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MESA Adaptive Moving Average (MAMA) [1]

The MESA Adaptive Moving Average adapts to price movement based on the rate of change of phase as measured by the Hilbert Transform Discriminator. (Stocks and Commodities, Dec. 2000, p. 19).This method features a fast attack average and a slow decay average so that composite average rapidly ratchets behind price changes and holds the average value until the next ratchet occurs. The complex calculations of the MAMA can be seen above. For a more detailed description of MAMA, see "Mesa Adaptive Moving Average", Stocks and Commodities Magazine, August 2001.

Presentation



Above is a Daily Chart of the Intel Corporation (INTC). The MESA Adaptive Moving Average (MAMA) is added both as an oscillator (with the preferences below) and as individual lines overlaying the price data.

Preferences:

Price:	Hi+Lo /2
Fast Limit:	0.50
Slow Limit:	0.05
☑ Oscillator	
MAMA Color	
FAMA Color	🔽 ——— 🔻

- Price -Price used to compute the MAMA and FAMA values in the calculations above.
- Fast Limit -FastLimit sets the upper limit of the alpha used in computing MAMA and FAMA.
- Slow Limit SlowLimit sets the lower limit of the alpha used in computing MAMA and FAMA.
- **Oscillator** -The MAMA can be drawn as an oscillator, representing the difference between the MAMA and FAMA lines, and oscillating about the zero line, or it can be drawn as two separate MAMA and FAMA lines. Both options are displayed in the chart above.

Formula Copy

```
If(CurrentBar > 5)
smooth = (4*price +
3*price .1 +
2*price .2 + price
.3) / 10 detrender
```

Related RTL Tokens

The MESA Adaptive Moving Average is referenced in the RTL language using the token MAMA. <u>Smoothing</u> [2]

Source URL: https://www.linnsoft.com/techind/mesa-adaptive-moving-average-mama#comment-0

Links

[1] https://www.linnsoft.com/techind/mesa-adaptive-moving-average-mama [2] https://www.linnsoft.com/indicator-tags/smoothing