

# Index

#include - preprocessor include, 443  
#include\_once - preprocessor include, 444  
#pragma - set preprocessor options, 444

= (assignment operator), 253  
== (equality test), 253

\_DEFAULT\_NAME - retrieve default name of plot, 339  
\_N - no text output, 339  
\_PARAM\_VALUES - retrieve param values string, 340  
\_SECTION\_BEGIN - section begin marker, 340  
\_SECTION\_END - section end marker, 341  
\_SECTION\_NAME - retrieve current section name, 341  
\_TRACE - print text to system debug viewer, 476

3D visualization, 515

## a

ABI - absolute breadth index, 205  
abs - absolute value, 275  
Absolute breadth index, 205  
AccDist - accumulation distribution, 206, 304  
account manager, 9  
account margin, 486  
accumulation distribution, 206  
accumulation swing, 207  
acos - arccosine function, 275  
activate stops immediately, 485  
active pane, 117  
add all results to watchlist, 502  
add artificial future bars, 490  
add selected results to watchlist, 502  
AddColumn - add numeric exploration column, 319, 495  
AddTextColumn - add text exploration column, 320  
AddToComposite, 300  
ADLine - advance decline, 206, 301  
ADPrice - Williams advance decline, 206  
ADRatio - advance decline ratio, 206  
ADX - directional movement, 207, 304  
advance decline  
    line, 206  
    ratio, 206  
    Williams, 206  
advanced mode, 491  
AdvIssues - advancing issues, 301  
AdvVolume - advancing issues volume, 302  
AFL (AmiBroker Formula Language), 241-476  
    editor  
        see formula editor  
    overview, 6  
AFL code wizard, 146

- AFL function reference, 150
- AFL library, 150
- alerts, 7, 172
- AlertIf - trigger alert, 394-395
- allow position size shrinking, 485
- allow same bar exit, 485
- AlmostEqual - rounding error insensitive comparison, 276
- Altman, Roger, 215, 312
- AMA - adaptive moving average, 285
- AMA2 - adaptive moving average, 285
- AmiQuote, 15
- AN Futures, 41
- anchored, 491, 519
- annual interest rate, 486
- analysis, 477-528
- analysis pull-down menu, 114, 146
- Andrews pitchfork, 158
- Appel, Gerald, 212
- apply indicator, 245
  - icon, 85
- apply to, 482
- ApplyStop - apply built-in stop, 396-400
- arguments, 259
  - call by name, 259
  - call by reference, 259
  - call by value, 259
- Arms, Richard, 220
- Arms index, 220
- array processing, 242, 249-251
  - subscript operator, 256
- Asc - get ASCII code of character, 386
- ASCII
  - data, 23
  - import, 23-30
- ASI - accumulation swing, 207
- asin - arcsine function, 277
- astyle.dll, 244
- atan - arctangent function, 277
- atan2 - arctangent of y/x, 277
- ATR - average true range, 208, 305
- auto-hiding menus, 160
- automated trading, 8
- automatic analysis, 73-104, 146, 481-523
  - context menu, 502-507
- auto-update quotes, 147
- average
  - adaptive, 285
  - displaced, 195
  - double exponential, 196, 286
  - exponential, 196, 287
  - simple moving, 195, 287
  - triple exponential, 196, 288
  - weighted, 198, 288
  - Wilders, 197, 288

average true range, 208  
axes and grids, 125

**b**

backtest, 78-102, 245  
    button, 496-501  
    individual, 496-501  
    portfolio, 87-90, 496-501  
backtesting, 7  
BarCount, 250, 256  
BarIndex - get zero-based bar number, 342  
bar interval, 119  
bar replay, 147  
BarsSince, 401  
BBandBot - Bollinger band bottom, 305  
BBandTop - Bollinger band top, 305  
before you start coding, 530  
BeginValue - value at beginning of range, 342  
beta, 208  
block, 256  
block diagram, 110-111  
Bollinger  
    bands, 198  
    John, 198  
breadth thrust, 209  
built-in functions, 256  
buy and sell arrows, 82-84  
buy delay, 487  
buy price, 486

**c**

calculate composites, 145  
capital asset pricing model, 230  
cascade windows, 149  
category, 22, 145, 165, 177  
    assignment, 168  
    group, 177  
    industry, 177  
    market, 177  
    membership, 177  
    sector, 177  
    watchlist, 178-189  
CategoryAddSymbol, 361  
CategoryFind, 362  
CategoryGetName, 362  
CategoryGetSymbols, 363, 366  
CategoryRemoveSymbol, 364  
CCI - commodity channel index, 210, 306  
ceil - ceiling value, 278  
Chaikin  
    Marc, 210, 222

- oscillator, 210, 306
- volatility, 222
- chart analysis, 230
- chart area, 114
- chart
  - colors, 124
  - context menu, 122-130
  - default, 117
  - example 1, 57-60
  - new, 131
  - pane, 122
  - periods, 124
  - properties, 129-130
  - sheets, 115
  - structure, 107-111
  - title, 115
- charting, 5, 230
- charts tabbed menu, 65, 114, 190
- charts (formulas), 190-225
  - adjust scale, 194
  - analysis, 169
  - change parameters, 193
  - delete, 191
  - drag and drop, 191
  - insert, 168, 190
  - insert linked, 168, 191
  - overlay, 169, 192-193
- charts, view, 137
- cleanup database, 148
- ClipboardGet - retrieve contents of Windows clipboard, 445
- ClipboardSet - copies text to Windows clipboard, 446
- CMAE optimization, 514
- code check & profile, 245
- ColorHSB - specify color, 446
- ColorRGB - specify color, 447
- colors, chart, 124
- commentary, 146, 171, 524-528
- comments, 252
- commissions and rates, 486
- commodity channel index, 210
- compound statement, 256
- conditional if, 256
- configurability, 8
- Correlation, 289
- cos - cosine function, 278
- cosh - hyperbolic cosine function, 279
- cover delay, 487
- cover price, 486
- CreateObject - create COM object, 448
- CreateStaticObject - create static COM object, 448
- Cross, crossover check, 401
- crosshair, 135

CSI data, 31  
Cum - cumulative sum, 286  
custom, 203  
cycles, 158

**d**

daily view icon, 59  
daily volume, 211  
data bases, 5

- add symbols, 21
- block diagram, 14
- cleanup, 148
- configuration, 33, 42, 49
- default (DATA), 13
- end-of-day, 14, 31-40
- external, 14
- free, 15
- intraday, 41-54
- native, 14
- new, 131
- open, 132
- plug-in, 14
- purify, 147
- real-time, 41-54
- save, 132
- settings, 132
- updates, 22

data feeds, 4  
data

- date format, 23
- delayed real-time, 43
- DTN IQ, 48-52
- end-of-day, 31-40
- fields, 28
- free, 15, 23, 41
- historical, 25
- import, 23
- msn, 15, 23
- Norgate Premium Data, 35-40
- Quotes Plus, 31-35, 44-47
- real-time, 44-54
- research, 25
- subscription, 31
- tick, 53-54
- yahoo, 15, 23

date

- format, 23
- function, 343
- menu, 478

date / time axis, 115, 118, 125  
DateNum - date number, 344  
DateTime - encoded date time, 344

- DateTimeConvert, 345
- DateTimeToStr - convert datetime to string, 386
- Day - day of the month, 346
- DayOfWeek, 346
- DayOfYear, 347
- DeclIssues - declining issues, 302
- DecVolume - declining issues volume, 302
- default chart, 117
- delete
  - indicator, 191
  - quotation, 134
  - session, 134
- delisted securities, 35
- delivery, 9
- DEMA - double exponential moving average, 196, 286
- detailed log, 489
- detrended price oscillator, 211
- directional movement, 207
- disable trade size limit, 490
- discussion forum, 20
- displaced moving average, 195
- display new price series, 116
- DispMA - displaced moving average, 195
- double exponential moving average, 196
- DPO - detrended price oscillator, 211
- drag and drop, 191
- draw toolbar, 114
- drop-down menus
  - see pull-down menus
- DTN IQ Feed, 48-52
- DVI - daily volume, 211
- dynamic market, 235
  
- e**
- ease of movement, 211
- easy alerts, 174
- easy mode EOD, 491
- easy mode intraday, 491
- edit pull-down menu, 114, 134
- efficient market hypothesis, 230
- EMA - exponential moving average, 196, 287
- enable custom backtest procedure, 490
- EnableRotationalTrading, 402-403, 414
- EnableScript - enable scripting engine, 449
- EnableTextOutput - enable text output to commentary window, 449
- EncodeColor, 320
- EndValue - value at end of range, 347
- EOM - ease of movement, 211
- equity
  - button, 508-509
  - curve, 78, 85-86, 203
  - function, 404

- IS and OOS, 204
- portfolio, 89-90, 204
- example 1 - chart a stock, 57-60
- example 2 - apply a trendline, 61-64
- example 3 - plot a moving average, 65-68
- example 4 - make a watchlist, 69-71
- example 5 - run an exploration, 72-77
- example 6 - run a single stock backtest, 78-86
- example 7 - run a portfolio backtest, 87-90
- example 8 - optimize a trading system, 91-97
- example 9 - perform walk forward validation, 98-102
- example 10 - scan for buy and sell signals, 103
- exitatstop, 396
- exp - exponential function, 279
- explore button, 493-495
- exponential moving average, 196
- exploration, 7, 72-77, 245, 493-495
- export, 508
- expression, 253
- ExRem - remove excess signals, 405
- ExRemSpan - remove excess signals spanning given number of bars, 406

**f**

- fclose - close a file, 378
- fdelete - delete a file, 378
- feedback, 544
- feof - tests for end of file, 379
- FFT - fast Fourier transform, 294
- fgets - get a string from a file, 380
- fgetstatus - retrieve file status, 381
- Fibonacci toolbar, 114
- file button, 508
- file pull-down menu, 114
- filter settings, 76, 479
- filter statement, 493, 495
- find (symbol), 143
- fitness function, 94
- flags, 269-270
- Flip - create state signals from impulse signals, 406
- floor - floor value, 279
- flow control, 261
  - break, 262
  - continue, 262
  - do ... while, 261, 263-264
  - for, 261, 264
  - if ... else, 261, 265-266
  - switch, 261, 266-267
  - while, 261, 268
- fmkdir - make a directory, 382
- fopen - open a file, 383
- foreign, 200
  - function, 372-373

formatDateTime, 319  
formatChar, 319  
formula file, 481  
format pull-down menu, 114, 131, 141  
format toolbar, 114  
formula editor, 72, 78, 127, 146, 242, 243-248  
Fosback, Norman, 205, 213, 215  
fputs - write a string to a file, 384  
frac - fractional part, 280  
frmdir - remove a directory, 385  
FullName - full name of symbol, 365  
fundamental analysis, 230  
future leak, 245  
futures mode, 485

## g

GapDown, 296  
GapUp, 296  
general tab, 484-486  
generate detailed reports for each symbol, 489  
GetBacktesterObject, 407  
GetBaseIndex - retrieve symbol for relative strength base, 374  
GetCategorySymbols, 366  
GetCursorMouseButtons - get current state of mouse buttons, 306  
GetCursorXPosition - get current X position of mouse pointer, 307  
GetCursorYPosition - get current Y position of mouse pointer, 307  
GetChartID, 321  
GetDatabaseName, 366  
GetExtraData - get data from external data source, 450-451  
GetFnData - get fundamental data, 366-367  
GetOption - retrieve automatic analysis settings, 408  
GetPerformanceCounter - retrieve value of counter, 452-453  
GetPlaybackDateTime - get bar replay position, 348  
GetPriceStyle - get current chart price style, 321  
GetRTData - retrieve real-time data fields, 454-455  
GetRTDataForeign - retrieve real-time data fields, 456-457  
GetScriptObject - access to script COM object, 458  
getting started, 1  
GetTradingInterface - retrieve automatic trading interface, 409  
GfxArc - draw an arc, 422  
GfxChord - draw a chord, 423  
GfxCircle - draw a circle, 424  
GfxDrawText - draw a text, 424-426  
GfxEllipse - draw an ellipse, 427  
GfxGradientRect - draw a rectangle with gradient fill, 428  
GfxLineTo - draw a line to a point, 428  
GfxMoveTo - move cursor, 429  
GfxPie - draw a pie, 430  
GfxPolygon - draw a polygon, 431  
GfxPolyline - draw a polyline, 432  
GfxRectangle - draw a rectangle, 433  
GfxRoundRect - draw a rectangle with round corners, 434  
GfxSelectFont - select graphic font, 435

GfxSelectPen - select graphic pen, 436  
GfxSelectSolidBrush - select graphic brush, 437  
GfxSetBkColor - set background color, 437  
GfxSetBkMode - set background mode, 438  
GfxSetOverlayMode - set overlay mode, 439  
GfxSetPixel - set pixel to specified color, 439  
GfxSetTextAlign - set text alignment, 440  
GfxSetTextColor - set text color, 441  
GfxTextOut - write text, 442  
global, 259  
global maximum, 514-515  
GroupID - get group name, 368  
Granville, Joe, 214  
grid, 126  
guarantees, 239

## h

head and shoulders, 230  
help pull-down menu, 114, 150  
Herrick  
    John, 212  
    payoff index, 212  
HHV - highest high value, 271  
HHVBars - bars since highest high, 271  
Highest - highest value, 272  
HighestBars - bars since highest value, 272  
HighestSince - highest value since condition met, 272  
HighestSinceBars - bars since highest value since condition met, 273  
history, 136  
Hold - hold an alert signal, 410  
Hour - current bar's hour, 348  
HPI - Herrick payoff index, 212

## i

if (flow control), 256  
IIF - conditional if, 256, 410  
import  
    analysis, 508  
    ASCII, 132  
    data, 23  
    Metastock, 132  
    wizard, 132  
individual backtest, 496  
individual equity, 508  
in-sample, 97, 98-102, 234, 236, 491, 512, 518-523  
include, 204  
include trade list in report, 489  
identifiers, 252  
index, 249  
indicators, 190-224  
    adjust scale, 194  
    averages, 195

- change parameters, 193
  - drag and drop, 190
  - insert, 190
  - insert linked, 191
  - overlay, 192
  - indicator pane, 115
  - industries.js, 20
  - industry group, 19
  - IndustryID - get industry name, 368
  - initial equity, 484
  - insert chart (formula), 168, 190, 245
  - insert linked, 168, 190
  - insert pull-down menu, 114, 139
  - Inside - inside day, 296
  - installation, 11
  - int - integer part, 280
  - integers - none in AFL, 388
  - internet, fair use, 44
  - internet integration, 9
  - interpretation, 524-528
  - interpretation tabbed menu, 114, 171
  - interpretation, view, 137
  - Interval - get bar interval, 349
  - interval link, 128
  - InWatchList - watchlist membership test by number, 369
  - InWatchListName - watchlist membership test by name, 369
  - IS and OOS, 204
  - IsContinuous - checks continuous quotation flag, 369
  - IsEmpty - empty value check, 458
  - IsFavorite - checks membership in favorites, 370
  - IsFinite - check if value is finite, 459
  - IsIndex - checks membership in indices, 370
  - IsNaN - check for not-a-number, 459
  - IsNull - check for null, 460
  - IsTrue - check for True, 460
- j**
- jscript, 20
- k**
- K-ratio, 235
  - Keltner,
    - bands, 199
    - Chester, 199
- l**
- Lambert, Donald, 210
  - Lane, George, 219
  - LastValue - last value of array, 411
  - layers tabbed menu, 114, 163
  - layers
    - add, 164

- daily, 163
- default, 163
- hide, 164
- intraday, 163
- lock, 164
- monthly, 163
- unlock,
  - view, 137
- visibility, 163
- weekly, 163

layout, 107-111

layouts tabbed menu, 114, 162

layouts, view, 136

limit trade size as percentage of entry bar volume, 490

linear regression, 197, 289-290

LineArray - generate trend-line array. 322

LinearReg - linear regression endpoint, 289

LinRegIntercept - intercept of linear regression line, 290

LinRegSlope - linear regression slope, 290

LLV - lowest low value, 273

LLVBars - bars since lowest low, 273

local, 259

local maximum, 514-515

log - natural logarithm, 280

log10 - decimal logarithm, 281

looping code, 250-251, 256, 258-268, 537-541

Lowest - lowest value, 274

LowestBars - bars since lowest, 274

LowestSince - lowest value since condition met, 274

LowestSinceBars - bars since lowest value since condition met, 275

**m**

MA - simple moving average, 195, 287

MACD - moving average convergence divergence, 212, 308, 317

- trading system, 224

MAE / MFE distribution charts, 489

market facilitation index, 212

MarketID - market name, 370

mass index, 213

Max - maximum value, 281

max open positions, 490, 498

maximum loss stop, 487

MDI - minus directional movement indicator, 308

mean reversion, 97, 102, 543

mechanical system, 234

median - middle element, 291

merge, 142

metrics, 235

MFI - money flow index, 213, 308

Min - minimum value, 281

min pos value, 485

min shares, 485

Minute - current bar's minute, 349  
momentum, 213  
money flow index, 213  
monitor results, 239  
Month - current bar's month, 350  
moving average  
    adaptive, 285  
    displaced, 195  
    double exponential, 286  
    example 3, 65-68  
    exponential, 196, 287  
    simple, 195, 287  
    triple, 196, 288  
    weighted, 198, 288  
    Wilders, 197, 288  
moving average convergence divergence, 212  
msn data, 15, 23  
mtRandom - Mersene twister random number generator, 291  
mtRandomA - Mersene twister random number generator (arrays), 292  
multi-window layout, 108-111

**n**

n-bar stop, 488, 536, 543  
Name - ticker symbol, 371  
negative volume indicator, 213  
next day open, 530-531, 542  
noise, 236  
Norgate Premium Data, 31, 35-40  
NoteGet - retrieve text of note, 461  
notepad tabbed menu, 114, 170  
NoteSet - set text of note, 461  
Now - current system date / time, 350  
NumToStr, 338, 387  
NVI - negative volume indicator, 213, 309  
NZ - null to zero, 462

**o**

objective function, 94, 234, 513, 518  
OBV - on balance volume, 214, 309  
old backtester, 489  
on balance volume, 214  
open interest, 200  
operator, 253  
    arithmetic, 254  
    array subscript, 256  
    assignment, 253  
    comparison, 253  
    compound, 254  
    logical, 254  
    precedence, 255  
optimization graph, 515  
optimization target, 492

optimize, 91-102, 237, 245, 412, 511-517  
ordering, 9  
organize assignments, 145  
OscP - price oscillator, 214, 309  
OscV, volume oscillator, 214, 310  
out-of-sample, 96, 98-102, 234, 236, 238, 491, 512, 518-523  
Outside, 297  
overlay, 169  
overview, 3

## P

pad and align, 485  
pane  
    active, 117  
    add new, 121  
    close, 121, 136  
    context menu, 122  
        axes and grid, 124  
        colors, 124  
        parameters, 122  
        periods, 124  
        price field, 124  
    maximize, 136  
    move, 136  
    reorder, 121  
    resize, 61, 118, 136  
    restore, 136  
parabolic stop and reverse, 218, 315  
Param - add user-definable numeric parameter, 322-323  
ParamColor - add user-definable parameter color, 324  
ParamDate - add user-definable date parameter, 324  
parameters  
    chart context, 122-126  
    formal, 259  
ParamField - creates price field parameter, 325  
ParamList - creates parameter of list of choices, 326  
ParamStr - add user-definable string parameter, 326  
ParamStyle - selects styles applied to plot, 327  
ParamTime - add user-definable time parameter, 328  
ParamToggle - create yes/no parameter, 328  
ParamTrigger - creates a trigger in parameter dialog, 329  
parentheses, 255  
particle swarm optimization (PSO), 514  
PDI - plus directional movement indicator, 310  
Peak, 297  
PeakBars - bars since peak, 298  
percent bands, 199  
percentile, 292  
performance, 5  
periodicity, 119, 484  
periods, chart, 124  
Plot - plot indicator graph, 330-331  
PlotForeign, 374

- PlotGrid - plot horizontal grid line, 331
- PlotOHLC - plot custom OHLC chart, 332
- PlotShapes - plot arrows and other shapes, 332-333
- PlotText - write text on chart, 310
- PlotVAPOverlay - plot volume-at-price chart, 334
- plug-in, 147
  - data, 14
- PopupWindow - display pop-up window, 463
- portfolio
  - backtest, 87-90, 496
  - considerations, 532-533
  - equity, 89-90, 204, 508
  - optimization, 511
- portfolio tab, 490
- position in range, 219
- position score, 225
- position size, 498
- positions, 484
- positive volume index, 215
- Prec - adjust number of decimal places, 282
- Prefs - retrieve preference settings, 464-465
- Premium Data, 31, 35-40
- prettify selection, 244
- price axis, 115, 117
- price / data tooltip, 115
- price chart, 115
- price field, chart, 125
- price (formula), 200
- price oscillator, 214
- price series, display new, 116
- price volume trend, 215
- pricing, 9
- printf - print formatted output to the output window, 388, 390
- procedural programming language, 242
- procedures, 258
- professional edition, 4, 12
- profile, 245
- profit target, 488, 536, 543
- properties, 129
- psychology of trading, 234
- pull-down menu, 130
  - analysis, 114, 146
  - edit, 114, 134
  - file, 114, 131
  - format, 114, 141
  - help, 114, 150
  - insert, 114, 139
  - tools, 114, 147
  - view, 114, 135
  - symbol, 114, 116, 142
  - window, 114, 149
- punctuator, 253
- PVI - positive volume index, 215, 311
- PVT - price volume trend, 215

**q**

quantitative analysis, 231  
QuickAFL, 342, 467  
quick review, 146, 478-480  
quotation  
    delete, 134  
quote editor, 143  
quotes, auto-update, 147  
Quotes Plus, 31-35, 44-47

**r**

Random - random number, 293  
range  
    automatic analysis, 482  
    mark, 120  
rate of change, 216  
read me, 150  
real-time quote, view, 137  
real-time quote window, 52, 145, 173  
recursion, 261  
re-dockable menus, 160  
reentrydelay, 396, 488  
Ref - reference past or future data, 413  
regression, 157  
relative momentum, 215  
relative performance, 201  
relative strength, 216  
relative strength index, 216  
RelStrength - comparative relative strength, 375  
replace watchlist with selected results, 502  
replace watchlist with the results, 502  
report, 80-81  
report button, 509-510  
report explorer, 510  
report tab, 88, 488-489  
RequestTimedRefresh - forces periodic refresh of indicator pane, 311  
reserved variables, 257  
resize pane, 61, 118  
RestorPriceArrays, 375  
results window, 88-89, 94-95  
    sort, 95  
return, 260  
reverse entry signal forces exit, 485  
risk free rates, 489  
risk / yield map, 136  
risk-reward ratio, 235  
RMI - relative momentum, 215, 312  
ROC - rate of change, 216, 313  
rotational trading, 225  
round - round number to nearest integer, 282  
round lot size, 486

RRR - risk-reward ratio, 235  
RS - relative strength, 216  
RSI - relative strength index, 215, 216, 313  
RSIa - relative strength index, 217  
rule-based system, 235  
run every, 483  
Russell, 16  
RWI - random walk index, 217, 314

**s**

same day close, 531-532, 543  
SAR - parabolic stop and reverse, 218, 315  
Say - speaks text, 466  
scalar, 251  
scan, 7, 103, 245  
scope, 258-260  
scripting, 8, 20  
scroll bar, 59, 115, 118  
Second - current bar's second, 351  
SectorID - get sector name, 371  
SelectedValue - value of array at currently selected date/time, 334  
sell delay, 487  
sell price, 486  
send to auto-analysis, 245  
SetBacktestMode, 402-403, 413  
SetBarFillColor, 315  
SetBarsRequired - set bars needed for script, 467  
SetChartBkColor - set background color, 316  
SetChartBkGradientFill - set background gradient color, 316  
SetChartOptions - set/clear defaults for chart pane options, 335-336  
SetCustomBacktestProc - define custom backtest procedure, 414  
SetForeign - replace current price with foreign security, 376-377  
SetFormulaName, 415  
SetOptions - sets settings for automatic analysis, 416-418  
SetPositionSize - set trade size, 419  
SetSortColumns - set columns for sorting in AA window, 337  
SetTradeDelays, 420  
short delay, 487  
short price, 486  
show arrows for actual trades, 502  
show arrows for all raw signals, 502  
show current trade arrows, 502  
signal, 236  
simple moving average, 195  
sliding menus, 160  
sign - returns sign of number, 282  
Signal - MACD signal line, 317  
sin - sine function, 283  
sinh - hyperbolic sine function, 283  
snap to price, 141  
sort results, 95, 480

- split, 142
- sqrt - square root, 283
- Standard & Poor's, 20
  - sector ETFs, 499-501
- standard edition, 4, 12
- standard toolbar, 114, 151
- statement, 253
- static model, 235
- StaticVarGet - get value of static variable, 467
- StaticVarGetText - get value of static variable as text, 468
- StaticVarRemove - remove static variable, 468
- StaticVarSet - set value of static variable, 469
- StaticVarSetText - set value of static variable as text, 469
- Status - get AFL run-time status, 470-472
- status bar, 114
- StdErr - standard error, 293
- StDev - standard deviation, 293
- Stochastic,
  - %D, 220, 317
  - %K, 219, 317
  - momentum, 220
- stops tab, 487-488
- StrExtract - extract substring from comma-separated string, 389
- StrFind - find substring in string, 389
- StrFormat - write formatted output to string, 390
- string literal, 253
- StrLeft - extracts leftmost part of string, 391
- StrLen - string length, 391
- StrMid - extracts part of string, 391
- StrReplace - string replace, 392
- StrRight - extracts rightmost part of string, 392
- StrToDateTime - convert string to datetime, 392
- StrToLower - convert to lowercase, 393
- StrToNum - convert string to number, 393
- StrToUpper - convert to uppercase, 393
- study
  - Andrews pitchfork, 158
  - arrow, 157
  - cycles, 158
  - Fibonacci, 158
  - function, 472
  - Gann, 158
  - horizontal, 157
  - modify, 155
  - parallel, 157
  - ray, 157
  - regression, 157
  - trend line, 157
  - triangle, 158
  - vertical, 157
  - zig-zag, 157
- Sum - sum data over specified number of bars, 287

- summary, AA, 489
- support, 9, 230
- survivor bias, 35
- symbol link, 128
- symbol
  - delete, 142
  - new, 142
- symbol pull-down menu, 114, 116, 142
- symbols tabbed menu, 58, 114, 116, 165
- symbols, view, 136
- sync chart on select, 483
- synchronization, 98, 235
- systems directory, 224
- systems, trading
  - MACD, 224
  - rotational, 225
- t**
- tabbed menus
  - auto-hiding, 160
  - charts, 114, 168
  - re-dockable, 160
  - interpretation, 114, 171
  - layers, 114, 163
  - layouts, 114, 162
  - notepad, 114, 170
  - sliding, 160
  - symbols, 114, 116
- tan - tangent function, 284
- tanh - hyperbolic tangent function, 284
- TEMA - triple exponential moving average, 196, 288
- template, 128
- term, 253
- tick data, 53-54
- tick size, 486
- ticker toolbar, 114, 116
- tile windows, 149
- time & sales, view, 137, 174-176
- time series forecast, 197
- timed exit, 536, 543
- TimeFrameCompress, 352
- TimeFrameExpand, 353
- TimeFrameGetPrice, 354-355
- TimeFrameMode, 356
- TimeFrameRestore, 357
- TimeFrameSet, 358-360
- TimeNum - current bar's time, 351
- tip of the day, 150
- tokens, 252
- toolbars
  - add or remove buttons, 152

- add icons, 159
- docking, 154
- draw, 114, 154
- Fibonacci, 114, 154
- format, 114, 154
- standard, 114, 151
- ticker, 114, 152
- tools, 114, 152
- view, 114, 137, 153
- tools pull-down menu, 114, 147
- tools toolbar, 114
- tooltip, 62
- trade delay, 530-532, 542-543
- trade list, 489
- trades tab, 486-487
- traders index, 220
- trailing stop, 488
- trading arrows, 82-84, 126
- trading system development
  1. define the objective function, 234-235
  2. decide what to trade and how to trade it, 235
  3. design the trading system, 235-236
  4. determine the length of the in-sample period, 236
  5. determine the length of the out-of-sample period, 236
  6. decide what to optimize, 237
  7. perform walk forward runs, 237-238
  8. evaluate the out-of-sample results, 238
  9. trade the system, 239
  10. monitor the results, 239
- trading system development platform, 231
- trading systems
  - MACD, 224
  - mean reversion, 543
  - rotational, 225
  - trend following, 542
- trend following, 97, 542
- trend line, 61, 157, 230
- trial version, 11, 13
- tribes optimization, 514
- TRIN - traders index, 220, 303
- triple exponential, 221
- triple exponential moving average, 196
- TRIX - triple exponential, 221, 318
- Trough, 298
- TroughBars - bars since trough, 299
- TSF - time series forecast, 197, 294

## u

- ulcer performance index, 235
- ultimate oscillator, 222, 318
- UnclIssues - unchanged issues, 303

- UncVolume - unchanged issues volume, 304
- use quick AFL, 485
- use previous bar equity for position sizing, 490
- use today, 492
- user-defined functions, 258
- user's guide, 150

**v**

- validation, 98-102, 234
- value axis, 115, 117
- ValueWhen - get value of array when some condition was true, 420
- VarGet - get value of dynamic variable, 473
- VarGetText - get text value of dynamic variable, 474
- variable length parameter, 540-541
- variables, 257
  - reserved, 257
- VarSet - set value of dynamic variable, 474
- VarSetText - set text value of dynamic variable, 475
- verify syntax, 245, 503
- Version - get AmiBroker version info, 475
- view last report, 509
- view pull-down menu, 114, 135
  - alert output, 137
  - charts, 137
  - interpretation, 137
  - layers, 137
  - layouts, 136
  - notepad, 137
  - realtime quote, 137
  - symbol information, 137
  - symbols, 136
  - time and sales, 137
  - toolbars, 137
- view toolbar, 114
- visualization, 515
- volatility
  - Chaikin, 222
  - Wilder, 223
- volume, 201
- volume at price, 202
- volume oscillator, 214, 223

**w**

- wait for backfill, 483
- walk forward, 98-102, 237, 518-523
- walk forward tab, 491-492
- warn before time consuming operations, 489
- watchlist, 144, 178-189
  - add symbol, 167, 181
  - add watchlist, 180
  - automatic analysis, 184

- delete, 167, 183
- example, 69-71
- export, 167, 187
- hide empty, 167, 184
- import, 167, 186
- local / global, 179
- new, 167
- remove symbol, 167, 183
- remove watchlist, 180
- rename, 187
- sort tickers, 182
- web links, 150
- weekly view icon, 58
- weighted moving average, 198
- whitespace, 252
- Wilder
  - moving average, 197, 288
  - volatility, 223
  - Welles, 197, 207, 223
- Williams
  - %R, 223
  - advance decline, 206
  - Bill, 212
  - Larry, 206, 222, 223
- window pull-down menu, 114, 149
- windows, 4, 11
  - cascade, 149
  - tile, 149
- WMA - weighted moving average, 198, 288
- Writeln - conditional text for commentary, 337, 526
- WriteVal - write a number, 338, 387, 525
- www.amibroker.com, 2

**x**

XShift, 332

**y**

yahoo data, 15, 23, 25  
yahoo forum, 150  
Year - current bar's year, 351

**z**

Zig - zig-zag indicator, 299  
zig-zag, 224  
zoom, 119  
zoom in icon, 59  
zoom out icon, 59  
Zweig, Martin, 209