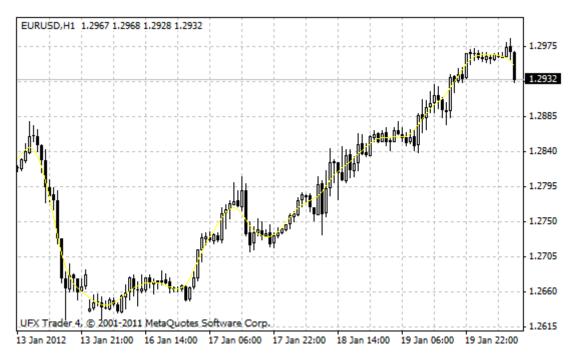
## **HP Extrapolator**

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 .. n-1) + lambda \* Sum ((y [i +1] + y [i-1] -2 \* y [i]) ^ 2, i = 1 .. 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