



S-Trader





ROC | Rate Of Change

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Description

The Rate of Change (ROC) is a technical indicator of momentum that measures the percentage change in value between the current value and the value n periods in the past.

Formula

Step 1: $ROC = 100 * (\text{Most Recent Value} - \text{Value } n \text{ Periods ago}) / \text{Value } n \text{ Periods ago}.$

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 one output value resulting from the formula, the Rate Of Change.

Plot

The plot is in a separate panel at the bottom.



Quant Script™ Syntax

Short Form	<i>ROC</i> (Source, Periods)
Long Form	<i>RateOfChange</i> (Source, Periods)

Dialogs

Chart Study Dialog

Rate Of Change [X]

Indicator Parameters

Source: USDCAD,FXCM.close

Period: 8

Series Configuration

Main: Line | Solid | 3 | [Blue Swatch] | [White Swatch]

Save as Default Setting

[Add] [Cancel]



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 field]
- Password: [Empty password field]
- Result: Line (dropdown), Solid (line style dropdown), 2 (line width spinner), [Color selection swatches]
- Reverse_Result: Line (dropdown), Solid (line style dropdown), 2 (line width spinner), [Color selection swatches]
- Add To New Panel:
- Buttons: Add New Variable, Edit Selected Variable
- Table header: Name, Description

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

- Name: [Empty text field]
- Description: [Empty text area]
- Source: CLOSE (dropdown)
- Period: 8 (spinner)
- Buttons: Create Script Line
- Preview: RateOfChange(CLOSE, 8)
- Buttons: OK, Cancel



Quant Script™ Study Dialog

Custom Study Editor [Close]

Save To Group: 3_OSCILLATORS_PRICE [Dropdown] A 14.25 [Dropdown]

Custom Study Name: ROC

Password: [Empty Field]

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

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

Formula Add To New Panel

```
SET RESULT = ROC(CLOSE, 8)
SET REVERSE_RESULT = RateOfChange(CLOSE, 8)
```

[OK] [Cancel]