



S-Trader





VIDYA | Variable Dynamic Index Moving Average

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Description

The Volatility Index DYnamic Average (VIDYA) indicator is a type of Moving Average derived from the coefficient of determination.

Formula

$$SMA_n = (Value_1 + Value_2 + \dots + Value_n) / n$$

<http://www.blastchart.com/Community/IndicatorGuide/Indicators/VIDYA.aspx>

Parameters

Source	Any price source (O, H, L, C, Vol, OI) or any other built-in or custom study
Periods	Any number of periods
R2 Scale	The R Squared scale to use in the linear regression calculation

Output value(s)

There is a single output value resulting from the formula, the VIDYA.

Plot

The plot is an overlay inside the price series panel.

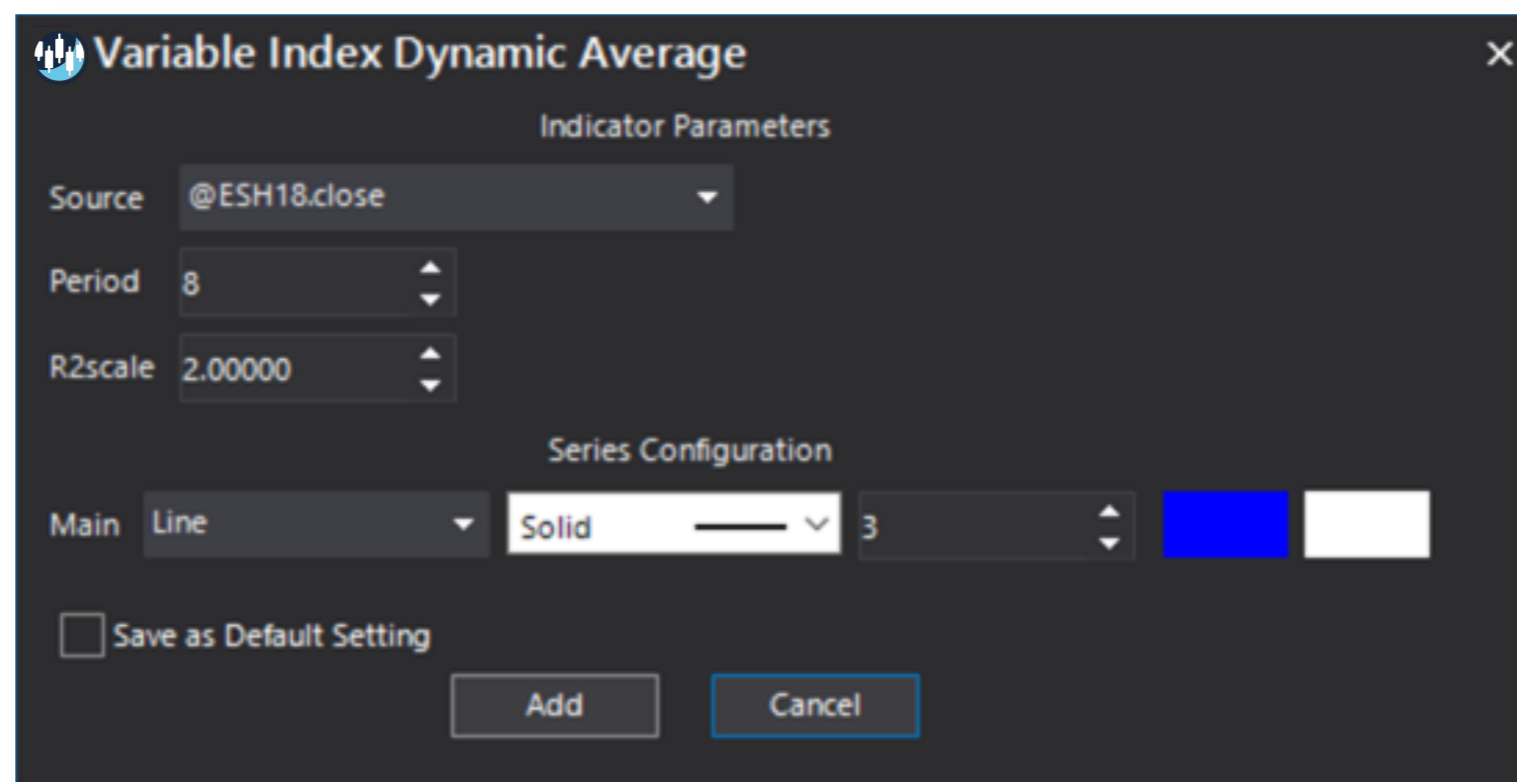


Quant Script™ Syntax

Short Form	<i>VIDYA</i> (Source, Periods)
Long Form	<i>VIDYAMovingAverage</i> (Source, Periods)

Dialogs

Chart Study Dialog





Sample Chart With Study





Quant Script™ Wizard Study Dialog

The image shows two overlapping dialog boxes from the S-Trader platform. The top dialog is titled "Custom Study Wizard" and contains the following fields and controls:

- Save To Group: Default (dropdown)
- Custom Study Name: [Empty text box]
- Password: [Empty password box]
- Result: Line (dropdown), DashDotDot (dropdown), 2 (spin box), [Color swatches]
- Reverse_Result: Line (dropdown), DashDot (dropdown), 2 (spin box), [Color swatches]
- Add To New Panel:
- Buttons: Add New Variable, Edit Selected Variable
- Table with columns: Name, Description

The bottom dialog is titled "Add Variable" and contains the following fields and controls:

- Name: [Empty text box]
- Description: [Empty text box]
- Tree view of categories:
 - Envelopes
 - General Indicator Functions
 - Math Function - Algebraic
 - Math Function - Trigonometric
 - Moving Averages
 - EMA
 - ExponentialMovingAverage
 - SimpleMovingAverage
 - SMA
 - TimeSeriesMovingAverage
 - TMA
 - TriangularMovingAverage
 - TSMA
 - VariableMovingAverage
 - VIDYA
 - VIDYAMovingAverage
 - VMA
 - VolumeWeightedMovingAverage

- Source: CLOSE (dropdown)
- Period: 8 (spin box)
- R2scale: 2.00 (spin box)
- Button: Create Script Line
- Text field: VIDYAMovingAverage(CLOSE, 8, 2.00)
- Buttons: OK, Cancel



Quant Script™ Study Dialog

Custom Study Editor [Close]

Save To Group: 1_MOVING_AVERAGES [Dropdown] A 8.25 [Dropdown]

Custom Study Name: VIDYA [Text Field]

Password: [Text Field]

Result: Line [Dropdown] DashDotDot [Dropdown] 2 [Spinner] [Color Picker]

Reverse_Result: Line [Dropdown] DashDot [Dropdown] 2 [Spinner] [Color Picker]

Formula Add To New Panel

```
SET RESULT = VIDYA(CLOSE,8,2.00)  
SET REVERSE_RESULT = VIDYAMovingAverage(CLOSE,8,2.00)
```

[OK] [Cancel]