

List of Mathematical Symbols

- [List of Mathematical Symbols](#)
 - [Common Mathematical Operations](#)
 - [Ceiling Function](#)
 - [Exponential Function](#)
 - [Floor Function](#)
 - [Logarithmic Function](#)
 - [Moving Maximum](#)
 - [Moving Minimum](#)
 - [Moving Range](#)
 - [Moving Summation](#)
 - [Multiplication](#)
 - [Rounding Function](#)
 - [Stochastic Ratio](#)
 - [Summation](#)
 - [Welles Summation](#)
 - [Parameters](#)
 - [Random Variables](#)
 - [Statistical Functions](#)

List of Mathematical Symbols

This section lists the mathematical symbols that are used in Technical Studies Reference.

Common Mathematical Operations

This section lists and explains some of the mathematical operations that are frequently used in technical studies.

Ceiling Function

The ceiling function returns the least integer that is greater than a given number. The notation for the ceiling function of a number (X) is $\lceil X \rceil$.

Example: $\lceil 3.3 \rceil = 4$

Exponential Function

The exponential function returns the exponential of a variable (X) in the natural base $(\mathrm{e} \approx 2.71828)$. The notation for the exponential function is either e^X

(e^X) or $(\exp(X))$.

Floor Function

The floor function returns the greatest integer that is less than a given number. The notation for the floor function of a number (X) is $(\lfloor X \rfloor)$.

Example: $(\lfloor 5.8 \rfloor = 5)$

Logarithmic Function

The logarithmic function returns the logarithm of a variable (X) in the natural base $(\mathrm{e} \approx 2.71828)$. The notation for the logarithmic function is either $(\log_{\mathrm{e}}(X))$ or $(\ln(X))$.

Moving Maximum

This operation returns the maximum of a set of values in a moving window of [Length](#) (n) . Our notation for the Moving Maximum of a [Random Variable](#) (X) at Index (t) is $(\max_t(X, n))$, and it is calculated as follows.

$$(\max_t(X, n) = \max\{X_{t-n+1}, X_{t-n+2}, \dots, X_t\})$$

In the event that there are not yet (n) values in the moving window (that is, $(t < n - 1)$), the Moving Maximum is calculated as follows.

$$(\max_t(X, n) = \max\{X_0, X_1, \dots, X_t\})$$

Moving Minimum

This operation returns the minimum of a set of values in a moving window of [Length](#) (n) . Our notation for the Moving Minimum of a [Random Variable](#) (X) at Index (t) is $(\min_t(X, n))$, and it is calculated as follows.

$$(\min_t(X, n) = \min\{X_{t-n+1}, X_{t-n+2}, \dots, X_t\})$$

In the event that there are not yet (n) values in the moving window (that is, $(t < n - 1)$), the Moving Minimum is calculated as follows.

$$(\min_t(X, n) = \min\{X_0, X_1, \dots, X_t\})$$

Moving Range

This operation returns the difference of the [Moving Maximum](#) of a [Random Variable](#) $(X^{(1)})$ and the [Moving Minimum](#) of a Random Variable $(X^{(2)})$ at Index (t) . It is calculated as follows.

$$\text{Range}_t(X^{(1)}, X^{(2)}, n) = \max_t(X^{(1)}, n) - \min_t(X^{(2)}, n)$$

Moving Summation

This operation returns the sum of a set of values in a moving window of [Length](#) n . Our notation for the Moving Sum of a [Random Variable](#) X at Index t is $\text{sum}_t(X, n)$, and it is calculated as follows.

$$\text{sum}_t(X, n) = X_{t-n+1} + X_{t-n+2} + \cdots + X_t$$

We can express this as a [Summation](#) as follows.

$$\text{sum}_t(X, n) = \sum_{i=t-n+1}^t X_i$$

In the event that there are not yet n values in the moving window (that is, $t < n - 1$), the Moving Summation is calculated as follows.

$$\text{sum}_t(X, n) = X_0 + X_1 + \cdots + X_t = \sum_{i=0}^t X_i$$

Multiplication

We make occasional use of Π notation for multiplication.

For the list of n numbers (X_1, X_2, \dots, X_n) , we denote their product as follows.

$$\prod_{i=1}^n X_i = X_1 \cdot X_2 \cdot \cdots \cdot X_n$$

- Π is called the **product sign**.
- i is called the **index of multiplication**, or simply the **index**. It functions as a counter from 1 to n .
- 1 is called the **lower limit of multiplication**.
- n is called the **upper limit of multiplication**.
- X_i is called the **multiplicand**.

Rounding Function

The rounding function returns the integer that is closest to a given number. The notation for the rounding function of a number X is $[X]$.

Example: $[5.1] = 5$

Example: $[5.8] = 6$

Stochastic Ratio

Let X be a random variable, and let X_t be its value at Index t . Let n be a [Length](#).

The Stochastic Ratio at Index t for the given Inputs is denoted as $\text{StochRat}_t(X, n)$, and it is computed for $t > n - 1$ as follows.

$$\text{StochRat}_t(X, n) = \left\{ \begin{matrix} \frac{X_t - \min_t(X, n)}{\max_t(X, n) - \min_t(X, n)} & \max_t(X, n) - \min_t(X, n) \neq 0 \\ 0 & \max_t(X, n) - \min_t(X, n) = 0 \end{matrix} \right.$$

In the above ratio, $\max_t(X, n)$ and $\min_t(X, n)$ are the [Moving Maximum](#) and [Moving Minimum](#), respectively, of X over n bars.

Summation

We make frequent use of Sigma (Σ) notation for summation.

For the list of n numbers X_1, X_2, \dots, X_n , we denote their sum as follows.

$$\sum_{i=1}^n X_i = X_1 + X_2 + \dots + X_n$$

- Σ is called the **summation sign**.
- i is called the **index of summation**, or simply the **index**. It functions as a counter from 1 to n .
- 1 is called the **lower limit of summation**.
- n is called the **upper limit of summation**.
- X_i is called the **summand**.

Welles Summation

This operation returns the sum of a set of values in a moving window of [Length](#) n . Our notation for the Moving Sum of a [Random Variable](#) X at Index t is $\text{WS}_t(X, n)$, and it is calculated as follows.

$$\text{WS}_t(X, n) = \left\{ \begin{matrix} X_0 & t = 0 \\ \text{WS}_{t-1}(X, n) + X_t & 0 < t < n \\ \text{WS}_{t-1}(X, n) - \text{WS}_{t-1}(X, n)/n + X_t & t \geq n \end{matrix} \right.$$

Parameters

Parameters are variables whose values are either entered by the user as Inputs, calculated from Input values, automatically generated by [Auto Looping](#), or automatically generated by internal looping.

- $\Delta\alpha$ - Acceleration Increment - Appears in [Parabolic](#)
- α_{\max} - Max Acceleration Factor - Appears in [Parabolic](#)
- α_S - Start Acceleration Factor - Appears in [Parabolic](#)

- $\alpha(n)$ - Smoothing Constant (Length-Dependent) - Appears in [Instantaneous Trendline](#) and [Cyber Cycle](#)
- $\beta(\ell)$ - Smoothing Constant (Lag-Dependent) - Appears in [Cyber Cycle](#)
- c - Currency Value Per Tick - This is set through **Chart >> Chart Settings >> Symbol**.
- c - Smoothing Constant - Appears in [Moving Average - Adaptive](#)
- $c(n)$ - Smoothing Constant (Length-Dependent) - Appears in [Moving Average - Exponential](#).
- i - Variable Chart Bar Index Value - Usually varies from some past value of the Index up to the Current Index Value t .
- k - Offset
- $k^{(i)}(n)$ - i^{th} coefficient of the [Butterworth Filter](#) or [Super Smoother Filter](#)
- l - Line Value - Appears in [Inverse Fisher Transform](#) and [Inverse Fisher Transform with RSI](#)
- ℓ - Lag - Appears in [Cyber Cycle](#)
- μ - ATR Multiplier - Appears in [Volatility Trend Indicator](#).
- n - [Length](#) - This may be subscripted, e.g. n_1 , n_{RSI} .
- $N^{(1)}(n)$ - Appears in [Detrended Oscillator](#)
- $N^{(2)}(n)$ - Appears in [Detrended Oscillator](#)
- ϕ_D - Divergence Threshold in Degrees - Appears in [Divergence Detector](#)
- ϕ_O - Opposite Slope Divergence Threshold in Degrees - Appears in [Divergence Detector](#)
- s - Tick Size - This is set through **Chart >> Chart Settings >> Main Settings**.
- t - Current Chart Bar Index Value
- τ - Current Chart Bar Number
- v - Multiplier (in [T3](#)) or Value (in [Bands/Envelope](#)) or Value Per Point (in [Study Angle](#))
- y^H - High Threshold - Appears in [Rate of Change Oscillator Type II](#)
- y^L - Low Threshold - Appears in [Rate of Change Oscillator Type II](#)

Random Variables

Random Variables are variables whose values are determined by the outcome of an experiment. For our purposes, Random Variables are almost always volumes, prices or [Statistical Functions](#) of these.

When we refer to the value of a Random Variable at Index t , we use a subscript to indicate this. For instance, the value of the Random Variable **Input Data** X at Index t is denoted as X_t .

- C - Closing Price - This may be superscripted, e.g. $C^{(1)}$, $C^{(HA)}$, $C^{(-1)}$, etc.
- H - High Price - This may be superscripted, e.g. $H^{(1)}$, $H^{(HA)}$, $H^{(-1)}$, etc.
- L - Low Price - This may be superscripted, e.g. $L^{(1)}$, $L^{(HA)}$, $L^{(-1)}$, etc.

1)}), etc.

- $\backslash(n_t^{\{NZ\}})$ - Number of Nonzero values of $\backslash(X)$ - Appears in [Moving Average - Simple Skip Zeros](#)
- $\backslash(N^{\{P\}})$ - Number of Prices - Appears in [Numbers Bars Avg Volume Per Price Graph](#)
- $\backslash(N)$ - Number of Trades - This may be superscripted, e.g. $\backslash(N^{\{ask\}})$, $\backslash(N^{\{bid\}})$, etc.
- $\backslash(O)$ - Opening Price - This may be superscripted, e.g. $\backslash(O^{\{1\}})$, $\backslash(O^{\{HA\}})$, $\backslash(O^{\{-1\}})$, etc.
- $\backslash(OI)$ - [Open Interest](#)
- $\backslash(P)$ - Price - This may be superscripted, e.g. $\backslash(P^{\{ask\}})$, $\backslash(P^{\{bid\}})$, etc.
- $\backslash(R)$ - +/- Volume - Appears in [Volume Zone Oscillator](#)
- $\backslash(S)$ - Study Reference - Appears in [Color Bar Based On Above/Below Study](#) and [Divergence Detector](#)
- $\backslash(V)$ - Volume - This may be superscripted, e.g. $\backslash(V^{\{ask\}})$, $\backslash(V^{\{bid\}})$, etc.
- $\backslash(X)$ - [Input Data](#) - These may be superscripted, e.g. $\backslash(X^{\{1\}})$, $\backslash(X^{\{2\}})$.

Statistical Functions

Statistical Functions take on a value at each Current Index Value $\backslash(t)$. Unless otherwise stated, the value of a Statistical Function is 0 prior to the starting value of $\backslash(t)$. We refer to the value of a Statistical Function at Index $\backslash(t)$ by using a subscript, and we write any Inputs for the Statistical Function in parentheses. For instance, the value of the Statistical Function [Moving Average - Simple](#) of Input Data $\backslash(X)$ with Length $\backslash(n)$ at Index $\backslash(t)$ is denoted as $\backslash(MA_t(X,n))$.

When a Statistical Function is used as a [Random Variable](#) for another Statistical Function, we indicate this by omitting its subscript. For instance, the value of the Exponential Moving Average of $\backslash(X)$ with Length $\backslash(n)$ at Index $\backslash(t)$ is denoted as $\backslash(EMA_t(X,n))$. If we take the Exponential Moving Average of $\backslash(EMA_t(X,n))$, again with Length $\backslash(n)$, we denote its value at Index $\backslash(t)$ as $\backslash(EMA_t(EMA(X,n),n))$. Here, $\backslash(EMA(X,n))$ is a random variable corresponding to the first Exponential Moving Average.

When we list the arguments of Statistical Functions, we list only those that have numerical values and that are input by the user. We omit all others. As an example, in the notation for the [Bar Difference](#) study, we omit the Input **Calculate Difference in Price Ticks** from the list of arguments because it is not numerical. As another example, in the notation for the [Q Stick](#) study, we omit the random variables $\backslash(C)$ and $\backslash(O)$ from the list of arguments because these are not input by the user.

When alphabetizing the list of Statistical Functions, we observe the following conventions.

- Symbols take precedence over letters. This is why $\backslash(\% B_t(X,n,v))$ is listed first.
- When the name of a Statistical Function begins with a Greek letter, the English spelling of the letter is used to determine alphabetization. For example, $\backslash(\Delta MA_t(X,n_1,n_2))$ is treated as though it was spelled "D-E-L-T-A-M-A".
- When two or more statistical functions have the same notation, then they are sorted first according to their superscripts, and then according to their parameters in the order in which they

appear. For example, $\Delta_t(X, n, v)$ is listed before $\Delta^{\{\max\}}_t(X, n, v)$.

- $\Delta_t(X, n, v)$ - [Bollinger Bands: %B](#)
- $\Delta_t(X, n, v)$ - Percent Move - Appears in [Freedom of Movement](#)
- $\Delta_t(X, n, v)$ - Normalized Percent Move - Appears in [Freedom of Movement](#)
- $\Delta_t(X, n, v)$ - [Percent Change Since Open](#)
- $\Delta_t(X, n, v)$ - [Percent Change Since Previous Close](#)
- $R_t(X, n, v)$ - [Williams' %R](#)
- $a_t(X, n)$ - Intercept of Least Squares Regression Line - Appears in [Moving Linear Regression / Moving Average - Linear Regression](#)
- $A_t(X, n)$ - Wave Amplitude - Appears in [Even Better Sinewave Oscillator](#)
- $\overline{A}_t(X, n)$ - Average Wave Amplitude - Appears in [Even Better Sinewave Oscillator](#)
- $AC_t(n_L, n_S, n_{\{Sig\}})$ - [Bill Williams AC](#)
- $ACDC_t(X, n_1, n_2, n_3, n_4)$ - [AC/DC Histogram](#)
- AD_t - Accumulation Distribution - Appears in [Chaikin Oscillator](#)
- ADF_t - [Accumulation/Distribution Flow](#)
- $\overline{ADF}_t(X, n)$ - Moving Average of [Accumulation/Distribution Flow](#)
- $AdjVal_t(X, n)$ - Adjusted Value - Appears in [Cumulative Adjusted Value](#)
- $ADR_t(X, n)$ - [Average Daily Range](#)
- $ADX_t(n_{\{DX\}}, n_{\{ADX\}})$ - [ADX](#) - Also appears in [ADX](#)
- $ADXR_t(n_{\{DX\}}, n_{\{ADX\}}, n_{\{ADXR\}})$ - [ADXR](#)
- $AMA_t(X, n, c_F, c_S)$ - [Moving Average - Adaptive](#)
- $AMAHigh_t(X, n, c_F, c_S)$ - Appears in [Moving Average - Adaptive Binary Wave](#)
- $AMALow_t(X, n, c_F, c_S)$ - Appears in [Moving Average - Adaptive Binary Wave](#)
- $AI^{\{(Down)\}}_t(X, n)$ - [Aroon Indicator](#) Down
- $AI^{\{(Up)\}}_t(X, n)$ - [Aroon Indicator](#) Up
- $ALMA_t(X, n, \sigma, k)$ - [Moving Average - Arnaud Legoux](#)
- $\alpha^{\{(1)\}}_t(X, n)$ - High Pass Filter Smoothing Constant - Appears in [Even Better Sinewave Oscillator](#)
- $\alpha^{\{(1)\}}_t(X, n)$ - Smoothing Constant 1 - Appears in [Leading Indicator](#)
- $\alpha^{\{(1)\}}_t(X, n_1, n_2)$ - Adaptive Smoothing Constant - Appears in [Adaptive Cyber Cycle](#)
- $\alpha^{\{(2)\}}_t(X, n)$ - Smoothing Constant 2 - Appears in [Leading Indicator](#)
- $AO_t(X, n_1, n_2)$ - [Awesome Oscillator](#), aka [Bill Williams Awesome Oscillator](#)
- $AO_t(X, n)$ - [Aroon Oscillator](#)
- $ATR_t(X, n)$ - [Average True Range](#)
- $ATR^{\{(Norm)\}}_t(X, n)$ - [Normalized Average True Range](#)
- $Avg^{\{(1)\}}_t(X, n_L)$ - First Average - Appears in [Bill Williams AC](#)
- $Avg^{\{(2)\}}_t(X, n_S)$ - Second Average - Appears in [Bill Williams AC](#)
- $Avg^{\{(3)\}}_t(X, n_L, n_S)$ - Third Average - Appears in [Bill Williams AC](#)
- $Avg^{\{(4)\}}_t(X, n_L, n_S, n_{\{Sig\}})$ - Fourth Average - Appears in [Bill Williams AC](#)
- $B_t(X, n, v)$ - Buy Price - Appears in [Greatest Swing Value](#)

- $\backslash(b_t(X,n))$ - Slope of Least Squares Regression Line - Appears in [Moving Linear Regression / Moving Average - Linear Regression](#)
- $\backslash(B^{(+)}_t(n,v))$ - Appears in [Murrey Math](#)
- $\backslash(B^{(-)}_t(n,v))$ - Appears in [Murrey Math](#)
- $\backslash(\text{BarDiff_t}\left(X^{(1)},X^{(2)},k\right))$ or $\backslash(\text{BarDiff_t}\left(X^{(1)},X^{(2)},k,s\right))$ - [Bar Difference](#)
- $\backslash(BB^{(B)}_t(X,n,v))$ - Bottom Band - Appears in [Bollinger Bands](#) and related studies
- $\backslash(BB^{(D)}_t(n))$ - Bottom Band - Appears in [Donchian Channel](#)
- $\backslash(BB^{(E)}_t(X,v))$ or $\backslash(BB^{(E)}_t(X,v,s))$ - Bottom Band - Appears in [Bands/Envelope](#)
- $\backslash(BB^{(EVW)}_t(X,n))$ - Bottom Band - Appears in [Moving Average - Elastic Volume Weighted](#)
- $\backslash(BB^{(K)}_t(X,n_K,n_{\{TR\}},v_B))$ - Bottom Band - Appears in [Keltner Channel](#)
- $\backslash(BB^{(MAE)}_t(X,n))$ - Bottom Band - Appears in [Moving Average Envelope](#)
- $\backslash(BB^{(\sigma)}_t(X,n,v))$ - Bottom Band - Appears in [Standard Deviation Bands](#)
- $\backslash(BB^{(SE)}_t(X,n))$ - Bottom Band - Appears in [Standard Error Bands](#)
- $\backslash(BB^{(ST)}_t(X,n,k))$ - Bottom Band - Appears in [SuperTrend](#)
- $\backslash(BB^{(Starc)}_t(X,n_S,n_{\{TR\}},v_B))$ - Bottom Band - Appears in [Starc Bands](#)
- $\backslash(BB_t^{(VIDYA)}(X,n_V,n_{\{\sigma\}},\sigma_{\{ref\}},k))$ - Bottom Band - Appears in [Moving Average - Variable Index Dynamic](#)
- $\backslash(BB_t^{(Vol)}(X,n_{\{RSI\}},n_{\{Vol\}}))$ - Bottom Band - Appears in [Traders Dynamic Index](#)
- $\backslash(BBB^{(ST)}_t(X,n,k))$ - Bottom Band - Basic - Appears in [SuperTrend](#)
- $\backslash(\text{BearPow_t}(n))$ - Bear Power - Appears in [Elder Ray](#)
- $\backslash(\{BEB\}^{(H)}_t(X,n,v_E))$ - Bottom Extreme Band - Appears in [Hurst Bands](#)
- $\backslash(\{BIB\}^{(H)}_t(X,n,v_I))$ - Bottom Inner Band - Appears in [Hurst Bands](#)
- $\backslash(\{BOB\}^{(H)}_t(X,n,v_O))$ - Bottom Outer Band - Appears in [Hurst Bands](#)
- $\backslash(\text{BOP_t})$ - [Balance of Power](#)
- $\backslash(\overline{\text{BOP_t}}(n))$ - Average [Balance of Power](#)
- $\backslash(\text{Bot}^{(i)}_t(n,v_i))$ - Bottom $\backslash(i)$, $\backslash((i = 1,2))$ - Appears in [Moving Average - Block](#)
- $\backslash(\text{BP_t}(n_{\{BS\}}))$ - Buy Power - Appears in [Demand Index](#)
- $\backslash(\overline{\text{BP_t}}\left(n_{\{BS\}},n_{\{\overline{\text{BS}}\}}\right))$ - Average Buy Power - Appears in [Demand Index](#)
- $\backslash(\text{BR_t}(X,n_B,v_B,n_K,n_{\{\overline{\text{TR}}\}},v_K))$ - Bands Ratio - Appears in [Bollinger Squeeze](#)
- $\backslash(\text{BS_t})$ - Buy Swing - Appears in [Greatest Swing Value](#)
- $\backslash(\overline{\text{BS_t}}(n))$ - Average Buy Swing - Appears in [Greatest Swing Value](#)
- $\backslash(\text{BullPow_t}(n))$ - Bull Power - Appears in [Elder Ray](#)
- $\backslash(\text{BW_t}(X,n,c_F,c_S,f))$ - Binary Wave - Appears in [Moving Average - Adaptive Binary Wave](#)
- $\backslash(\text{BW_t}(X,n,v))$ - [Bollinger Bands: Bandwidth](#)
- $\backslash(\text{BWF}^{(2)}_t(X,n))$ - 2-Pole Butterworth Filter - Appears in [Butterworth Filter](#)
- $\backslash(\text{BWF}^{(3)}_t(X,n))$ - 3-Pole Butterworth Filter - Appears in [Butterworth Filter](#)
- $\backslash(c_t(X,n))$ - Smoothing Constant - Appears in [Moving Average - Adaptive](#)

- $\backslash(CBI^{\{1\}}_t \left(X, n_{\{RSI\}^{\{1\}}}, n_M, n_{\{RSI\}^{\{2\}}}, n_{\{MA\}^{\{1\}}} \right) \backslash)$ - First Index of the [Connie Brown Composite Index](#)
- $\backslash(CBI^{\{2\}}_t \left(X, n_{\{RSI\}^{\{1\}}}, n_M, n_{\{RSI\}^{\{2\}}}, n_{\{MA\}^{\{1\}}}, n_{\{MA\}^{\{2\}}} \right) \backslash)$ - Second Index of the [Connie Brown Composite Index](#)
- $\backslash(CBI^{\{3\}}_t \left(X, n_{\{RSI\}^{\{1\}}}, n_M, n_{\{RSI\}^{\{2\}}}, n_{\{MA\}^{\{1\}}}, n_{\{MA\}^{\{3\}}} \right) \backslash)$ - Third Index of the [Connie Brown Composite Index](#)
- $\backslash(CC_t(X, n) \backslash)$ - [Coppock Curve](#)
- $\backslash(CC_t(X, n) \backslash)$ - [Cyber Cycle](#). Also appears in [Stochastic Cyber Cycle](#) and [Fisher Cyber Cycle](#) with subscripts $\backslash((Stoch) \backslash)$ and $\backslash((Fish) \backslash)$, respectively.
- $\backslash(CC^{\{A\}}_t(X, n) \backslash)$ - [Adaptive Cyber Cycle](#)
- $\backslash(CCI_t(X, n, v) \backslash)$ - [Commodity Channel Index](#)
- $\backslash(CFO_t(X, n) \backslash)$ - [Chande Forecast Oscillator](#)
- $\backslash(CG_t(X, n) \backslash)$ - [Center of Gravity Oscillator](#). Also appears in [Stochastic Center of Gravity Oscillator](#) and [Fisher Center of Gravity Oscillator](#) with subscripts $\backslash((Stoch) \backslash)$ and $\backslash((Fish) \backslash)$, respectively.
- $\backslash(CG^{\{A\}}_t(X, n_1, n_2) \backslash)$ - [Adaptive Center of Gravity Oscillator](#)
- $\backslash(CI_t(n_S, n_{\{ATR\}}) \backslash)$ - [Choppiness Index](#)
- $\backslash(CLV_t) \backslash)$ - Close Level Value - Appears in [Chaikin Money Flow](#)
- $\backslash(CM_t) \backslash)$ - Cumulative Measurement - Appears in [Klinger Volume Oscillator](#)
- $\backslash(CMF_t(n) \backslash)$ - [Chaikin Money Flow](#)
- $\backslash(CMO_t(X, n_{\{CMO\}}) \backslash)$ - [Chande Momentum Oscillator](#)
- $\backslash(CO_t(n_L, n_S, v) \backslash)$ - [Chaikin Oscillator](#)
- $\backslash(Cov_t \left(X^{\{1\}}, X^{\{2\}}, n \right) \backslash)$ - [Covariance](#)
- $\backslash(CS_{\{i-n\}}(X, n) \backslash)$ - [Chikou Span](#)
- $\backslash(CSF_t(X, n) \backslash)$ - Custom Smoothing Function - Appears in [Price Momentum Oscillator](#)
- $\backslash(CumAdjVal_t(X, n) \backslash)$ - [Cumulative Adjusted Value](#)
- $\backslash(CVol_t(n) \backslash)$ - [Volatility - Chaikins](#)
- $\backslash(D_t(X) \backslash)$ - Downward Change in $\backslash(X) \backslash)$ - Appears in [RSI](#) - Also appears in [Chande Momentum Oscillator](#), though defined slightly differently there
- $\backslash(D_t(X, \gamma) \backslash)$ - Down Sum - Appears in $\backslash(RSI^{\{L\}}_t(X, \gamma) \backslash)$ - [Laguerre RSI](#)
- $\backslash(D_t(X, n) \backslash)$ - Downward Change in $\backslash(X) \backslash)$ over $\backslash(n) \backslash)$ Bars - Appears in [Relative Momentum Index](#)
- $\backslash(d^{\{k\}}_t(X, \gamma) \backslash)$ - $\backslash(k^{\{th\}} \backslash)$ coefficient for the Down Sum - Appears in $\backslash(RSI^{\{L\}}_t(X, \gamma) \backslash)$ - [Laguerre RSI](#)
- $\backslash(\Delta (\Delta C_t) \backslash)$ - [Bar Price Change Difference - 2 Chart](#)
- $\backslash(\Delta MA_t(X, n_1, n_2) \backslash)$ - [Moving Average Difference](#) - Also appears in [AC/DC Histogram](#)
- $\backslash(\Delta MACD_t(X, n_F, n_S, n_M) \backslash)$ - MACD Difference - Appears in [MACD](#)
- $\backslash(\Delta MACD^{\{3/10\}}_t(X, n_F, n_S, n_{\{3/10\}}) \backslash)$ - 3/10 Oscillator Difference - Appears in [3/10 Oscillator](#)
- $\backslash(\Delta X_t(n) \backslash)$ - [Rate of Change - Points](#)
- $\backslash(DeM_t(n) \backslash)$ - [Demarker](#)
- $\backslash(DeM_t^{\{I\}} \left(X^{\{H\}}, X^{\{L\}}, n_{\{DeM\}^{\{1\}}}, n_{\{DeM\}^{\{2\}}} \right) \backslash)$ - [Demarker Oscillator Type I](#)

- $\backslash(\text{DeM}_t^{(I)} \backslash \left(X^{(H)}, X^{(L)}, X^{(C)}, n_{\{\text{DeM}\}^{(1)}}, n_{\{\text{DeM}\}^{(2)}} \right) \backslash)$
- $\backslash(\text{DeM}_t^{(\max)}) \backslash)$ - Max [Demarker](#)
- $\backslash(\text{DeM}_t^{(\min)}) \backslash)$ - Min [Demarker](#)
- $\backslash(\text{DeMax}_t^{(I)} \backslash \left(X^{(H)}, n_{\{\text{DeM}\}^{(1)}} \right) \backslash)$ - Max DeMarker Type I - Appears in [Demarker Oscillator Type I](#)
- $\backslash(\text{DeMax}_t^{(II)} \backslash \left(X^{(H)}, X^{(L)}, X^{(C)}, n_{\{\text{DeM}\}^{(1)}} \right) \backslash)$ - Max DeMarker Type II - Appears in [Demarker Oscillator Type II](#)
- $\backslash(\text{DeMin}_t^{(I)} \backslash \left(X^{(L)}, n_{\{\text{DeM}\}^{(1)}} \right) \backslash)$ - Min DeMarker Type I - Appears in [Demarker Oscillator Type I](#)
- $\backslash(\text{DeMin}_t^{(II)} \backslash \left(X^{(H)}, X^{(L)}, X^{(C)}, n_{\{\text{DeM}\}^{(1)}} \right) \backslash)$ - Min DeMarker Type II - Appears in [Demarker Oscillator Type II](#)
- $\backslash(\text{DEMA}_t(X, n) \backslash)$ - [Moving Average - Double Exponential](#)
- $\backslash(\text{DI}_t \backslash \left(n_{\{\text{BS}\}}, n_{\{\overline{\text{BS}}\}} \right) \backslash)$ - [Demand Index](#)
- $\backslash(\overline{\text{DI}}_t \backslash \left(n_{\{\text{BS}\}}, n_{\{\overline{\text{BS}}\}}, n_{\{\overline{\text{DI}}\}} \right) \backslash)$ - Average [Demand Index](#)
- $\backslash(\text{DI}_t^{(+)}(n_{\{\text{DX}\}}) \backslash)$ - Positive Directional Indicator - Appears in [Directional Movement Index](#) - Also appears in [ADX](#), though it is calculated differently there
- $\backslash(\text{DI}_t^{(-)}(n_{\{\text{DX}\}}) \backslash)$ - Negative Directional Indicator - Appears in [Directional Movement Index](#) - Also appears in [ADX](#), though it is calculated differently there
- $\backslash(\text{Dir}_t(X, n) \backslash)$ - Direction - Appears in [Moving Average - Adaptive](#)
- $\backslash(\text{Dir}_t(X, n, \mu, \text{DPL}_{\{\max\}}) \backslash)$ - Direction - Appears in [Volatility Trend Indicator](#) - Differs from the function that appears in [Moving Average - Adaptive](#)
- $\backslash(\text{Dir}^{(i)}_t(n, v_i) \backslash)$ - Direction $\backslash(i) \backslash$, $\backslash(i = 1, 2) \backslash)$ - Appears in [Moving Average - Block](#)
- $\backslash(\text{DM}_t \backslash)$ - Daily Measurement - Appears in [Klinger Volume Oscillator](#)
- $\backslash(\text{DM}_t^{(+)} \backslash)$ - Positive Directional Movement - Appears in [Directional Movement Index](#) and [ADX](#)
- $\backslash(\text{DM}_t^{(-)} \backslash)$ - Negative Directional Movement - Appears in [Directional Movement Index](#) and [ADX](#)
- $\backslash(\text{DMO}_t(n_{\{\text{DX}\}}) \backslash)$ - [Directional Movement Oscillator](#)
- $\backslash(\text{DO}_t(n) \backslash)$ - [Detrended Oscillator](#)
- $\backslash(\text{DO}^{(\text{DN})}_t(X, n) \backslash)$ - [Detrended Oscillator - DiNapoli](#)
- $\backslash(\text{DPL}_t(X, n, \mu, \text{DPL}_{\{\max\}}) \backslash)$ - Dynamic Period Length - Appears in [Volatility Trend Indicator](#)
- $\backslash(\text{DR}_t \backslash)$ - Daily Range - Appears in [Average Daily Range](#)
- $\backslash(\text{DS}_t(n, n_{\{\text{MA}\}}) \backslash)$ - [Double Stochastic](#)
- $\backslash(\text{DS}^{(\text{B})}_t(n_{\{\text{HL}\}}, n_{\{\text{MA}\}}, n_{\{\text{S}\}}) \backslash)$ - [Double Stochastic - Bressert](#)
- $\backslash(\text{DT}^{(\text{SD})}_t(n_{\{\text{RSI}\}}, n_{\{\text{S}\}}, n_{\{\text{SK}\}}, n_{\{\text{SD}\}}) \backslash)$ - Moving Average of $\backslash(\text{D}^{(\text{SK})}_t(n_{\{\text{RSI}\}}, n_{\{\text{S}\}}, n_{\{\text{SK}\}}) \backslash)$ - Appears in [DT Oscillator](#)
- $\backslash(\text{DT}^{(\text{SK})}_t(n_{\{\text{RSI}\}}, n_{\{\text{S}\}}, n_{\{\text{SK}\}}) \backslash)$ - Moving Average of $\backslash(100) \backslash$ times [Stochastic RSI](#) - Appears in [DT Oscillator](#)
- $\backslash(\text{DX}_t(n_{\{\text{DX}\}}) \backslash)$ - Directional Movement Index - Appears in [ADX](#) and [ADXR](#)
- $\backslash(\text{E}_t \backslash \left[\left(X - \text{SMA}(X, n) \right) \right]^2 \backslash)$ - Second Central Moment - Appears in [Kurtosis](#)
- $\backslash(\text{E}_t \backslash \left[\left(X - \text{SMA}(X, n) \right) \right]^4 \backslash)$ - Fourth Central Moment - Appears in [Kurtosis](#)

- $\backslash(\text{EBSWI}_t(X,n)\backslash)$ - [Even Better Sinewave Oscillator](#)
- $\backslash(\text{EMA}_t(X,n)\backslash)$ - [Moving Average - Exponential](#)
- $\backslash(\text{EMA}_t^{(j)}(X,n)\backslash)$ - $\backslash(j-\backslash)$ fold composition of the [Exponential Moving Average](#) with itself - Appears in [Moving Average - Double Exponential](#), [Moving Average - Triple Exponential](#), [T3](#), and [TRIX](#)
- $\backslash(\text{EMV}_t(k)\backslash)$ - [Arms Ease of Movement](#)
- $\backslash(\overline{\text{EMV}}_t(k,n)\backslash)$ - Moving Average of [Arms Ease of Movement](#)
- $\backslash(\text{EP}_t\left(X^{(\text{High})}, X^{(\text{Low})}\right)\backslash)$ - Extreme Point - Appears in [Parabolic](#)
- $\backslash(\text{ERMA}_t(X,n)\backslash)$ - [Exponential Regression Moving Average](#)
- $\backslash(\text{EVWMA}_t(X,n)\backslash)$ - [Moving Average - Elastic Volume Weighted](#)
- $\backslash(\text{Fast}\% D_t(X^{(\text{High})}, X^{(\text{Low})}, X^{(\text{Close})}, n_{\{\text{FastK}\}}, n_{\{\text{FastD}\}})\backslash)$ - Fast %D (aka Slow %K) - Appears in [KD - Fast](#) and [KD - Slow](#)
- $\backslash(\text{Fast}\% D_t(Z,n,v)\backslash)$ - Fast %D - Appears in [Schaff Trend Cycle](#)
- $\backslash(\text{Fast}\% D_t^{(1)}(n,n_{\{\text{MA}\}})\backslash)$ - First Fast %D - Appears in [Double Stochastic](#) and [Double Stochastic - Bressert](#)
- $\backslash(\text{Fast}\% D_t^{(2)}(n,n_{\{\text{MA}\}})\backslash)$ - Second Fast %D - Appears in [Double Stochastic](#) and [Double Stochastic - Bressert](#)
- $\backslash(\text{Fast}\% K_t(X^{(\text{High})}, X^{(\text{Low})}, X^{(\text{Close})}, n_{\{\text{FastK}\}})\backslash)$ - Fast %K - Appears in [KD - Fast](#)
- $\backslash(\text{Fast}\% K_t(Z,n)\backslash)$ - Fast %K - Appears in [Schaff Trend Cycle](#)
- $\backslash(\text{Fast}\% K_t^{(1)}(n)\backslash)$ - First Fast %K - Appears in [Double Stochastic](#) and [Double Stochastic - Bressert](#)
- $\backslash(\text{Fast}\% K_t^{(2)}(n,n_{\{\text{MA}\}})\backslash)$ - Second Fast %K - Appears in [Double Stochastic](#) and [Double Stochastic - Bressert](#)
- $\backslash(\text{FCV}_t(X,s,c)\backslash)$ - [Full Contract Value](#)
- $\backslash(\text{FI}_t\backslash)$ - [Force Index](#)
- $\backslash(\overline{\text{FI}}_t(n)\backslash)$ - [Force Index Average](#)
- $\backslash(\text{FOM}_t(X,n)\backslash)$ - [Freedom of Movement](#)
- $\backslash(\text{FT}_t(X,n)\backslash)$ - [Fisher Transform](#)
- $\backslash(\text{GHLa}_t(n)\backslash)$ - [Gann Hi Lo Activator](#)
- $\backslash(\text{GSO}_t\backslash)$ - [Gann Swing Oscillator](#)
- $\backslash(\text{GTO}_t\backslash)$ - [Gann Trend Oscillator](#)
- $\backslash(\{\text{HH}\}_t\backslash)$ - Highest High - Appears in [Clear Method Swing Line](#)
- $\backslash(\{\text{HH}\}_t^{(i)}\backslash)$ - Highest High for Case $\backslash(i)\backslash$, $\backslash((i = 1, 2, 3)\backslash)$ - Appears in [Clear Method Swing Line](#)
- $\backslash(\text{HiLo}_t(n)\backslash)$ - High Low Function - Appears in [Gann Hi Lo Activator](#)
- $\backslash(\{\text{HL}\}_t\backslash)$ - Highest Low - Appears in [Clear Method Swing Line](#)
- $\backslash(\{\text{HL}\}_t^{(i)}\backslash)$ - Highest Low for Case $\backslash(i)\backslash$, $\backslash((i = 1, 2, 3)\backslash)$ - Appears in [Clear Method Swing Line](#)
- $\backslash(\text{HLDiff}_t(n)\backslash)$ - Difference between Highest High and Lowest Low - Appears in [HL Volatility](#)
- $\backslash(\text{HLVol}_t(n)\backslash)$ - [HL Volatility](#)
- $\backslash(\text{HMA}_t(X,n)\backslash)$ - [Moving Average - Hull](#)
- $\backslash(\text{HP}_t(X,n)\backslash)$ - High Pass Filter - Appears in [Even Better Sinewave Oscillator](#)
- $\backslash(\overline{\text{HP}}_t(X,n)\backslash)$ - Average High Pass Filter - Appears in [Even Better Sinewave Oscillator](#)

- $\backslash(\text{HPI}_t(v_1, v_2, v_3))$ - [Herrick Payoff Index](#)
- $\backslash(\text{HPI}^*_t(v_1, v_2))$ - Intermediate function for calculating [Herrick Payoff Index](#)
- $\backslash(\text{HVol}_t(X, n, N))$ - [Volatility - Historical](#)
- $\backslash(\text{HVR}_t(n_S, n_L))$ - [Historical Volatility Ratio](#)
- $\backslash(\text{HT}_t(n))$ - [HalfTrend](#)
- $\backslash(\text{I}_t(n, v))$ - Appears in [Murrey Math](#)
- $\backslash(\text{IB}_t)$ - [Inside Bar](#)
- $\backslash(\text{IEB}_t)$ - [Inside or Equals Bar](#)
- $\backslash(\text{IFT}_t(X))$ - [Inverse Fisher Transform](#)
- $\backslash(\overline{\text{IFT}}_t(X, n))$ - Moving Average of the [Inverse Fisher Transform](#)
- $\backslash(\text{Inertia}^{\{1\}}_t(n_{\{RVI\}}, n_{\{LR\}}))$ - [Inertia](#)
- $\backslash(\text{Inertia}^{\{2\}}_t(n_{\sigma}, n_{\{RVI\}}, n_{\{LR\}}))$ - [Inertia 2](#)
- $\backslash(\text{IT}_t(X, n))$ - [Instantaneous Trendline](#)
- $\backslash(\text{J}_t(X^{\{High\}}, X^{\{Low\}}, X^{\{Close\}}, n_{\{FastK\}}, n_{\{FastD\}}, n_{\{SlowD\}}))$ - J Line
- Appears in [KDJ](#)
- $\backslash(\text{Jaw}_t(X, n_J))$ - Jaw of [Bill Williams Alligator](#)
- $\backslash(\text{K}_t(X, n))$ - [Kurtosis](#)
- $\backslash(\text{KS}_t(\text{left}(X^{\{High\}}, X^{\{Low\}}, n_{\{KS\}} \text{right}))$ - [Kijun-Sen](#)
- $\backslash(\text{KVO}_t(n_F, n_S))$ - [Klinger Volume Oscillator](#)
- $\backslash(\text{L}(n))$ - Lag - Appears in [Moving Average - Zero Lag Exponential](#)
- $\backslash(\text{L}_t(X, n))$ - Lead - Appears in [Leading Indicator](#)
- $\backslash(\text{L}^{\{i\}}_t(X, \gamma))$ - $\backslash(\text{i}^{\{th\}})$ Laguerre Smoothing Function - Appears in [Laguerre Filter](#) and [Laguerre RSI](#)
- $\backslash(\text{Label}_t)$ - Label - Appears in [Market Structure MSL/MSH](#)
- $\backslash(\text{LF}_t(X, \gamma))$ - [Laguerre Filter](#)
- $\backslash(\{LH\}_t)$ - Lowest High - Appears in [Clear Method Swing Line](#)
- $\backslash(\{LH\}_t^{\{i\}})$ - Lowest High for Case $\backslash(i)$, $\backslash((i = 1, 2, 3))$ - Appears in [Clear Method Swing Line](#)
- $\backslash(\text{LI}_t(X, n_1, n_2))$ - [Leading Indicator](#)
- $\backslash(\overline{\text{LI}}_t(X, n_1, n_2, n_3))$ - Average [Leading Indicator](#)
- $\backslash(\text{Lips}_t(X, n_L))$ - Lips of [Bill Williams Alligator](#)
- $\backslash(\{LL\}_t)$ - Lowest Low - Appears in [Clear Method Swing Line](#)
- $\backslash(\{LL\}_t^{\{i\}})$ - Lowest Low for Case $\backslash(i)$, $\backslash((i = 1, 2, 3))$ - Appears in [Clear Method Swing Line](#)
- $\backslash(\text{LR}_t(X))$ - Logarithmic Return - Appears in [Volatility - Historical](#) and [Historical Volatility Ratio](#)
- $\backslash(\text{LRI}_t(X, n))$ - Linear Regression Indicator - Appears in [Moving Linear Regression / Moving Average - Linear Regression](#)
- $\backslash(\text{LRMA}_t(X, n))$ - [Moving Average - Linear Regression](#)
- $\backslash(\text{LRS}_t(X, n))$ - [Linear Regressive Slope](#)
- $\backslash(\text{M}_t(n, v))$ - Appears in [Murrey Math](#)
- $\backslash(\text{M}_t(X, n))$ - [Momentum](#)
- $\backslash(\overline{\text{M}}_t(X, n, n_{\{MA\}}))$ - [Moving Average of Momentum](#)
- $\backslash(\text{MA}_t(X, n))$ - [Moving Average - Simple](#)
- $\backslash(\text{MACD}_t(X, n_F, n_S))$ - [MACD](#)
- $\backslash(\text{MACD}^{\{3/10\}}_t(X, n_F, n_S))$ - [3/10 Oscillator](#)

- $\overline{\text{MACD}}_t(X, n_F, n_S, n_M)$ - MACD Moving Average - Appears in [MACD](#)
- $\overline{\{\text{MACD}\}^{(3/10)}}_t(X, n_F, n_S, n_{(3/10)})$ - 3/10 Oscillator Moving Average - Appears in [3/10 Oscillator](#)
- $\text{MACDL}_t(X, n_F, n_S)$ - [MACD Leader](#)
- $\max_t(X, n)$ - Moving Maximum - Appears in several studies, such as [Highest High/Lowest Low Over N Bars](#) and [Donchian Channel](#)
- $\text{MaxRSI}_t(X, n, n_{\{HL\}})$ - Maximum RSI - Appears in [Stochastic RSI](#)
- $\text{MB}^{(D)}_t(n)$ - Middle Band - Appears in [Donchian Channel](#)
- $\text{MB}_t^{(Vol)}(X, n_{\{RSI\}}, n_{\{Vol\}})$ - Middle Band - Appears in [Traders Dynamic Index](#)
- $\text{MEMA}^{(1)}_t(X, n)$ - McClellan Exponential Moving Average Type 1 - Appears in [McClellan Oscillator - 1 Chart](#)
- $\text{MEMA}^{(2)}_t(X, n)$ - McClellan Exponential Moving Average Type 2 - Appears in [McClellan Summation Index - 1 Chart](#)
- $\text{MF}^{(+)}_t$ - Positive Money Flow - Appears in [Money Flow Index](#)
- $\text{MF}^{(-)}_t$ - Negative Money Flow - Appears in [Money Flow Index](#)
- $\text{MFI}_t(k)$ - [Market Facilitation Index](#)
- $\text{MFI}_t(n)$ - [Money Flow Index](#)
- $\text{MFR}_t(n)$ - Money Flow Ratio - Appears in [Money Flow Index](#)
- $\text{Mid}^{(i)}_t(n, v_i)$ - Middle i , $(i = 1, 2)$ - Appears in [Moving Average - Block](#)
- $\min_t(X, n)$ - Moving Minimum - Appears in several studies, such as [Highest High/Lowest Low Over N Bars](#) and [Donchian Channel](#)
- $\text{MinRSI}_t(X, n, n_{\{HL\}})$ - Minimum RSI - Appears in [Stochastic RSI](#)
- $\text{MLR}_t(X, n)$ - [Moving Linear Regression](#)
- $\text{MMed}_t(X, n)$ - [Moving Median](#)
- $\text{MML}_t(n, v, \ell)$ - [Murrey Math](#) Lines
- MO_t - [McClellan Oscillator - 1 Chart](#)
- $\text{MOMA}_t(X, n)$ - [Moving Average - Move-Adjusted](#)
- MSH_t - Market Structure High - Appears in [Market Structure MSL/MSH](#)
- MSI_t - [McClellan Summation Index - 1 Chart](#)
- MSL_t - Market Structure Low - Appears in [Market Structure MSL/MSH](#)
- $\text{N}_t(n)$ - Number of Floating Shares - Appears in [Moving Average - Elastic Volume Weighted](#)
- $\text{N}^{(ARVI)}_t(X, n_1, n_2)$ - Adaptive RVI Length - Appears in [Adaptive RVI](#)
- ND_t - Negative Divergence - Appears in [Divergence Detector](#)
- $\text{NextTrend}_t(n)$ - Next Trend - Appears in [HalfTrend](#)
- $\text{NR}_t(n)$ - Narrow Range for **NR n** lookback scheme - Appears in [Narrow Range Bar](#)
- $\text{NR}_t(n, x)$ - Narrow Range for **x Bar NR** lookback scheme - Appears in [Narrow Range Bar](#)
- $\text{NRLB}_t(n, x)$ - Narrow Range of Leading Bar for **x Bar NR** lookback scheme - Appears in [Narrow Range Bar](#)
- $\text{NVI}_t(X, \text{NVI}_0)$ - [Negative Volume Index](#)
- OB_t - [Outside Bar](#)

- $\backslash(OC_t(n,v)\backslash)$ - Octave Count - Appears in [Murrey Math](#)
- $\backslash(OI^*_t)\backslash)$ - Modified Open Interest - Appears in [Herrick Payoff Index](#)
- $\backslash(OI^{\{(\backslash pm)\}}_t(n)\backslash)$ - Signed Open Interest - Appears in [On Balance Open Interest - Short Term](#)
- $\backslash(OI^{\{(OB)\}}_t)\backslash)$ - [On Balance Open Interest](#)
- $\backslash(OI^{\{(OB)\}}_t(n)\backslash)$ - [On Balance Open Interest - Short Term](#)
- $\backslash(OTF^{\{(D)\}}_t(k)\backslash)$ - One Time Framing - Down - Appears in [One Time Framing](#)
- $\backslash(OTF^{\{(U)\}}_t(k)\backslash)$ - One Time Framing - Up - Appears in [One Time Framing](#)
- $\backslash(P_t(X,n)\backslash)$ - Smoothed or Unsmoothed Price - Appears in [Adaptive RSI Moving Average with Smoothing](#)
- $\backslash(P_t(X,n)\backslash)$ - Wave Power - Appears in [Even Better Sinewave Oscillator](#)
- $\backslash(\overline{P}_t)\backslash)$ - Average Price - Appears in [Average Price For Bar](#) - Also appears in [Relative Vigor Index 2](#) with superscripts: $\backslash(\overline{P}^{\{(C-O)\}}_t)\backslash)$ and $\backslash(\overline{P}^{\{(H-L)\}}_t)\backslash)$
- $\backslash(\overline{P}_t(X,n)\backslash)$ - Average Wave Power - Appears in [Even Better Sinewave Oscillator](#)
- $\backslash(PD_t)\backslash)$ - Positive Divergence - Appears in [Divergence Detector](#)
- $\backslash(PFE_t(X,n)\backslash)$ - [Polarized Fractal Efficiency](#)
- $\backslash(PFE^{\{(S)\}}_t(X,n)\backslash)$ - Smoothed [Polarized Fractal Efficiency](#)
- $\backslash(\phi^{\{(DCP)\}}_t(X)\backslash)$ - Dominant Cycle Phase - Appears in [Sinewave Indicator](#)
- $\backslash(\pi^{\{(i)\}}_t(X,n,\backslash mu,DPL_{\{max\}})\backslash)$, $\backslash(i = 1,2,3)\backslash)$ - Period 1, 2, and 3 - Appear in [Volatility Trend Indicator](#)
- $\backslash(PMO_t(X,n_1,n_2)\backslash)$ - [Price Momentum Oscillator](#) Line
- $\backslash(\overline{PMO}_t(X,n_1,n_2,n_{\{Sig\}})\backslash)$ - [Price Momentum Oscillator](#) Signal Line
- $\backslash(POIV_t)\backslash)$ - [Price, Open Interest, Volume](#)
- $\backslash(PPO_t(X,n_L,n_S)\backslash)$ - [Percentage Price Oscillator](#)
- $\backslash(PrevBar_t(X)\backslash)$ - [Previous Bar Close](#)
- $\backslash(PSO_t\backslash left(X^{\{(High)\}},X^{\{(Low)\}},X^{\{(Close)\}},n_{\{FastK\}},n_{\{FastD\}},n_{\{SlowD\}},n_{\{PSO\}}\backslash right)\backslash)$ - [Premier Stochastic Oscillator](#)
- $\backslash(PVI_t(X,PVI_0)\backslash)$ - [Positive Volume Index](#)
- $\backslash(PVT_t)\backslash)$ - [Price Volume Trend](#)
- $\backslash(Q_t\backslash left(n_{\{BS\}},n_{\{\overline{BS}\}}\backslash right)\backslash)$ - Quotient - Appears in [Demand Index](#)
- $\backslash(QStick_t(n)\backslash)$ - [Q Stick](#)
- $\backslash(R_t(X,n)\backslash)$ - Rank - Appears in [Stochastic - Percentile](#)
- $\backslash(R_t(X,n,n_{\{MA\}},n_{\{\sigma\}})\backslash)$ - Ratio - Appears in [Bollinger Squeeze 3](#)
- $\backslash(R_t(X,n_{\{PS\}},n_{\{ARSI\}},n_{\{RSIS\}})\backslash)$ - Smoothed or Unsmoothed RSI - Appears in [Adaptive RSI Moving Average with Smoothing](#)
- $\backslash(\text{trm}\{Range\}^{\{(MMI)\}}_t(n,v)\backslash)$ - Murrey Math Interval Range - Appears in [Murrey Math](#)
- $\backslash(\overline{\text{trm}\{Range\}}_t\backslash left(X^{\{(1)\}},X^{\{(2)\}},n,n_{\{Avg\}}\backslash right)\backslash)$ - Average Range - Appears in [Demand Index](#)
- $\backslash(\text{trm}\{Range\}^{\{(Rel)\}}_t\backslash left(X^{\{(1)\}},X^{\{(2)\}},X^{\{(3)\}},n\backslash right)\backslash)$ - Relative Range - Appears in [Stochastic Momentum Indicator](#)
- $\backslash(RAVI_t\backslash left(X,n_V^{\{(L)\}},n_{\{\sigma\}}^{\{(L)\}},\sigma_{ref}^{\{(L)\}},n_V^{\{(S)\}},$

- $n_{\{\sigma\}^{\{S\}}, \sigma_{\text{ref}}^{\{S\}}\}$ - [Rapid Adaptive Variance Indicator](#)
- RF_t - [Rotation Factor](#)
- $\text{RF}^{(i)}_t$, $(i = 1, 2, 3, \text{raw})$ - Various stages of the calculation of the [Rotation Factor](#)
- RMF_t - Raw Money Flow - Appears in [Money Flow Index](#)
- RCB_t - Range of Current Bar - Appears in [Narrow Range Bar](#) and [Wide Range Bar](#)
- $\text{RCG}_t(x)$ - Range of Current Group - Appears in [Narrow Range Bar](#) and [Wide Range Bar](#)
- $\text{REI}_t(X^{\{HC\}}, X^{\{LC\}}, n, n_L^{\{1\}}, n_L^{\{2\}}, n_L^{\{3\}})$ - [Range Expansion Index](#)
- $\text{Repulse}_t(n)$ - [Repulse](#)
- $\rho_t(X, Y, n)$ - [Correlation Coefficient](#)
- $\text{RMI}_t(X, n, n_{\{MA\}})$ - [Relative Momentum Index](#)
- $\text{RMO}_t(X, n_1, n_2, n_4)$ - [Rahul Mohindar Oscillator](#)
- $\text{ROC}_t(X, n)$ - Rate of Change - Appears in [RSI - Connors](#)
- $\text{ROC}_t(X, n, v)$ - [Rate of Change - Percentage](#)
- $\text{ROC}_t^{(I)}(X, n_{\{\text{ROC}\}})$ - [Rate of Change Oscillator Type I](#)
- $\text{ROC}_t^{(II)}(X, X^{\{H\}}, X^{\{L\}}, n_{\{\text{ROC}\}}, y^{\{H\}}, y^{\{L\}})$ - [Rate of Change Oscillator Type II](#)
- $\overline{\text{ROC}}_t(X, n, v, n_1)$ - Average [Rate of Change - Percentage](#) - Appears in [Price Momentum Oscillator](#)
- $\text{RSI}_t(X, n_{\{\text{RSI}\}})$ - [RSI](#)
- $\text{RSI}^{(C)}_t(X, n_1, n_2)$ - [RSI - Connors](#)
- $\text{RSI}^{(L)}_t(X, \gamma)$ - [Laguerre RSI](#)
- $\text{RSI}^{(\text{Stoch})}_t(n, n_{\{\text{HL}\}})$ - [Stochastic RSI](#)
- $\overline{\text{RSI}}_t(X, n_{\{\text{RSI}\}}, n)$ - Moving Average of [RSI](#)
- $\overline{\text{RSI}}_t(X, n_{\{\text{PS}\}}, n_{\{\text{ARSI}\}}, n_{\{\text{RSIS}\}}, v)$ - [Adaptive RSI Moving Average with Smoothing](#)
- $\text{RSI}^*(X, n_{\{\text{RSI}\}})$ - Transformation of RSI - Appears in [Inverse Fisher Transform with RSI](#)
- $\overline{\text{RSI}^*}(X, n_{\{\text{RSI}\}}, n_{\{\overline{\text{RSI}}\}})$ - Moving Average of Transformation of RSI - Appears in [Inverse Fisher Transform with RSI](#)
- RV_t - Range Volume - Appears in [Accumulation/Distribution](#)
- $\text{RV}_t(n)$ - [Relative Volume Standard Deviation](#)
- $\text{RV}^{(N)}_t(n)$ - Normalized [Relative Volume Standard Deviation](#) - Appears in [Freedom of Movement](#)
- RVI_t - Relative Vigor Index - Appears in [Relative Vigor Index 1](#) and [Relative Vigor Index 2](#)
- $\text{RVI}^{(A)}_t(X, n_1, n_2)$ - [Adaptive RVI](#)
- $\text{RVI}_t(n)$ - [Relative Vigor Index 3](#). Also appears in [Stochastic Relative Vigor Index 3](#) and [Fisher Relative Vigor Index 3](#) with subscripts $((\text{Stoch}))$ and $((\text{Fish}))$, respectively.
- $\overline{\text{RVI}}^{(1)}_t(n)$ - Smoothed Relative Vigor Index 1 - Appears in [Relative Vigor Index 1](#)
- $\overline{\text{RVI}}^{(2)}_t(n)$ - Smoothed Relative Vigor Index 2 - Appears in

Relative Vigor Index 2

- $\backslash(RVIX_t(n_sigma, n_RVIX))$ - Relative Volatility Index - Appears in [Inertia 2](#)
- $\backslash(RVIX^{(D)}_t(n_sigma))$ - Relative Volatility Index Down - Appears in [Inertia 2](#)
- $\backslash(\overline{RVIX}^{(D)}_t(n_sigma, n_RVIX))$ - Smoothed Relative Volatility Index Down - Appears in [Inertia 2](#)
- $\backslash(RVIX^{(U)}_t(n_sigma))$ - Relative Volatility Index Up - Appears in [Inertia 2](#)
- $\backslash(\overline{RVIX}^{(U)}_t(n_sigma, n_RVIX))$ - Smoothed Relative Volatility Index Up - Appears in [Inertia 2](#)
- $\backslash(RWI^{(High)}_t(n))$ - High [Random Walk Indicator](#)
- $\backslash(RWI^{(Low)}_t(n))$ - Low [Random Walk Indicator](#)
- $\backslash(S_t(n, v))$ - Sell Price - Appears in [Greatest Swing Value](#)
- $\backslash(SAM_t(X, n_1, n_2))$ - [Smoothed Adaptive Momentum](#)
- $\backslash(SAR_t\left(X^{(High)}, X^{(Low)}, \alpha_S, \Delta\alpha, \alpha_{\max}\right))$ - Parabolic Stop and Reverse - Appears in [Parabolic](#)
- $\backslash(SF_t(X, n_{PS}, n_{ARSI}, n_{RSIS}, v))$ - Scaling Factor - Appears in [Adaptive RSI Moving Average with Smoothing](#)
- $\backslash(Si_t(n, v))$ - Appears in [Murrey Math](#)
- $\backslash(SI_t(X, n_B, v_B, n_K, n_{\overline{TR}}, v_K))$ - Squeeze Indicator - Appears in [Bollinger Squeeze 2](#)
- $\backslash(\sigma_t(X, n))$ - [Standard Deviation](#)
- $\backslash(\{SL\}_t)$ - [Clear Method Swing Line](#)
- $\backslash(Slow\%$
 $D_t(X^{(High)}, X^{(Low)}, X^{(Close)}, n_{FastK}, n_{FastD}, n_{SlowD}))$ - Slow %D - Appears in [KD - Slow](#)
- $\backslash(SMA_t(X, n))$ - [Moving Average - Simple](#)
- $\backslash(SMI_t(n_K, n_D))$ - [Stochastic Momentum Indicator](#)
- $\backslash(\overline{SMI}_t(n_K, n_D, n_{EMA}))$ - Average of [Stochastic Momentum Indicator](#)
- $\backslash(SMMA_t(X, n, k))$ - [Smoothed Moving Average](#)
- $\backslash(SP_t(n_{BS}))$ - Sell Power - Appears in [Demand Index](#)
- $\backslash(SP_t(X, n))$ - [Stochastic - Percentile](#)
- $\backslash(\overline{SP}_t\left(n_{BS}, n_{\overline{BS}}\right))$ - Average Sell Power - Appears in [Demand Index](#)
- $\backslash(\overline{SP}_t(X, n, n_{MA}))$ - Moving Average of [Stochastic - Percentile](#)
- $\backslash(SR_t(n, v))$ - Appears in [Murrey Math](#)
- $\backslash(SS_t)$ - Sell Swing - Appears in [Greatest Swing Value](#)
- $\backslash(\overline{SS}_t(n))$ - Average Sell Swing - Appears in [Greatest Swing Value](#)
- $\backslash(SSA_t(n_{TS}, n_{KS}))$ - [Senkou Span A](#)
- $\backslash(SSB_t\left(X^{(High)}, X^{(Low)}, n\right))$ - [Senkou Span B](#)
- $\backslash(SSF^{(2)}_t(X, n))$ - 2-Pole Super Smoother Filter - Appears in [Super Smoother Filter](#)
- $\backslash(SSF^{(3)}_t(X, n))$ - 3-Pole Super Smoother Filter - Appears in [Super Smoother Filter](#)
- $\backslash(ST_t(X, n, k))$ - [SuperTrend](#)
- $\backslash(ST^{(1)}_t(X, n_1, n_2))$ - Swing Trade 1 - Appears in [Rahul Mohindar Oscillator](#)

- $\backslash(ST^{(2)})_t(X, n_1, n_2, n_3)\backslash$ - Swing Trade 2 - Appears in [Rahul Mohindar Oscillator](#)
- $\backslash(ST^{(3)})_t(X, n_1, n_2, n_3)\backslash$ - Swing Trade 3 - Appears in [Rahul Mohindar Oscillator](#)
- $\backslash(STC_t(X, n_S, n_L, n_v)\backslash$ - [Schaff Trend Cycle](#)
- $\backslash(STIX_t)\backslash$ - [STIX](#)
- $\backslash(\sum_t(X)\backslash$ - [Summation](#)
- $\backslash(\sum^{(1)}_t(n_L)\backslash$ - First Sum - Appears in [Bill Williams AC](#)
- $\backslash(\sum^{(2)}_t(n_S)\backslash$ - Second Sum - Appears in [Bill Williams AC](#)
- $\backslash(\sum^{(4)}_t(n_L, n_S, n_{Sig})\backslash$ - Fourth Sum - Appears in [Bill Williams AC](#)
- $\backslash(SWI_t(X, n_1, n_2)\backslash$ - [Sinewave Indicator](#)
- $\backslash(SWI^{(Lead)}_t(X, n_1, n_2)\backslash$ - Lead [Sinewave Indicator](#)
- $\backslash(SWWMA_t(X, n)\backslash$ - [Moving Average - Sine Wave Weighted](#)
- $\backslash(\text{SynthVIX}_t(n)\backslash$ - [Synthetic VIX](#)
- $\backslash(SZMA_t(X, n)\backslash$ - [Moving Average - Simple Skip Zeros](#)
- $\backslash(T^{(DC)}_t(X, n)\backslash$ - Dominant Cycle Period - Appears in [Adaptive Cyber Cycle](#)
- $\backslash(T^{(DCP)}_t(X)\backslash$ - Dominant Cycle Phase Period - Appears in [Sinewave Indicator](#)
- $\backslash(T_t^{(Down)}\backslash\left(X^{(Low)}, n, \text{right}\right)\backslash$ - Index of most recent low of $\backslash(X^{(Low)})\backslash$ - Appears in [Aroon Indicator](#)
- $\backslash(T^{(Int)}_t(X, n)\backslash$ - Integer Period - Appears in [Adaptive Center of Gravity Oscillator](#)
- $\backslash(T_t^{(Up)}\backslash\left(X^{(High)}, n, \text{right}\right)\backslash$ - Index of most recent high of $\backslash(X^{(High)})\backslash$ - Appears in [Aroon Indicator](#)
- $\backslash(T3_t(X, n, v)\backslash$ - [T3](#)
- $\backslash(TB^{(B)}_t(X, n, v)\backslash$ - Top Band - Appears in [Bollinger Bands](#) and related studies
- $\backslash(TB^{(D)}_t(n)\backslash$ - Top Band - Appears in [Donchian Channel](#)
- $\backslash(TB^{(E)}_t(X, v)\backslash$ or $\backslash(TB^{(E)}_t(X, v, s)\backslash$ - Top Band - Appears in [Bands/Envelope](#)
- $\backslash(TB^{(EVW)}_t(X, n)\backslash$ - Top Band - Appears in [Moving Average - Elastic Volume Weighted](#)
- $\backslash(TB^{(K)}_t(X, n_K, n_{TR}, v_B)\backslash$ - Top Band - Appears in [Keltner Channel](#)
- $\backslash(TB^{(MAE)}_t(X, n)\backslash$ - Top Band - Appears in [Moving Average Envelope](#)
- $\backslash(TB^{(\sigma)}_t(X, n, v)\backslash$ - Top Band - Appears in [Standard Deviation Bands](#)
- $\backslash(TB^{(SE)}_t(X, n)\backslash$ - Top Band - Appears in [Standard Error Bands](#)
- $\backslash(TB^{(Starc)}_t(X, n_S, n_{TR}, v_B)\backslash$ - Top Band - Appears in [Starc Bands](#)
- $\backslash(TB^{(ST)}_t(X, n, k)\backslash$ - Top Band - Appears in [SuperTrend](#)
- $\backslash(TB_t^{(VIDYA)}(X, n_V, n_{\sigma}, \sigma_{ref}, k)\backslash$ - Top Band - Appears in [Moving Average - Variable Index Dynamic](#)
- $\backslash(TB_t^{(Vol)}(X, n_{RSI}, n_{Vol})\backslash$ - Top Band - Appears in [Traders Dynamic Index](#)
- $\backslash(TBB^{(ST)}_t(X, n, k)\backslash$ - Top Band - Basic - Appears in [SuperTrend](#)
- $\backslash(\{TEB^{(H)}\}_t(X, n, v_E)\backslash$ - Top Extreme Band - Appears in [Hurst Bands](#)
- $\backslash(\text{Teeth}_t(X, n_T)\backslash$ - Teeth of [Bill Williams Alligator](#)
- $\backslash(TEMA_t(X, n_1, n_2)\backslash$ - [Moving Average - Triple Exponential](#)
- $\backslash(TH_t)\backslash$ - True High - Appears in [Ultimate Oscillator](#) and [Price, Open Interest](#).

Volume

- $\theta_t(X, k)$ - Angle - Appears in [Sinewave Indicator](#)
- $\theta_t(X, n, v)$ - [Study Angle](#)
- $TIB_t^{(H)}(X, n, v_l)$ - Top Inner Band - Appears in [Hurst Bands](#)
- TL_t - True Low - Appears in [Ultimate Oscillator](#) and [Price, Open Interest](#).

Volume

- $TMA_t(X, n)$ - [Moving Average - Triangular](#)
- $TOB_t^{(H)}(X, n, v_o)$ - Top Outer Band - Appears in [Hurst Bands](#)
- $Top_t^{(i)}(n, v_i)$ - Top i , $(i = 1, 2)$ - Appears in [Moving Average - Block](#)
- TR_t - [True Range](#)
- $\overline{TR}_t(n)$ - [Average True Range](#)
- $Trend_t$ - Trend - Appears in [Klinger Volume Oscillator](#)
- $Trend_t(n)$ - Trend - Appears in [HalfTrend](#)
- $Trig_t(n)$ - Signal (Trigger) Line - Appears in [Relative Vigor Index 1](#), [Relative Vigor Index 2](#), and [Relative Vigor Index 3](#).
- $Trig_t(n_1, n_2, n_3)$ - Trigger Line - Appears in [Klinger Volume Oscillator](#)
- $Trig_t(X, n)$ - Appears in several studies such as [Instantaneous Trendline](#) and [Cyber Cycle](#). Appears with various superscripts such as (IT) , (CC) , etc.
- $Trig_t(X, n_1, n_2)$ - Trigger Line - Appears in several studies such as [Adaptive Cyber Cycle](#) and [Adaptive Center of Gravity Oscillator](#)
- $TRIX_t(X, n)$ - [TRIX](#)
- $TS_t(X^{(High)}, X^{(Low)}, n_{TS})$ - [Tenkan-Sen](#)
- $TSF_t(X, n)$ - [Time Series Forecast](#)
- $TSI_t(X, n_L, n_S, v)$ - [True Strength Index](#) aka [Ergodic](#)
- $TSIOsc_t(X, n_L, n_S, n_{Sig}, v)$ - Oscillator Line for [True Strength Index](#) aka [Ergodic](#)
- $TSISig_t(X, n_L, n_S, n_{Sig}, v)$ - Signal Line for [True Strength Index](#) aka [Ergodic](#)
- $TMACD_t(X, n_V^{(L)}, n_{\sigma}^{(L)}, \sigma_{ref}^{(L)}, n_V^{(S)}, n_{\sigma}^{(S)}, \sigma_{ref}^{(S)}, n_T)$ - [Turbo MACD](#)
- $TV_t(n)$ - Total Volume - Appears in [Volume Zone Oscillator](#)
- $TVI_t(X, s)$ - [Trade Volume Index](#)
- $U_t(X)$ - Upward Change in X - Appears in [RSI](#) - Also appears in [Chande Momentum Oscillator](#), though defined slightly differently there
- $U_t(X, \gamma)$ - Up Sum - Appears in $RSI_t^{(L)}(X, \gamma)$ - [Laguerre RSI](#)
- $U_t(X, n)$ - Upward Change in X over n Bars - Appears in [Relative Momentum Index](#)
- $u_t^{(k)}(X, \gamma)$ - k^{th} coefficient for the Up Sum - Appears in $RSI_t^{(L)}(X, \gamma)$ - [Laguerre RSI](#)
- $UDL_t(X)$ - Up-Down Length - Appears in [RSI - Connors](#)
- UDR_t - [Up/Down Volume Ratio](#)
- $UO_t(n_1, n_2, n_3)$ - [Ultimate Oscillator](#)
- US_t - Up Swing - Appears in [Clear Method Swing Line](#)
- $US_t^{(i)}$ - Up Swing for Case i , $(i = 1, 2, 3)$ - Appears in [Clear Method Swing Line](#)

- $\overline{V_t(n_{BS})}$ - Average Volume - Appears in [Demand Index](#)
- $V^{(-)}_t(k, n_{VPN})$ - Volume Down - Appears in [Volume Positive Negative Indicator](#)
- $V^{(+)}_t(k, n_{VPN})$ - Volume Up - Appears in [Volume Positive Negative Indicator](#)
- $V^{(\pm)}_t(n)$ - Signed Volume - Appears in [On Balance Volume - Short Term](#)
- $V_t^{(N)}(n)$ - [Normalized Volume](#)
- $V^{(OB)}_t$ - [On Balance Volume](#)
- $V^{(OB)}_t(n)$ - [On Balance Volume - Short Term](#)
- $Val_t(X, n_1, n_2)$ - Value - Appears in [Smoothed Adaptive Momentum](#)
- $Var_t(X, n)$ - Variance - Appears in [Standard Deviation](#) and [Dispersion](#)
- $VBRR_t$ - [Volume Bar Range Ratio](#)
- VF_t - Volume Force - Appears in [Klinger Volume Oscillator](#)
- $VHF_t(X, n)$ - [Vertical Horizontal Filter](#)
- $VI^{(-)}_t(n)$ - Vortex Indicator Minus - Appears in [Vortex](#)
- $VI^{(+)}_t(n)$ - Vortex Indicator Plus - Appears in [Vortex](#)
- $VIDYA_t(X, n_V, n_{\sigma}, \sigma_{ref})$ - [Moving Average - Variable Index Dynamic](#)
- $VM^{(Down)}_t$ - Vortex Movement Down - Appears in [Vortex](#)
- $VM^{(Up)}_t$ - Vortex Movement Up - Appears in [Vortex](#)
- $Vol_t(X, n)$ - Volatility - Appears in [Moving Average - Adaptive](#)
- $VOMOMA_t(X, n)$ - [Moving Average - Volume Move-Adjusted](#)
- $VP_t(n)$ - Volume Position - Appears in [Volume Zone Oscillator](#)
- $VPN_t(k, n_{VPN}, n_S)$ - [Volume Positive Negative Indicator](#)
- $\overline{VPN}_t(k, n_{VPN}, n_S, \overline{VPN})$ - Average VPN - Appears in [Volume Positive Negative Indicator](#)
- \overline{VPP}_t - Average Volume Per Price - Appears in [Numbers Bars Avg Volume Per Price Graph](#)
- VR_t - Volume Ratio - Appears in [Bid Ask Volume Ratio](#)
- $VR_t(k, n_{VPN})$ - Volume Ratio - Appears in [Volume Positive Negative Indicator](#)
- $\overline{VR}_t(n)$ - Average Volume Ratio - Appears in [Bid Ask Volume Ratio](#)
- $VTI_t(X, n, \mu, DPL_{\max})$ - [Volatility Trend Indicator](#)
- $VWMA_t(X, n)$ - [Moving Average - Weighted](#)
- $VZO_t(n)$ - [Volume Zone Oscillator](#)
- $W^{(Bear)}_t(n)$ - Bearish Weighting - Appears in [Repulse](#)
- $W^{(Bull)}_t(n)$ - Bullish Weighting - Appears in [Repulse](#)
- $WAO_t(X, n_F, n_S)$ - [Weighted Average Oscillator](#)
- WAD_t - [Accumulation Distribution - Williams](#)
- $WBH^{(i)}_t(n)$ - Work Box Half $\backslash(i), \backslash(i = 1, 2)$ - Appears in [Moving Average - Block](#)
- $WEVOMO_t(X, n)$ - [Moving Average - Weight Volume Move-Adjusted](#)
- $WR_t(n)$ - Wide Range for **NR n** lookback scheme - Appears in [Wide Range Bar](#)
- $WR_t(n, x)$ - Wide Range for **x Bar NR** lookback scheme - Appears in [Wide](#)

[Range Bar](#)

- $\backslash(WRLB_t(n,x)\backslash)$ - Wide Range of Leading Bar for **x Bar NR** lookback scheme - Appears in [Wide Range Bar](#)
- $\backslash(WWMA_t(X,n)\backslash)$ - [Moving Average - Welles Wilders](#)
- $\backslash(X^{\{(Fish)\}}_t(n)\backslash)$ - [Fisher Function](#)
- $\backslash(X^{\{(S)\}}\backslash)$ - Smoothed Input Data - Appears in numerous studies by John Ehlers, for example [Cyber Cycle](#)
- $\backslash(X^{\{(Stoch)\}}_t(n)\backslash)$ - [Stochastic Function](#)
- $\backslash(Xi_t(X,n)\backslash)$ - De-Lagged Price Data - Appears in [Moving Average - Zero Lag Exponential](#)
- $\backslash(xi_t(X,n)\backslash)$ - First Transformation of Price Data - Appears in [Fisher Transform](#) and [Inverse Fisher Transform](#), though defined differently in the two studies
- $\backslash(\overline{xi_t(X,n)}\backslash)$ - Moving Average of $\backslash(xi_t(X,n)\backslash)$ - Appears in [Inverse Fisher Transform](#)
- $\backslash(xi^{*}_t(X,n)\backslash)$ - Second Transformation of Price Data - Appears in [Fisher Transform](#)
- $\backslash(Z_t(X,n_{\{\mu\}},n_{\{\sigma\}})\backslash)$ - [Z-Score](#)
- $\backslash(ZLEMA_t(X,n)\backslash)$ - [Moving Average - Zero Lag Exponential](#)

*Last modified Wednesday, 05th July, 2023.