha1))
36 MAMA = alpha*Price + (1 - alpha)*nz(MAMA[1])
37 FAMA = 0.5*alpha*MAMA + (1 - 0.5*alpha)*nz(FAMA[1])
38
39 plot(MAMA, title="MAMA", color=blue, linewidth=2)
40 plot(FAMA, title="FAMA", color=maroon, linewidth=2)
```

Yorumlar



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

Alışlarla yorum

Yorum Paylaş



ICEKI PREMIUM

· Oca 8, 2019

Appreciated your generous shared =D

+1 [Cevap Gönder](#)



ZAQDA

· Oca 8, 2019

Many Thanks for Your Precious Support and Great Help , Mr Kivanç

Appreciated It...

+1 [Cevap Gönder](#)



BNSKumar

· Eki 5, 2020

Hi, what would be starting values for Period, SmoothPeriod. Any clue?

[Cevap Gönder](#)



kirpal123

· Nis 18, 2020

will you tell me how to add atr value and insted of fama slow line

[Cevap Gönder](#)



kirpal123

· Nis 18, 2020

hi bro add atr indicator and remove slowline indicator (fama) .code it in trandline and show a singla trand line

[Cevap Gönder](#)



cihangiryusuf PRO

· Kas 9, 2019

Thank u

[Cevap Gönder](#)



alexander34 PRO

· Şub 6, 2019

Teşekkürler...

[Cevap Gönder](#)



NeverSayNever PRO

· Oca 17, 2019

Thank you very much

[Cevap Gönder](#)

Super Trended Moving Averages

Elevated Leverage Index System -
ELIS

MACD ReLoaded STRATEGY

