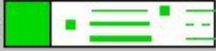# Time Series Forecast (TSF) [1]

This technical indicator performs linear regression analysis. The value of TSF for each bar is based on a regression analysis of the preceding N bars. N is called the regression period in the setup window for TSF. The user specifies a forecast period F. F is used to derive a predicted price value, a forecast, F periods in the future based on the slope of the regression line for the preceding N periods. This indicator is often used in trading systems in conjunction with a moving average to generate trading signals when a moving average line crosses a time series forecast line.

Presentation

Above is a 15 Minute Continuous Line Chart of the Dow Jones Industrial Index (INDU). The bold green line represents the Time Series Forecast based on the preferences specified below.

Preferences:

- **MA Type** -
- **MA Period** -
- **Price** -
- **Regression Period** -
- **Forecast Period** -
- **TSF Line Color** -

Statistic [2]

Source URL:https://www.linnsoft.com/techind/time-series-forecast-tsf#comment-0

Links
[1] https://www.linnsoft.com/techind/time-series-forecast-tsf [2] https://www.linnsoft.com/indicator-tags/statistic