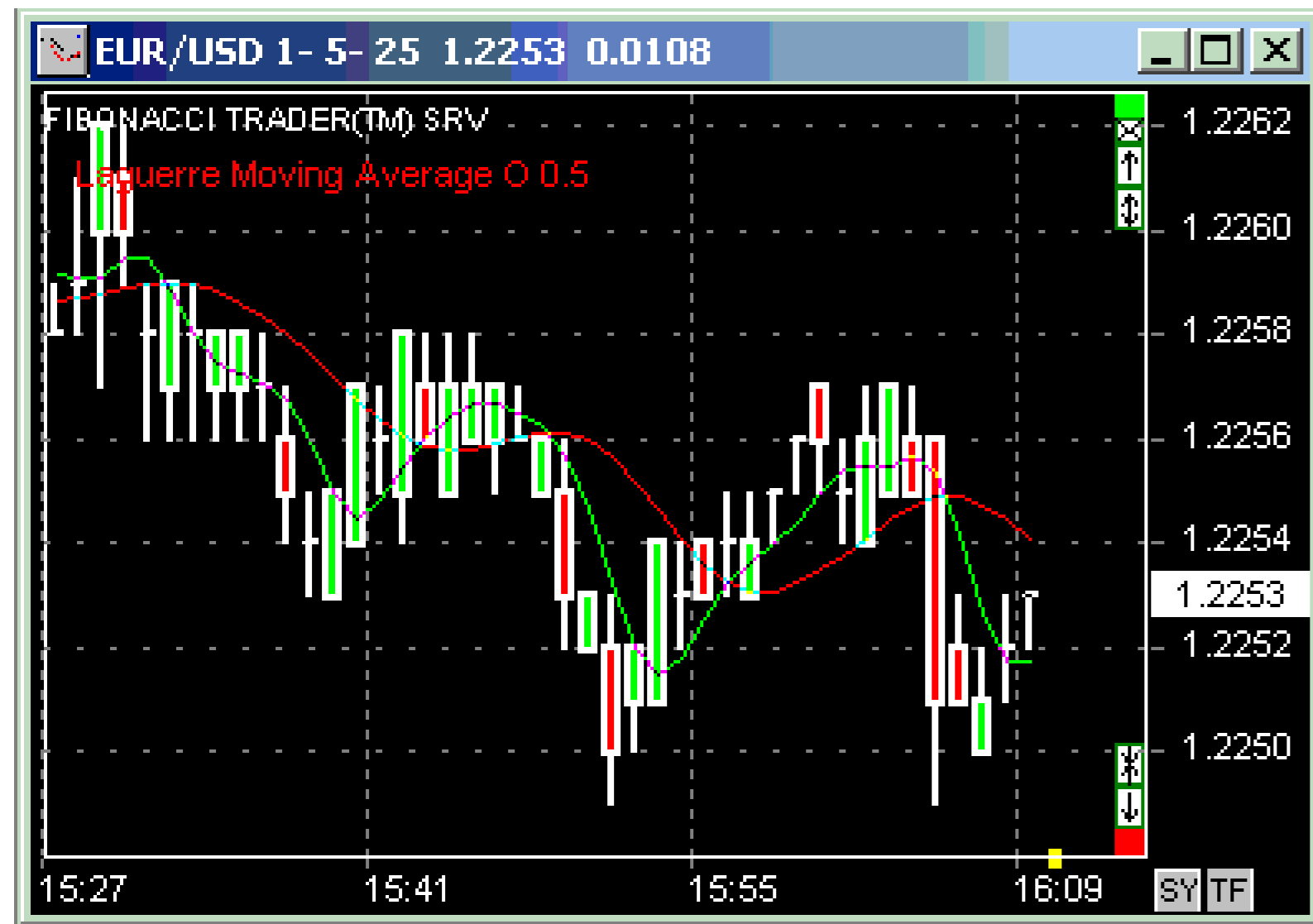


Laguerre Moving Average



A Moving Average indicator that is filtered using Laguerre Filters.

$$\text{Laguerre MA} = (L0 + 2*L1 + 2*L2 + L3) / 6$$

$$\begin{aligned} L0 &= (1 - \text{factor}) * \text{Price} + \text{factor} * L0[1] \\ L1 &= -\text{factor} * L0 + L0[1] + \text{factor} * L1[1] \\ L2 &= -\text{factor} * L1 + L1[1] + \text{factor} * L2[1] \\ L3 &= -\text{factor} * L2 + L2[1] + \text{factor} * L3[1] \end{aligned}$$

Second line (green) is the finite impulse response filer

$$\text{FIR} = (\text{Price} + 2*\text{Price}[1] + 2*\text{Price}[2] + \text{Price}[3]) / 6$$

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