

HP Extrapolator

The indicator is based on the Hodrick-Prescott filter. In this filter, there is no delay. Calculation formula is used to minimize the objective function:

$$F = \sum ((y[i] - x[i])^2, i = 0 \dots n-1) + \lambda * \sum ((y[i+1] + y[i-1] - 2 * y[i])^2, i = 1 \dots n-2)$$

x - prices, y - the filter value.



To learn more about this Indicator and download its source code on MQL4 you can here:

<http://codebase.mql4.com/5169>