

Polynomial Interpolation

- Almost zero lag and very responsive. Smoothing and responsiveness comparable to the famous Jurik MA.
- Very fast implementation. So it won't slow Amibroker down and can be used for intraday.
- Adjustable look-back periods.
- Polynomial degree adjustable.



Above is a polynomial of degree 3 with a 20 day look-back period.



Above is a polynomial of degree 3 with a 40 day look-back period. As you can see the responsiveness and smoothing is fully adjustable.

Polynomial Bands

Polynomial Interpolation for Amibroker (AFL)

Written by Administrator

