



S-Trader



2673

14.86

12.28

8.81

12.07

2.77

10.97

21.72

12.59

6.98

3.15

5.28

2.11

3.09

7.87

16.84

13.03

12.24

15.97

1.62

0.77

1.95

8.45

4.52

1.11

1.51

2.58

1.53

+0.52%

+0.18%

+0.18%

+0.18%

+0.46%

+0.46%

20580

12734

2918

10383

9487

28025

18775

791

10383

9487

2673

1749

2000

791

18775

10383

9487

28025

20580

12734

2918

15.15

15.68

14.45

22.67

2.11

20.15

2.77

10.97

21.72

12.59

6.98

14.86

12.28

8.81

12.07

2.77

10.97

21.72

12.59

6.98

15.97

3.15

5.28

2.11

3.09

7.87

16.84

13.03

12.24

15.97

1.53

1.62

0.77

1.95

8.45

4.52

1.11

1.51

2.58

1.53

1.53

14.86

12.28

8.81

12.07

2.77

10.97

21.72

12.59

6.98

15.97

3.15

5.28

2.11

3.09

7.87

16.84

13.03

12.24

15.97

1.53

1.62

0.77

1.95

8.45

4.52

1.11

1.51

2.58

1.53

1.53



TSMA | Time Series Moving Average

Contents

Description	3
Formula	3
Parameters	3
Output value(s)	3
Plot	3
Quant Script™ Syntax	4
Dialogs	4
Chart Study Dialog	4
Sample Chart With Study	5
Quant Script™ Wizard Study Dialog	6
Quant Script™ Study Dialog	7



Description

A Time Series Moving Average (TSMA) is a different type of moving average whereas it is derived from a linear regression forecast rather than from an actual data series. Consequently values can be far away up or down from the underlying data.

Formula

Step 1: Find the Linear regression function for the line of best fit for the previous n periods as $Value_i = m * Time_i + b$

Step 2: $TSMA_n = Value_n = m * Time_n + b$

Parameters

Source	Any price source (O, H, L, C, Vol, OI) or any other built-in or custom study
Periods	Any number of periods

Output value(s)

There is a single output value resulting from the formula, the Time Series Moving Average.

Plot

The plot is an overlay inside the price series panel.

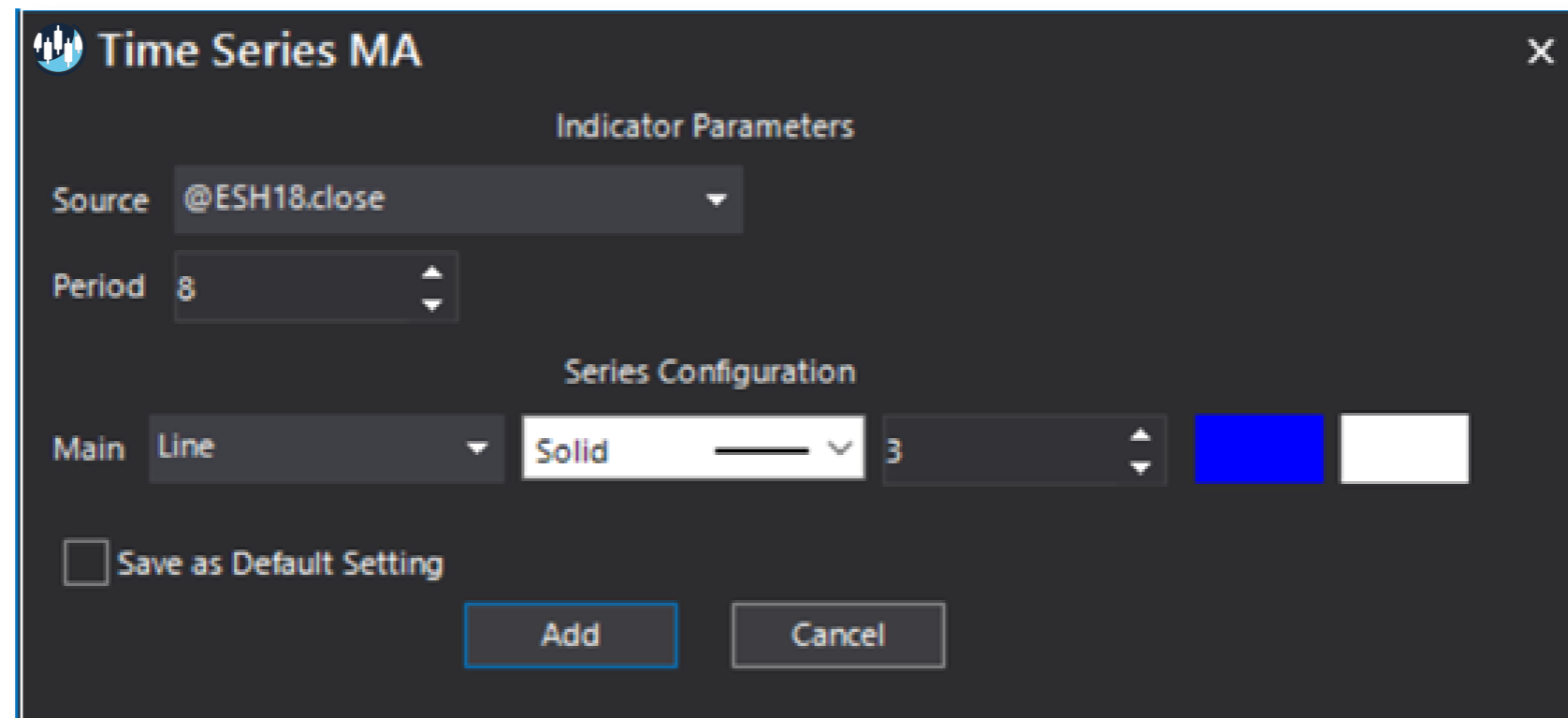


Quant Script™ Syntax

Short Form	<i>TSMA</i> (Source, Periods)
Long Form	<i>TimeSeriesMovingAverage</i> (Source, Periods)

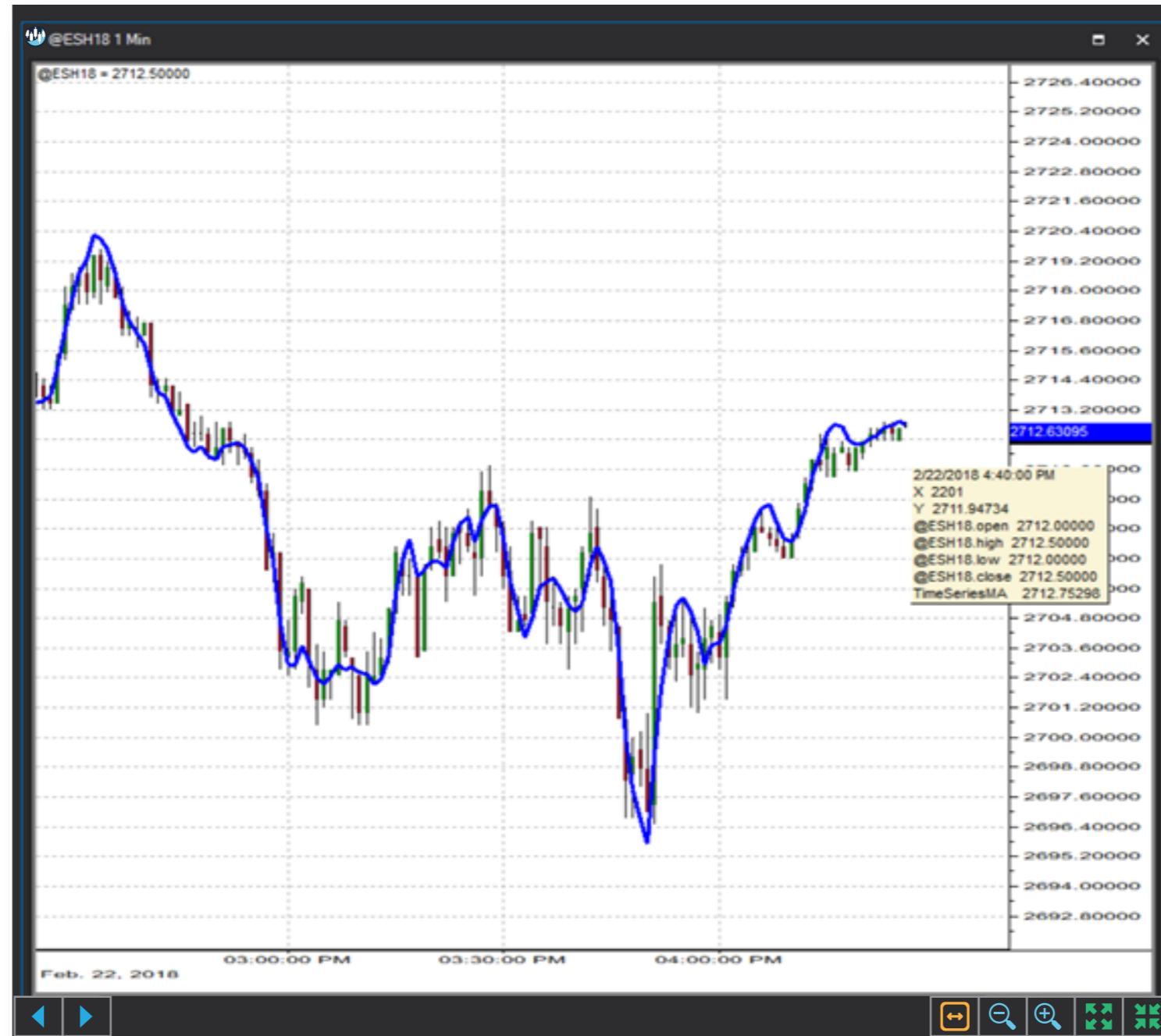
Dialogs

Chart Study Dialog



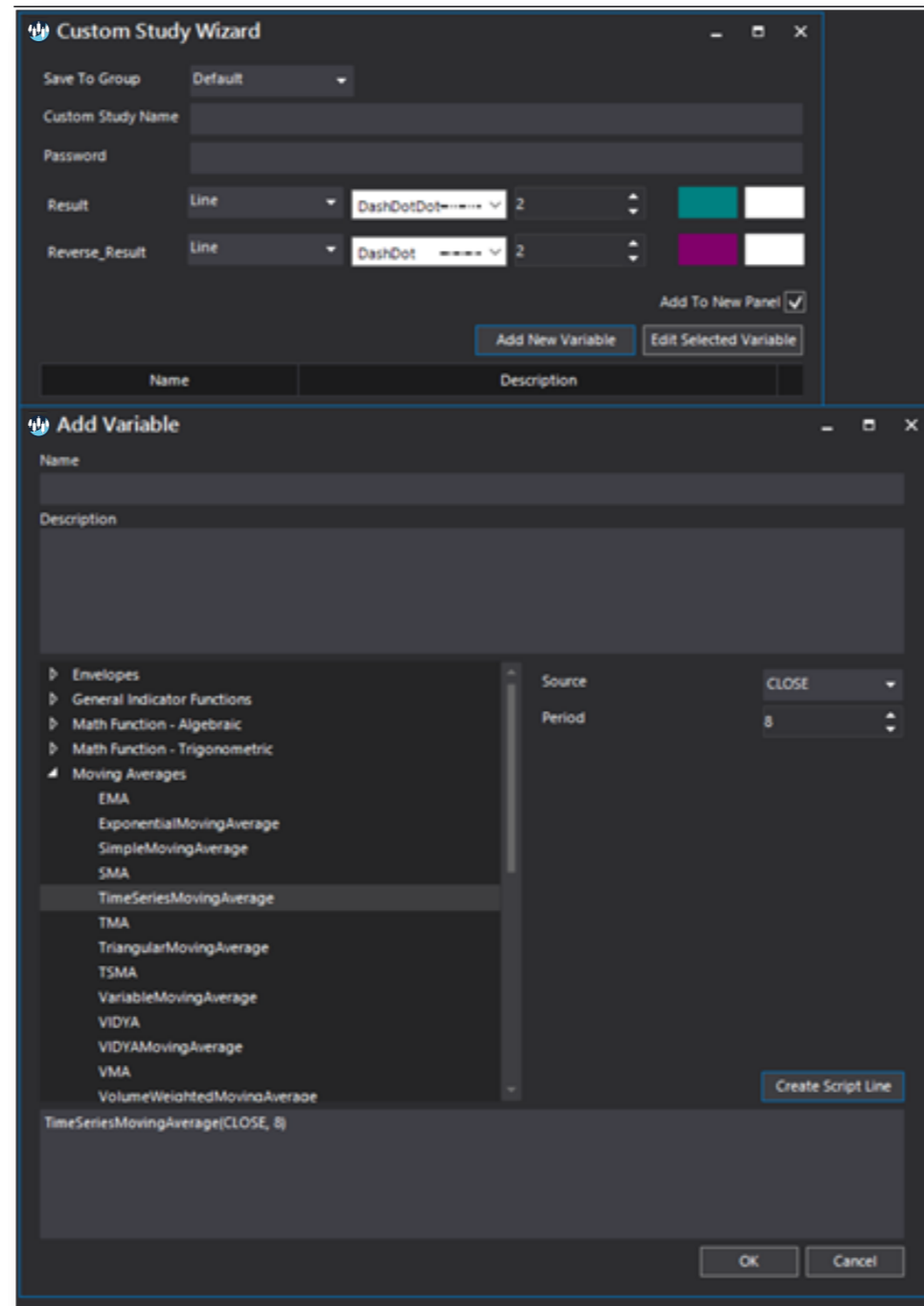


Sample Chart With Study





Quant Script™ Wizard Study Dialog





Quant Script™ Study Dialog

Custom Study Editor

Save To Group: 1_MOVING_AVERAGES

Custom Study Name: TSMA

Password:

Result: Line, DashDotDot, 2

Reverse_Result: Line, DashDot, 2

Formula:

```
SET RESULT = TSMA(CLOSE,8)
SET REVERSE_RESULT = TimeSeriesMovingAverage(CLOSE,8)
```

Buttons: OK, Cancel