

Dynamic Momentum Index (DYMI)

Light

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The Dynamic Momentum Index (DYMI) indicator is very similar to [Relative Strength Index \(RSI\)](#). The only difference is that DYMI uses variable time periods (from 3 to 30) while RSI has a fixed number of them (usually 14). Controlling the number of time periods, DYMI becomes more sensitive to short-term moves than RSI: the more volatile the price, the shorter the time period is.

$$DYMI = RSI = 100 - 100 / (1 + RS)$$

$$Std_A = MA_{10} \text{ of } Std_{CS}$$

$$V_1 = Std_{CS} / Std_A$$

$$T_D = INT(14 / V_1)$$

where:

RS – Relative Strength value, requires a look back period which changes in DYMI

Std – standard deviation value used to calculate the number of periods in DYMI

T_D – dynamic length, defines how many periods to use for each RS value

MA_{10} – 10-period Simple Moving Average

Std_{CS} – five-day standard deviation of closing prices



Dynamic Momentum Index

DP Hallahan



Dynamic Momentum Index:

Momentum Explained Martin J. Pring, 2002 This volume introduces 25 oscillators and explains how they can be applied during technical training In addition it helps traders understand the many facets of momentum analysis so they can spot trends in any market environment

Smart Trading Plans Justine Pollard, 2011-12-29 Trading is a business and as with any business those businesses who survive and thrive have a business plan in place Smart Trading Plans guides readers through defining and documenting a trading plan which applies to their individual trading business Smart Action Steps and example plan elements are included to guide readers through and illustrate the process of developing a plan Smart Trading Plans guides readers through the following Creating a trading system Developing a trading routine Selecting the right trading tools Entries exits and trade management Understanding risk and money management Developing a profitable mindset Strategies for trading Complete with useful trading tips and bonus planning templates available at www.smarttrading.com.au Smart Trading Plans is essential reading for all savvy traders

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Trading with Oscillators Mark Etzkorn, 1997-12-29 The first new book in a generation to focus on the practical applications of trading with oscillators Oscillators are an essential group of indicators that futures options and stock traders have embraced to reveal turning points in flat markets In this pioneering book Mark Etzkorn Associate Editor of Futures magazine comprehensively discusses the purposes and uses of such important oscillators as stochastic momentum Elder Ray Williams %R among many others then focuses on Relative Strength Index RSI one of today's most popular oscillators Etzkorn reveals how RSI measures the internal strength of a security how to calculate it and how to use it to make better decisions about accepting or rejecting particular market signals Moreover he demonstrates how investors can adapt modify and apply RSI across different market conditions and time periods and combine it with other indicators including Contrary Application and Tom De Mark's concept of duration MARK ETZKORN Chicago Illinois is Senior Editor of Futures magazine where he focuses on technical analysis and trading software He has worked in the futures and options industry as a trader and broker

at the Chicago Mercantile Exchange and The Board of Trade Clearing Corporation

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Perry J. Kaufman, 2013-01-10 The ultimate guide to trading systems fully revised and updated For nearly thirty years professional and individual traders have turned to Trading Systems and Methods for detailed information on indicators programs algorithms and systems and now this fully revised Fifth Edition updates coverage for today's markets The definitive reference on trading systems the book explains the tools and techniques of successful trading to help traders develop a program that meets their own unique needs Presenting an analytical framework for comparing systematic methods and techniques this new edition offers expanded coverage in nearly all areas including trends momentum arbitrage integration of fundamental statistics and risk management Comprehensive and in depth the book describes each technique and how it can be used to a trader's advantage and shows similarities and variations that may serve as valuable alternatives The book also walks readers through basic mathematical and statistical concepts of trading system design and methodology such as how much data to use how to create an index risk measurements and more Packed with examples this thoroughly revised and updated Fifth Edition covers more systems more methods and more risk analysis techniques than ever before The ultimate guide to trading system design and methods newly revised Includes expanded coverage of trading techniques arbitrage statistical tools and risk management models Written by acclaimed expert Perry J Kaufman Features spreadsheets and TradeStation programs for a more extensive and interactive learning experience Provides readers with access to a companion website loaded with supplemental materials Written by a global leader in the trading field Trading Systems and Methods Fifth Edition is the essential reference to trading system design and methods updated for a post crisis trading environment

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