Pine Script™ v5 User Manual

TradingView

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WELCOME TO PINE SCRIPT™ V5



Pine ScriptTM is TradingView's programming language. It allows traders to create their own trading tools and run them on our servers. We designed Pine ScriptTM as a lightweight, yet powerful, language for developing indicators and strategies that you can then backtest. Most of TradingView's built-in indicators are written in Pine ScriptTM, and our thriving community of Pine ScriptTM programmers has published more than 100,000 Community Scripts.

It's our explicit goal to keep Pine ScriptTM accessible and easy to understand for the broadest possible audience. Pine ScriptTM is cloud-based and therefore different from client-side programming languages. While we likely won't develop Pine ScriptTM into a full-fledged language, we do constantly improve it and are always happy to consider requests for new features.

Because each script uses computational resources in the cloud, we must impose limits in order to share these resources fairly among our users. We strive to set as few limits as possible, but will of course have to implement as many as needed for the platform to run smoothly. Limitations apply to the amount of data requested from additional symbols, execution time, memory usage and script size.

17 TradingView

CHAPTER

TWO

PINE SCRIPT™ PRIMER



2.1 First steps

- Introduction
- Using scripts
- Reading scripts
- Writing scripts

2.1.1 Introduction

Welcome to the Pine ScriptTM v⁵ User Manual, which will accompany you in your journey to learn to program your own trading tools in Pine ScriptTM. Welcome also to the very active community of Pine ScriptTM programmers on TradingView.

In this page, we present a step-by-step approach that you can follow to gradually become more familiar with indicators and strategies (also called *scripts*) written in the Pine ScriptTM programming language on TradingView. We will get you started on your journey to:

- 1. Use some of the tens of thousands of existing scripts on the platform.
- 2. **Read** the Pine ScriptTM code of existing scripts.
- 3. Write Pine ScriptTM scripts.

If you are already familiar with the use of Pine scripts on TradingView and are now ready to learn how to write your own, then jump to the *Writing scripts* section of this page.

If you are new to our platform, then please read on!

2.1.2 Using scripts

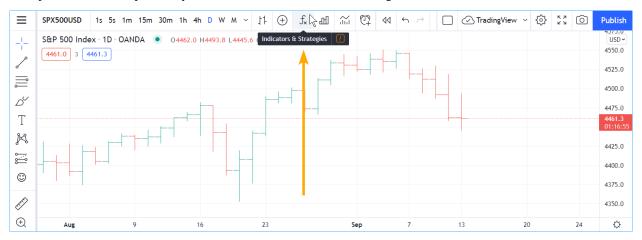
If you are interested in using technical indicators or strategies on TradingView, you can first start exploring the thousands of indicators already available on our platform. You can access existing indicators on the platform in two different ways:

- By using the chart's "Indicators & Strategies" button, or
- By browsing TradingView's Community Scripts, the largest repository of trading scripts in the world, with more than 100,000 scripts, most of which are free and open-source, which means you can see their Pine ScriptTM code.

If you can find the tools you need already written for you, it can be a good way to get started and gradually become proficient as a script user, until you are ready to start your programming journey in Pine ScriptTM.

Loading scripts from the chart

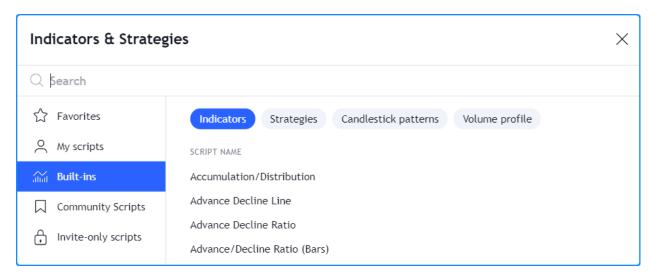
To explore and load scripts from your chart, use the "Indicators & Strategies" button:



The dialog box presents different categories of scripts in its left pane:

- Favorites lists the scripts you have "favorited" by clicking on the star that appears to the left of its name when you mouse over it.
- My scripts displays the scipts you have written and saved in the Pine Editor. They are saved in TradingView's cloud.
- Built-ins groups all TradingVIew built-ins organized in four categories: indicators, strategies, candlestick patterns and volume profiles. Most are written in Pine ScriptTM and available for free.
- Community Scripts is where you can search from the 100,000+ published scripts written by TradingView users.
- Invite-only scripts contains the list of the invite-only scripts you have been granted access to by their authors.

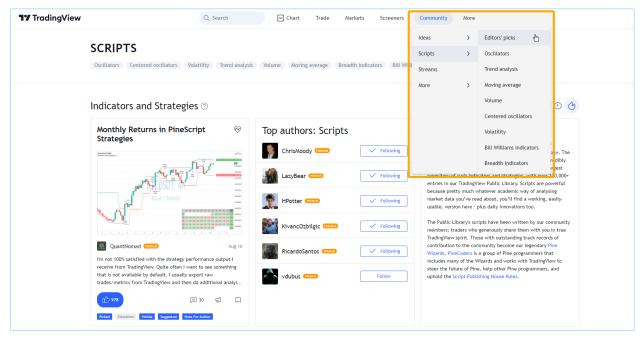
Here, the section containing the TradingView built-ins is selected:



When you click on one of the indicators or strategies (the ones with the green and red arrows following their name), it loads on your chart.

Browsing Community Scripts

From Trading View's homepage, you can bring up the Community Scripts stream from the "Community" menu. Here, we are pointing to the "Editors' Picks" section, but there are many other categories you can choose from:



You can also search for scripts using the homepage's "Search" field, and filter scripts using different criteria. The Help Center has a page explaining the different types of scripts that are available.

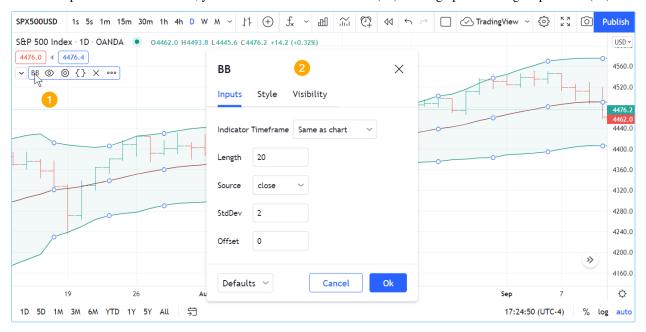
The scripts stream shows script *widgets*, i.e., placeholders showing a miniature view of each publication's chart and description, and its author. By clicking on it you will open the *script's page*, where you can see the script on a chart, read the author's description, like the script, leave comments or read the script's source code if it was published open-source.

Once you find an interesting script in the Community Scripts, follow the instructions in the Help Center to load it on your chart.

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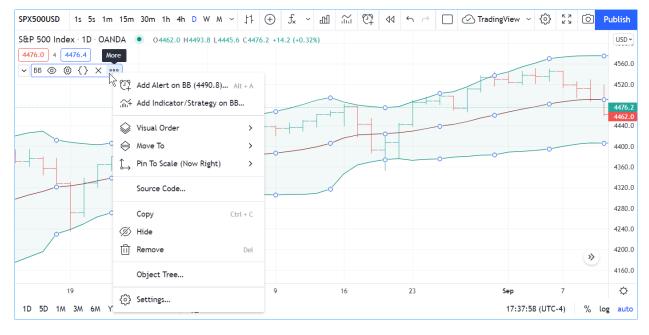
Changing script settings

Once a script is loaded on the chart, you can double-click on its name (#1) to bring up its "Settings/Inputs" tab (#2):



The "Inputs" tab allows you to change the settings which the script's author has decided to make editable. You can configure some of the script's visuals using the "Style" tab of the same dialog box, and which timeframes the script should appear on using the "Visibility" tab.

Other settings are available to all scripts from the buttons that appear to the right of its name when you mouse over it, and from the "More" menu (the three dots):



2.1.3 Reading scripts

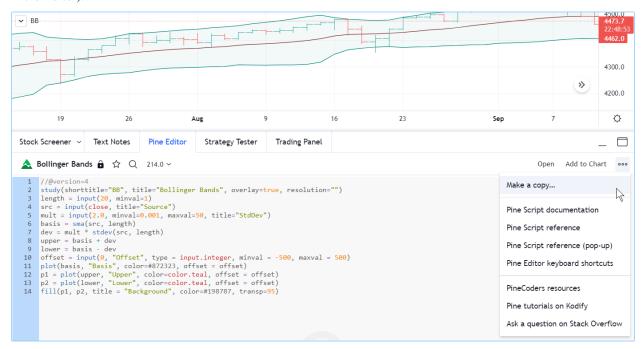
Reading code written by **good** programmers is the best way to develop your understanding of the language. This is as true for Pine ScriptTM as it is for all other programming languages. Finding good open-source Pine ScriptTM code is relatively easy. These are reliable sources of code written by good programmers on TradingView:

- The TradingView built-in indicators
- · Scripts selected as Editors' Picks
- · Scripts by the authors the PineCoders account follows
- Many scripts by authors with high reputation and open-source publications.

Reading code from Community Scripts is easy; if you don't see a grey or red "lock" icon in the upper-right corner of the script's widget, this indicates the script is open-source. By opening its script page, you will be able to see its source.

To see the code of TradingView built-ins, load the indicator on your chart, then hover over its name and select the "Source code" curly braces icon (if you don't see it, it's because the indicator's source is unavailable). When you click on the icon, the Pine Editor will open and from there, you can see the script's code. If you want to play with it, you will need to use the Editor's "More" menu button at the top-right of the Editor's pane, and select "Make a copy...". You will then be able to modify and save the code. Because you will have created a different version of the script, you will need to use the Editor's "Add to Chart" button to add that new copy to the chart.

This shows the Pine Editor having just opened after we selected the "View source" button from the indicator on our chart. We are about to make a copy of its source because it is read-only for now (indicated by the "lock" icon near its filename in the Editor):



You can also open TradingView built-in indicators from the Pine Editor (accessible from the "Pine Editor" tab at the bottom of the chart) by using the "Open/New default built-in script..." menu selection.

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2.1.4 Writing scripts

We have built Pine ScriptTM to empower both budding and seasoned traders to create their own trading tools. We have designed it so it is relatively easy to learn for first-time programmers — although learning a first programming language, like trading, is rarely **very** easy for anyone — yet powerful enough for knowledgeable programmers to build tools of moderate complexity.

Pine ScriptTM allows you to write three types of scripts:

- Indicators like RSI, MACD, etc.
- Strategies which include logic to issue trading orders and can be backtested and forward-tested.
- Libraries which are used by more advanced programmers to package oft-used functions that can be reused by other scripts.

The next step we recommend is to write your first indicator.

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2.2 First indicator

- The Pine Editor
- First version
- Second version
- Next

2.2.1 The Pine Editor

The Pine Editor is where you will be working on your scripts. While you can use any text editor you want to write your Pine scripts, using our Editor has many advantages:

- It highlights your code following Pine ScriptTM syntax.
- It pops up syntax reminders for built-in and library functions when you hover over them.
- It provides quick access to the Pine ScriptTM v5 Reference Manual popup when you ctrl + click / cmd + click on Pine ScriptTM keywords.
- It provides an auto-complete feature that you can activate with ctrl + space / cmd + space.
- It makes the write/compile/run cycle fast because saving a new version of a script loaded on the chart also executes it immediately.
- While not as feature-rich as the top editors out there, it provides key functionality such as search and replace, multi-cursor and versioning.

To open the Editor, click on the "Pine Editor" tab at the bottom of your TradingView chart. This will open up the Editor's pane.

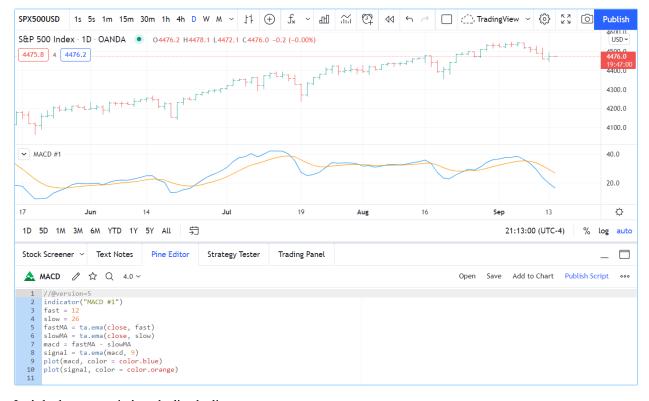
2.2.2 First version

We will now create our first working Pine script, an implementation of the MACD indicator in Pine ScriptTM:

```
//@version=5
indicator("MACD #1")
fast = 12
slow = 26
fastMA = ta.ema(close, fast)
slowMA = ta.ema(close, slow)
macd = fastMA - slowMA
signal = ta.ema(macd, 9)
plot(macd, color = color.blue)
plot(signal, color = color.orange)
```

- Start by bringing up the "Open" dropdown menu at the top right of the Editor and choose "New blank indicator".
- Then copy the example script above, taking care not to include the line numbers in your selection.
- Select all the code already in the editor and replace it with the example script.
- Click "Save" and choose a name for your script. Your script is now saved in TradingView's cloud, but under your
 account's name. Nobody but you can use it.
- Click "Add to Chart" in the Editor's menu bar. The MACD indicator appears in a separate *Pane* under your chart.

Your first Pine script is running on your chart, which should look like this:



Let's look at our script's code, line by line:

2.2. First indicator 9

Line 1: //@version=5

This is a *compiler annotation* telling the compiler the script will use version 5 of Pine ScriptTM.

Line 2: indicator("MACD #1")

Defines the name of the script that will appear on the chart as "MACD".

Line 3: fast = 12

Defines a fast integer variable which will be the length of the fast EMA.

Line 4: slow = 26

Defines a slow integer variable which will be the length of the slow EMA.

Line 5: fastMA = ta.ema(close, fast)

Defines the variable fastMA, containing the result of the EMA calculation (Exponential Moving Average) with a length equal to fast (12), on the close series, i.e., the closing price of bars.

Line 6: slowMA = ta.ema(close, slow)

Defines the variable slowMA, containing the result of the EMA calculation with a length equal to slow (26), from

Line 7: macd = fastMA - slowMA

Defines the variable macd as the difference between the two EMAs.

Line 8: signal = ta.ema(macd, 9)

Defines the variable signal as a smoothed value of macd using the EMA algorithm (Exponential Moving Average) with a length of 9.

Line 9: plot (macd, color = color.blue)

Calls the plot function to output the variable macd using a blue line.

Line 10: plot(signal, color = color.orange)

Calls the plot function to output the variable signal using an orange line.

2.2.3 Second version

The first version of our script calculated MACD "manually", but because Pine ScriptTM is designed to write indicators and strategies, built-in Pine ScriptTM functions exist for many common indicators, including one for... MACD: ta.macd().

This is the second version of our script:

```
//@version=5
indicator("MACD #2")
fastInput = input(12, "Fast length")
slowInput = input(26, "Slow length")
[macdLine, signalLine, histLine] = ta.macd(close, fastInput, slowInput, 9)
plot(macdLine, color = color.blue)
plot(signalLine, color = color.orange)
```

Note that we have:

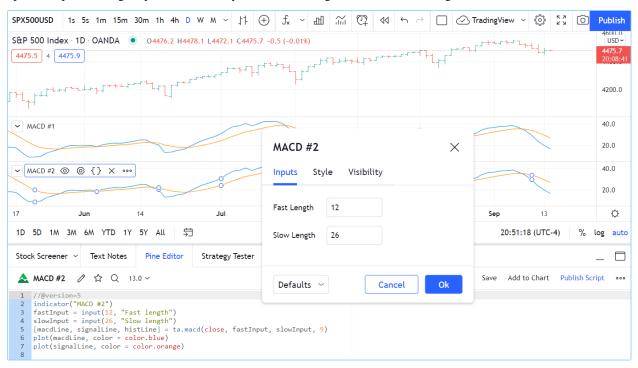
- Added inputs so we can change the lengths for the MAs
- We now use the ta.macd() built-in to calculate our MACD, which saves us three line and makes our code easier to read.

Let's repeat the same process as before to copy that code in a new indicator:

- Start by bringing up the "Open" dropdown menu at the top right of the Editor and choose "New blank indicator".
- Then copy the example script above, again taking care not to include the line numbers in your selection.
- Select all the code already in the editor and replace it with the second version of our script.

- Click "Save" and choose a name for your script different than the previous one.
- Click "Add to Chart" in the Editor's menu bar. The "MACD #2" indicator appears in a separate Pane under the "MACD #1" indicator.

Your second Pine script is running on your chart. If you double-click on the indicator's name on your chart, you will bring up the script's "Settings/Inputs" tab, where you can now change the slow and fast lengths:



Let's look at the lines that have changed in the second version of our script:

Line 2: indicator("MACD #2")

We have changed #1 to #2 so the second version of our indicator displays a different name on the chart.

Line 3: fastInput = input(12, "Fast length")

Instead of assigning a constant value to a variable, we have used the input() function so we can change the value in our script's "Settings/Inputs" tab. 12 will be the default value and the field's label will be "Fast length". If the value is changed in the "Inputs" tab, the fastInput variable's content will contain the new value and the script will re-execute on the chart with that new value. Note that, as our Pine ScriptTM Style Guide recommends, we add Input to the end of the variable's name to remind us, later in the script, that its value comes from a user input.

Line 4: slowInput = input(26, "Slow length")

We do the same for the slow length, taking care to use a different variable name, default value and text string for the field's label.

Line 5: [macdLine, signalLine, histLine] = ta.macd(close, fastInput, slowInput, 9)

This is where we call the ta.macd() built-in to perform all the first version's calculations in one line only. The function requires four parameters (the values after the function name, enclosed in parentheses). It returns three values into the three variables instead of only one, like the functions we used until now, which is why we need to enclose the list of three variables receiving the function's result in square brackets, to the left of the = sign. Note that two of the values we pass to the function are the "input" variables containing the fast and slow lengths: fastInput and slowInput.

Line 6 and 7:

2.2. First indicator

The variable names we are plotting there have changed, but the lines are doing the same thing as in our first version.

Our second version performs the same calculations as our first, but we can change the two lengths used to calculate it. Our code is also simpler and shorter by three lines. We have improved our script.

2.2.4 Next

We now recommend you go to our Next Steps page.

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2.3 Next steps

- "indicators" vs "strategies"
- · How scripts are executed
- · Time series
- Publishing scripts
- Getting around the Pine ScriptTM documentation
- Where to go from here?

After your *first steps* and your *first indicator*, let us explore a bit more of the Pine ScriptTM landscape by sharing some pointers to guide you in your journey to learn Pine ScriptTM.

2.3.1 "indicators" vs "strategies"

Pine ScriptTM strategies are used to backtest on historical data and forward test on open markets. In addition to indicator calculations, they contain strategy.*() calls to send trade orders to Pine ScriptTM's broker emulator, which can then simulate their execution. Strategies display backtest results in the "Strategy Tester" tab at the bottom of the chart, next to the "Pine Editor" tab.

Pine ScriptTM indicators also contain calculations, but cannot be used in backtesting. Because they do not require the broker emulator, they use less resources and will run faster. It is thus advantageous to use indicators whenever you can.

Both indicators and strategies can run in either overlay mode (over the chart's bars) or pane mode (in a separate section below or above the chart). Both can also plot information in their respective space, and both can generate *alert events*.

2.3.2 How scripts are executed

A Pine script is **not** like programs in many programming languages that execute once and then stop. In the Pine ScriptTM runtime environment, a script runs in the equivalent of an invisible loop where it is executed once on each bar of whatever chart you are on, from left to right. Chart bars that have already closed when the script executes on them are called historical bars. When execution reaches the chart's last bar and the market is open, it is on the realtime bar. The script then executes once every time a price or volume change is detected, and one last time for that realtime bar when it closes. That realtime bar then becomes an elapsed realtime bar. Note that when the script executes in realtime, it does not recalculate on all the chart's historical bars on every price/volume update. It has already calculated once on those bars, so it does not need to recalculate them on every chart tick. See the Execution model page for more information.

When a script executes on a historical bar, the close built-in variable holds the value of that bar's close. When a script executes on the realtime bar, close returns the **current** price of the symbol until the bar closes.

Contrary to indicators, strategies normally execute only once on realtime bars, when they close. They can also be configured to execute on each price/volume update if that is what you need. See the page on *Strategies* for more information, and to understand how strategies calculate differently than indicators.

2.3.3 Time series

The main data structure used in Pine ScriptTM is called a *time series*. Time series contain one value for each bar the script executes on, so they continuously expand as the script executes on more bars. Past values of the time series can be referenced using the history-referencing operator: []. close[1], for example, refers to the value of close on the bar preceding the one where the script is executing.

While this indexing mechanism may remind many programmers of arrays, a time series is different and thinking in terms of arrays will be detrimental to understanding this key Pine ScriptTM concept. A good comprehension of both the *execution model* and *time series* is essential in understanding how Pine scripts work. If you have never worked with data organized in time series before, you will need practice to put them to work for you. Once you familiarize yourself with these key concepts, you will discover that by combining the use of time series with our built-in functions specifically designed to handle them efficiently, much can be accomplished in very few lines of code.

2.3.4 Publishing scripts

TradingView is home to a large community of Pine ScriptTM programmers and millions of traders from all around the world. Once you become proficient enough in Pine ScriptTM, you can choose to share your scripts with other traders. Before doing so, please take the time to learn Pine ScriptTM well-enough to supply traders with an original and reliable tool. All publicly published scripts are analyzed by our team of moderators and must comply with our Script Publishing Rules, which require them to be original and well-documented.

If want to use Pine scripts for your own use, simply write them in the Pine Editor and add them to your chart from there; you don't have to publish them to use them. If you want to share your scripts with just a few friends, you can publish them privately and send your friends the browser's link to your private publication. See the page on *Publishing* for more information.

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2.3.5 Getting around the Pine Script™ documentation

While reading code from published scripts is no doubt useful, spending time in our documentation will be necessary to attain any degree of proficiency in Pine ScriptTM. Our two main sources of documentation on Pine ScriptTM are:

- This Pine ScriptTM v5 User Manual
- Our Pine ScriptTM v5 Reference Manual

The Pine ScriptTM v5 User Manual is in HTML format and in English only.

The Pine ScriptTM v5 Reference Manual documents what each variable, function or keyword does. It is an essential tool for all Pine ScriptTM programmers; your life will be miserable if you try to write scripts of any reasonable complexity without consulting it. It exists in two formats: the HTML format we just linked to, and the popup version, which can be accessed from the Pine Editor, by either ctrl+clicking on a keyword, or by using the Editor's "More/Pine ScriptTM reference (pop-up)" menu. The Reference Manual is translated in other languages.

There are five different versions of Pine ScriptTM. Ensure the documentation you use corresponds to the Pine ScriptTM version you are coding with.

2.3.6 Where to go from here?

This Pine ScriptTM v5 User Manual contains numerous examples of code used to illustrate the concepts we discuss. By going through it, you will be able to both learn the foundations of Pine ScriptTM and study the example scripts. Reading about key concepts and trying them out right away with real code is a productive way to learn any programming language. As you hopefully have already done in the *First indicator* page, copy this documentation's examples in the Editor and play with them. Explore! You won't break anything.

This is how the Pine ScriptTM v5 User Manual you are reading is organized:

- The Language section explains the main components of the Pine ScriptTM language and how scripts execute.
- The *Concepts* section is more task-oriented. It explains how to do things in Pine ScriptTM.
- The Writing section explores tools and tricks that will help you write and publish scripts.
- The FAQ section answers common questions from Pine ScriptTM programmers.
- The Error messages page documents causes and fixes for the most common runtime and compiler errors.
- The Release Notes page is where you can follow the frequent updates to Pine ScriptTM.
- The Migration guides section explains how to port between different versions of Pine ScriptTM.
- The Where can I get more information page lists other useful Pine ScriptTM-related content, including where to ask questions when you are stuck on code.

We wish you a successful journey with Pine ScriptTM... and trading!

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CHAPTER

THREE

LANGUAGE



3.1 Execution model

- · Calculation based on historical bars
- Calculation based on realtime bars
- Events triggering the execution of a script
- More information
- Historical values of functions

The execution model of the Pine ScriptTM runtime is intimately linked to Pine ScriptTM's *time series* and *type system*. Understanding all three is key to making the most of the power of Pine ScriptTM.

The execution model determines how your script is executed on charts, and thus how the code you write in scripts works. Your code would do nothing were it not for Pine ScriptTM's runtime, which kicks in after your code has compiled and it is executed on your chart because one of the *events triggering the execution of a script* has occurred.

When a Pine script is loaded on a chart it executes once on each historical bar using the available OHLCV (open, high, low, close, volume) values for each bar. Once the script's execution reaches the rightmost bar in the dataset, if trading is currently active on the chart's symbol, then Pine ScriptTM *indicators* will execute once every time an *update* occurs, i.e., price or volume changes. Pine ScriptTM *strategies* will by default only execute when the rightmost bar closes, but they can also be configured to execute on every update, like indicators do.

All symbol/timeframe pairs have a dataset comprising a limited number of bars. When you scroll a chart to the left to see the dataset's earlier bars, the corresponding bars are loaded on the chart. The loading process stops when there are no more bars for that particular symbol/timeframe pair or the maximum number of bars your account type permits has been loaded. You can scroll the chart to the left until the very first bar of the dataset, which has an index value of 0 (see bar_index).

When the script first runs on a chart, all bars in a dataset are *historical bars*, except the rightmost one if a trading session is active. When trading is active on the rightmost bar, it is called the *realtime bar*. The realtime bar updates when a price

or volume change is detected. When the realtime bar closes, it becomes an *elapsed realtime bar* and a new realtime bar opens.

3.1.1 Calculation based on historical bars

Let's take a simple script and follow its execution on historical bars:

```
//@version=5
indicator("My Script", overlay = true)
src = close
a = ta.sma(src, 5)
b = ta.sma(src, 50)
c = ta.cross(a, b)
plot(a, color = color.blue)
plot(b, color = color.black)
plotshape(c, color = color.red)
```

On historical bars, a script executes at the equivalent of the bar's close, when the OHLCV values are all known for that bar. Prior to execution of the script on a bar, the built-in variables such as open, high, low, close, volume and time are set to values corresponding to those from that bar. A script executes **once per historical bar**.

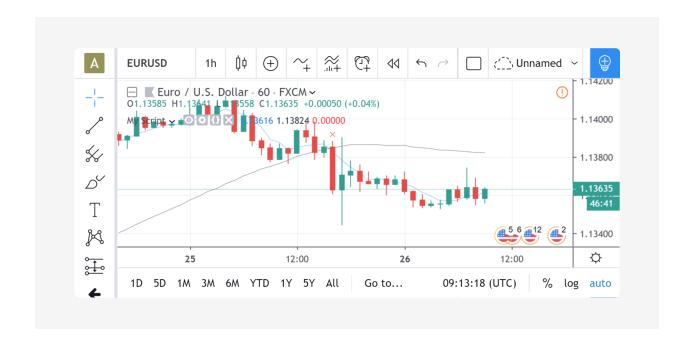
Our example script is first executed on the very first bar of the dataset at index 0. Each statement is executed using the values for the current bar. Accordingly, on the first bar of the dataset, the following statement:

```
src = close
```

initializes the variable src with the close value for that first bar, and each of the next lines is executed in turn. Because the script only executes once for each historical bar, the script will always calculate using the same close value for a specific historical bar.

The execution of each line in the script produces calculations which in turn generate the indicator's output values, which can then be plotted on the chart. Our example uses the plot and plotshape calls at the end of the script to output some values. In the case of a strategy, the outcome of the calculations can be used to plot values or dictate the orders to be placed.

After execution and plotting on the first bar, the script is executed on the dataset's second bar, which has an index of 1. The process then repeats until all historical bars in the dataset are processed and the script reaches the rightmost bar on the chart.



3.1.2 Calculation based on realtime bars

The behavior of a Pine script on the realtime bar is very different than on historical bars. Recall that the realtime bar is the rightmost bar on the chart when trading is active on the chart's symbol. Also, recall that strategies can behave in two different ways in the realtime bar. By default, they only execute when the realtime bar closes, but the calc_on_every_tick parameter of the strategy declaration statement can be set to true to modify the strategy's behavior so that it executes each time the realtime bar updates, as indicators do. The behavior described here for indicators will thus only apply to strategies using calc_on_every_tick=true.

The most important difference between execution of scripts on historical and realtime bars is that while they execute only once on historical bars, scripts execute every time an update occurs during a realtime bar. This entails that built-in variables such as high, low and close which never change on a historical bar, can change at each of a script's iteration in the realtime bar. Changes in the built-in variables used in the script's calculations will, in turn, induce changes in the results of those calculations. This is required for the script to follow the realtime price action. As a result, the same script may produce different results every time it executes during the realtime bar.

Note: In the realtime bar, the close variable always represents the **current price**. Similarly, the high and low built-in variables represent the highest high and lowest low reached since the realtime bar's beginning. Pine ScriptTM's built-in variables will only represent the realtime bar's final values on the bar's last update.

Let's follow our script example in the realtime bar.

When the script arrives on the realtime bar it executes a first time. It uses the current values of the built-in variables to produce a set of results and plots them if required. Before the script executes another time when the next update happens, its user-defined variables are reset to a known state corresponding to that of the last *commit* at the close of the previous bar. If no commit was made on the variables because they are initialized every bar, then they are reinitialized. In both cases their last calculated state is lost. The state of plotted labels and lines is also reset. This resetting of the script's user-defined variables and drawings prior to each new iteration of the script in the realtime bar is called *rollback*. Its effect is to reset the script to the same known state it was in when the realtime bar opened, so calculations in the realtime bar are always performed from a clean state.

The constant recalculation of a script's values as price or volume changes in the realtime bar can lead to a situation where variable c in our example becomes true because a cross has occurred, and so the red marker plotted by the script's last line would appear on the chart. If on the next price update the price has moved in such a way that the close value no

3.1. Execution model 17

longer produces calculations making c true because there is no longer a cross, then the marker previously plotted will disappear.

When the realtime bar closes, the script executes a last time. As usual, variables are rolled back prior to execution. However, since this iteration is the last one on the realtime bar, variables are committed to their final values for the bar when calculations are completed.

To summarize the realtime bar process:

- A script executes at the open of the realtime bar and then once per update.
- Variables are rolled back **before every realtime update**.
- Variables are committed once at the closing bar update.

3.1.3 Events triggering the execution of a script

A script is executed on the complete set of bars on the chart when one of the following events occurs:

- A new symbol or timeframe is loaded on a chart.
- A script is saved or added to the chart, from the Pine ScriptTM Editor or the chart's "Indicators & strategies" dialog box.
- A value is modified in the script's "Settings/Inputs" dialog box.
- A value is modified in a strategy's "Settings/Properties" dialog box.
- A browser refresh event is detected.

A script is executed on the realtime bar when trading is active and:

- · One of the above conditions occurs, causing the script to execute on the open of the realtime bar, or
- The realtime bar updates because a price or volume change was detected.

Note that when a chart is left untouched when the market is active, a succession of realtime bars which have been opened and then closed will trail the current realtime bar. While these *elapsed realtime bars* will have been *confirmed* because their variables have all been committed, the script will not yet have executed on them in their *historical* state, since they did not exist when the script was last run on the chart's dataset.

When an event triggers the execution of the script on the chart and causes it to run on those bars which have now become historical bars, the script's calculation can sometimes vary from what they were when calculated on the last closing update of the same bars when they were realtime bars. This can be caused by slight variations between the OHLCV values saved at the close of realtime bars and those fetched from data feeds when the same bars have become historical bars. This behavior is one of the possible causes of *repainting*.

3.1.4 More information

- The built-in barstate.* variables provide information on *the type of bar or the event* where the script is executing. The page where they are documented also contains a script that allows you to visualize the difference between elapsed realtime and historical bars, for example.
- The Strategies page explains the details of strategy calculations, which are not identical to those of indicators.

3.1.5 Historical values of functions

Every function call in Pine leaves a trail of historical values that a script can access on subsequent bars using the [] operator. The historical series of functions depend on successive calls to record the output on every bar. When a script does not call functions on each bar, it can produce an inconsistent history that may impact calculations and results, namely when it depends on the continuity of their historical series to operate as expected. The compiler warns users in these cases to make them aware that the values from a function, whether built-in or user-defined, might be misleading.

To demonstrate, let's write a script that calculates the index of the current bar and outputs that value on every second bar. In the following script, we've defined a calcBarIndex() function that adds 1 to the previous value of its internal index variable on every bar. The script calls the function on each bar that the condition returns true on (every other bar) to update the customIndex value. It plots this value alongside the built-in bar_index to validate the output:



```
//@version=5
   indicator("My script")
2
   //@function Calculates the index of the current bar by adding 1 to its own value from_

→ the previous bar.

   // The first bar will have an index of 0.
   calcBarIndex() =>
6
       int index = na
       index := nz(index[1], replacement = -1) + 1
8
   //@variable Returns `true` on every other bar.
   condition = bar_index % 2 == 0
11
12
   int customIndex = na
13
14
   // Call `calcBarIndex()` when the `condition` is `true`. This prompts the compiler to-
15
   ⇒raise a warning.
   if condition
       customIndex := calcBarIndex()
17
18
   plot(bar_index,
                      "Bar index",
                                       color = color.green)
19
   plot(customIndex, "Custom index", color = color.red, style = plot.style_cross)
```

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Note that:

• The nz() function replaces na values with a specified replacement value (0 by default). On the first bar of the script, when the index series has no history, the na value is replaced with -1 before adding 1 to return an initial value of 0.

Upon inspecting the chart, we see that the two plots differ wildly. The reason for this behavior is that the script called <code>calcBarIndex()</code> within the scope of an if structure on every other bar, resulting in a historical output inconsistent with the <code>bar_index</code> series. When calling the function once every two bars, internally referencing the previous value of <code>index</code> gets the value from two bars ago, i.e., the last bar the function executed on. This behavior results in a <code>customIndex</code> value of half that of the built-in <code>bar_index</code>.

To align the calcBarIndex() output with the bar_index, we can move the function call to the script's global scope. That way, the function will execute on every bar, allowing its entire history to be recorded and referenced rather than only the results from every other bar. In the code below, we've defined a globalScopeBarIndex variable in the global scope and assigned it to the return from calcBarIndex() rather than calling the function locally. The script sets the customIndex to the value of globalScopeBarIndex on the occurrence of the condition:



```
//@version=5
2
   indicator ("My script")
   //@function Calculates the index of the current bar by adding 1 to its own value from.

→the previous bar.

   // The first bar will have an index of 0.
   calcBarIndex() =>
6
7
       int index = na
       index := nz(index[1], replacement = -1) + 1
8
   //@variable Returns `true` on every second bar.
10
   condition = bar_index % 2 == 0
   globalScopeBarIndex = calcBarIndex()
13
   int customIndex = na
14
15
   // Assign `customIndex` to `globalScopeBarIndex` when the `condition` is `true`. This_
16
   →won't produce a warning.
   if condition
                                                                                 (continues on next page)
```

(continued from previous page)

```
customIndex := globalScopeBarIndex

plot(bar_index, "Bar index", color = color.green)

plot(customIndex, "Custom index", color = color.red, style = plot.style_cross)
```

This behavior can also radically impact built-in functions that reference history internally. For example, the ta.sma() function references its past values "under the hood". If a script calls this function conditionally rather than on every bar, the values within the calculation can change significantly. We can ensure calculation consistency by assigning ta.sma() to a variable in the global scope and referencing that variable's history as needed.

The following example calculates three SMA series: controlSMA, localSMA, and globalSMA. The script calculates controlSMA in the global scope and localSMA within the local scope of an if structure. Within the if structure, it also updates the value of globalSMA using the controlSMA value. As we can see, the values from the globalSMA and controlSMA series align, whereas the localSMA series diverges from the other two because it uses an incomplete history, which affects its calculations:



```
//@version=5
2
   indicator ("My script")
   //@variable Returns `true` on every second bar.
   condition = bar_index % 2 == 0
   controlSMA = ta.sma(close, 20)
   float globalSMA = na
8
   float localSMA = na
9
10
   // Update `globalSMA` and `localSMA` when `condition` is `true`.
11
   if condition
12
                                       // No warning.
13
       globalSMA := controlSMA
       localSMA := ta.sma(close, 20) // Raises warning. This function depends on its_
   ⇒history to work as intended.
15
   plot(controlSMA, "Control SMA", color = color.green)
16
                    "Global SMA", color = color.blue, style = plot.style_cross)
17
   plot(globalSMA,
                    "Local SMA",
   plot(localSMA,
                                    color = color.red, style = plot.style_cross)
```

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Why this behavior?

This behavior is required because forcing the execution of functions on each bar would lead to unexpected results in those functions that produce side effects, i.e., the ones that do something aside from returning the value. For example, the label.new() function creates a label on the chart, so forcing it to be called on every bar even when it is inside of an if structure would create labels where they should not logically appear.

Exceptions

Not all built-in functions use their previous values in their calculations, meaning not all require execution on every bar. For example, math.max() compares all arguments passed into it to return the highest value. Such functions that do not interact with their history in any way do not require special treatment.

If the usage of a function within a conditional block does not cause a compiler warning, it's safe to use without impacting calculations. Otherwise, move the function call to the global scope to force consistent execution. When keeping a function call within a conditional block despite the warning, ensure the output is correct at the very least to avoid unexpected results.

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3.2 Time series

Much of the power of Pine ScriptTM stems from the fact that it is designed to process *time series* efficiently. Time series are not a qualified type; they are the fundamental structure Pine ScriptTM uses to store the successive values of a variable over time, where each value is tethered to a point in time. Since charts are composed of bars, each representing a particular point in time, time series are the ideal data structure to work with values that may change with time.

The notion of time series is intimately linked to Pine ScriptTM's *execution model* and *type system* concepts. Understanding all three is key to making the most of the power of Pine ScriptTM.

Take the built-in open variable, which contains the "open" price of each bar in the dataset, the *dataset* being all the bars on any given chart. If your script is running on a 5min chart, then each value in the open time series is the "open" price of the consecutive 5min chart bars. When your script refers to open, it is referring to the "open" price of the bar the script is executing on. To refer to past values in a time series, we use the [] history-referencing operator. When a script is executing on a given bar, open[1] refers to the value of the open time series on the previous bar.

While time series may remind programmers of arrays, they are totally different. Pine ScriptTM does use an array data structure, but it is a completely different concept than a time series.

Time series in Pine ScriptTM, combined with its special type of runtime engine and built-in functions, are what makes it easy to compute the cumulative total of close values without using a for loop, with only ta.cum(close). This is possible because although ta.cum(close) appears rather static in a script, it is in fact executed on each bar, so its value becomes increasingly larger as the close value of each new bar is added to it. When the script reaches the rightmost bar of the chart, ta.cum(close) returns the sum of the close value from all bars on the chart.

Similarly, the mean of the difference between the last 14 high and low values can be expressed as ta.sma(high - low, 14), or the distance in bars since the last time the chart made five consecutive higher highs as barssince(rising(high, 5)).

Even the result of function calls on successive bars leaves a trace of values in a time series that can be referenced using the [] history-referencing operator. This can be useful, for example, when testing the close of the current bar for a breach of the highest high in the last 10 bars, but excluding the current bar, which we could write as breach = close > highest (close, 10) [1]. The same statement could also be written as breach = close > highest (close[1], 10).

The same looping logic on all bars is applied to function calls such as plot (open) which will repeat on each bar, successively plotting on the chart the value of open for each bar.

Do not confuse "time series" with the "series" qualifier. The *time series* concept explains how consecutive values of variables are stored in Pine ScriptTM; the "series" qualifier denotes variables whose values can change bar to bar. Consider, for example, the timeframe.period built-in variable which has the "simple" qualifier and "string" type, meaning it is of the "simple string" qualified type. The "simple" qualifier entails that the variable's value is established on bar zero (the first bar where the script executes) and will not change during the script's execution on any of the chart's bars. The variable's value is the chart's timeframe in string format, so "D" for a 1D chart, for example. Even though its value cannot change during the script, it would be syntactically correct in Pine ScriptTM (though not very useful) to refer to its value 10 bars ago using timeframe.period[10]. This is possible because the successive values of timeframe.period for each bar are stored in a time series, even though all the values in that particular time series are the same. Note, however, that when the [] operator is used to access past values of a variable, it yields a "series" qualified value, even when the variable without an offset uses a different qualifier, such as "simple" in the case of timeframe.period.

When you grasp how time series can be efficiently handled using Pine ScriptTM's syntax and its *execution model*, you can define complex calculations using little code.

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3.3 Script structure

- Version
- Declaration statement
- Code
- Comments
- · Line wrapping
- Compiler annotations

A Pine script follows this general structure:

```
<version>
<declaration_statement>
<code>
```

3.3.1 Version

A *compiler annotation* in the following form tells the compiler which of the versions of Pine ScriptTM the script is written in:

//@version=5

- The version number can be 1 to 5.
- The compiler annotation is not mandatory. When omitted, version 1 is assumed. It is strongly recommended to always use the latest version of the language.
- While it is synctactically correct to place the version compiler annotation anywhere in the script, it is much more useful to readers when it appears at the top of the script.

Notable changes to the current version of Pine ScriptTM are documented in the *Release notes*.

3.3.2 Declaration statement

All Pine scripts must contain one declaration statement, which is a call to one of these functions:

- indicator()
- strategy()
- library()

The declaration statement:

- Identifies the type of the script, which in turn dictates which content is allowed in it, and how it can be used and executed.
- Sets key properties of the script such as its name, where it will appear when it is added to a chart, the precision and format of the values it displays, and certain values that govern its runtime behavior, such as the maximum number of drawing objects it will display on the chart. With strategies, the properties include parameters that control backtesting, such as initial capital, commission, slippage, etc.

Each type of script has distinct requirements:

- Indicators must contain at least one function call which produces output on the chart (e.g., plot(), plotshape(), barcolor(), line.new(), etc.).
- Strategies must contain at least one strategy.*() call, e.g., strategy.entry().
- Libraries must contain at least one exported function or user-defined type.

3.3.3 Code

Lines in a script that are not *comments* or *compiler annotations* are *statements*, which implement the script's algorithm. A statement can be one of these:

- · variable declaration
- · variable reassignement
- · function declaration
- built-in function call, user-defined function call or a library function call
- if, for, while, switch or type structure.

Statements can be arranged in multiple ways:

- Some statements can be expressed in one line, like most variable declarations, lines containing only a function call or single-line function declarations. Lines can also be *wrapped* (continued on multiple lines). Multiple one-line statements can be concatenated on a single line by using the comma as a separator.
- Others statements such as structures or multi-line function declarations always require multiple lines because they require a *local block*. A local block must be indented by a tab or four spaces. Each local block defines a distinct *local scope*.
- Statements in the *global scope* of the script (i.e., which are not part of local blocks) cannot begin with white space (a space or a tab). Their first character must also be the line's first character. Lines beginning in a line's first position become by definition part of the script's *global scope*.

A simple valid Pine ScriptTM v5 indicator can be generated in the Pine ScriptTM Editor by using the "Open" button and choosing "New blank indicator":

```
//@version=5
indicator("My Script")
plot(close)
```

This indicator includes three local blocks, one in the f () function declaration, and two in the variable declaration using an if structure:

```
//@version=5
2
   indicator("", "", true) // Declaration statement (global scope)
3
4
                 // Function declaration (global scope)
   barIsUp() =>
5
       close > open // Local block (local scope)
6
   plotColor = if barIsUp() // Variable declaration (global scope)
       color.green // Local block (local scope)
   else
10
      color.red
                       // Local block (local scope)
11
12
  bgcolor(color.new(plotColor, 70)) // Call to a built-in function (global scope)
13
```

You can bring up a simple Pine ScriptTM v5 strategy by selecting "New blank strategy" instead:

```
//@version=5
strategy("My Strategy", overlay=true, margin_long=100, margin_short=100)

longCondition = ta.crossover(ta.sma(close, 14), ta.sma(close, 28))
if (longCondition)
    strategy.entry("My Long Entry Id", strategy.long)

shortCondition = ta.crossunder(ta.sma(close, 14), ta.sma(close, 28))
if (shortCondition)
    strategy.entry("My Short Entry Id", strategy.short)
```

3.3.4 Comments

Double slashes (//) define comments in Pine ScriptTM. Comments can begin anywhere on the line. They can also follow Pine ScriptTM code on the same line:

```
//@version=5
indicator("")
// This line is a comment
a = close // This is also a comment
plot(a)
```

The Pine Editor has a keyboard shortcut to comment/uncomment lines: ctrl + /. You can use it on multiple lines by highlighting them first.

3.3.5 Line wrapping

Long lines can be split on multiple lines, or "wrapped". Wrapped lines must be indented with any number of spaces, provided it's not a multiple of four (those boundaries are used to indent local blocks):

```
a = open + high + low + close
```

may be wrapped as:

```
a = open +
    high +
    low +
    close
```

A long plot() call may be wrapped as:

```
plot(ta.correlation(src, ovr, length),
  color = color.new(color.purple, 40),
  style = plot.style_area,
  trackprice = true)
```

Statements inside user-defined function declarations can also be wrapped. However, since a local block must syntactically begin with an indentation (4 spaces or 1 tab), when splitting it onto the following line, the continuation of the statement must start with more than one indentation (not equal to a multiple of four spaces). For example:

You can use comments in wrapped lines:

```
//@version=5
indicator("")
c = open > close ? color.red :
    high > high[1] ? color.lime : // A comment
    low < low[1] ? color.blue : color.black
bgcolor(c)</pre>
```

3.3.6 Compiler annotations

Compiler annotations are *comments* that issue special instructions for a script:

- //@version= specifies the PineScriptTM version that the compiler will use. The number in this annotation should not be confused with the script's revision number, which updates on every saved change to the code.
- //@description sets a custom description for scripts that use the library() declaration statement.
- //@function, //@param and //@returns add custom descriptions for a user-defined function, its parameters, and its result when placed above the function declaration.
- //@type and //@field add custom descriptions for a user-defined type (UDT) and its fields when placed above
 the type declaration.
- //@variable adds a custom description for a variable when placed above its declaration.
- //@strategy_alert_message provides a default message for strategy scripts to pre-fill the "Message" field in the alert creation dialogue.
- //#region and //#endregion create collapsible code regions in the Pine Editor. Clicking the dropdown arrow next to //#region collapses the lines of code between the two annotations.

This script draws a rectangle using three interactively selected points on the chart. It illustrates how compiler annotations can be used:



```
//@version=5
indicator("Triangle", "", true)

int TIME_DEFAULT = 0
float PRICE_DEFAULT = 0.0

(continues on next page)
```

3.3. Script structure

(continued from previous page)

```
x1Input = input.time(TIME_DEFAULT,
                                         "Point 1", inline = "1", confirm = true)
   y1Input = input.price(PRICE_DEFAULT, "",
                                                    inline = "1", tooltip = "Pick point 1
   →", confirm = true)
                                         "Point 2", inline = "2", confirm = true)
   x2Input = input.time(TIME_DEFAULT,
                                                    inline = "2", tooltip = "Pick point 2
   y2Input = input.price(PRICE_DEFAULT, "",
    →", confirm = true)
   x3Input = input.time(TIME_DEFAULT,
                                         "Point 3", inline = "3", confirm = true)
11
   y3Input = input.price(PRICE_DEFAULT, "",
                                                    inline = "3", tooltip = "Pick point 3
12
   →", confirm = true)
13
   // @type
                       Used to represent the coordinates and color to draw a triangle.
   // @field time1
                       Time of first point.
   // @field time2
                      Time of second point.
                      Time of third point.
17
   // @field time3
   // @field price1 Price of first point.
   // @field price2 Price of second point.
19
   // @field price3 Price of third point.
20
   // @field lineColor Color to be used to draw the triangle lines.
21
   type Triangle
22
23
       int time1
       int
             time2
24
       int
             time3
25
       float price1
26
       float price2
27
       float price3
28
       color lineColor
   //@function Draws a triangle using the coordinates of the `t` object.
31
   //@param t (Triangle) Object representing the triangle to be drawn.
32
   //@returns The ID of the last line drawn.
33
   drawTriangle(Triangle t) =>
34
       line.new(t.time1, t.price1, t.time2, t.price2, xloc = xloc.bar_time, color = t.
   →lineColor)
       line.new(t.time2, t.price2, t.time3, t.price3, xloc = xloc.bar_time, color = t.
36
   →lineColor)
       line.new(t.time1, t.price1, t.time3, t.price3, xloc = xloc.bar_time, color = t.
37
   →lineColor)
38
   // Draw the triangle only once on the last historical bar.
40
   if barstate.islastconfirmedhistory
       //@variable Used to hold the Triangle object to be drawn.
41
       Triangle triangle = Triangle.new()
42
43
       triangle.time1 := x1Input
44
       triangle.time2 := x2Input
45
       triangle.time3 := x3Input
       triangle.price1 := y1Input
47
       triangle.price2 := y2Input
48
       triangle.price3 := y3Input
49
       triangle.lineColor := color.purple
50
51
       drawTriangle(triangle)
```

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3.4 Identifiers

Identifiers are names used for user-defined variables and functions:

- They must begin with an uppercase (A-Z) or lowercase (a-z) letter, or an underscore $(\underline{\ })$.
- The next characters can be letters, underscores or digits (0-9).
- They are case-sensitive.

Here are some examples:

```
myVar
_myVar
my123Var
functionName
MAX_LEN
max_len
maxLen
3barsDown // NOT VALID!
```

The Pine ScriptTM *Style Guide* recommends using uppercase SNAKE_CASE for constants, and camelCase for other identifiers:

```
GREEN_COLOR = #4CAF50

MAX_LOOKBACK = 100
int fastLength = 7
// Returns 1 if the argument is `true`, 0 if it is `false` or `na`.
zeroOne(boolValue) => boolValue ? 1 : 0
```

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3.5 Operators

- Introduction
- Arithmetic operators
- Comparison operators
- · Logical operators
- `?:` ternary operator
- `[]` history-referencing operator
- Operator precedence
- '= 'assignement operator
- `:=`reassignement operator

3.5.1 Introduction

Some operators are used to build expressions returning a result:

- Arithmetic operators
- Comparison operators
- · Logical operators
- The ?: ternary operator
- The [] history-referencing operator

Other operators are used to assign values to variables:

- = is used to assign a value to a variable, **but only when you declare the variable** (the first time you use it)
- := is used to assign a value to a **previously declared variable**. The following operators can also be used in such a way: +=, -=, *=, /=, %=

As is explained in the *Type system* page, *qualifiers* and *types* play a critical role in determining the type of results that expressions yield. This, in turn, has an impact on how and with what functions you will be allowed to use those results. Expressions always return a value with the strongest qualifier used in the expression, e.g., if you multiply an "input int" with a "series int", the expression will produce a "series int" result, which you will not be able to use as the argument to length in ta.ema().

This script will produce a compilation error:

```
//@version=5
indicator("")
lenInput = input.int(14, "Length")
factor = year > 2020 ? 3 : 1
adjustedLength = lenInput * factor
ma = ta.ema(close, adjustedLength) // Compilation error!
plot(ma)
```

The compiler will complain: Cannot call 'ta.ema' with argument 'length'='adjustedLength'. An argument of 'series int' type was used but a 'simple int' is expected;. This is happening because lenInput is an "input int" but factor is a "series int" (it can only be determined by looking at the value of year on each bar). The adjustedLength variable is

thus assigned a "series int" value. Our problem is that the Reference Manual entry for ta.ema() tells us that its length parameter requires a "simple" value, which is a weaker qualifier than "series", so a "series int" value is not allowed.

The solution to our conundrum requires:

- Using another moving average function that supports a "series int" length, such as ta.sma(), or
- Not using a calculation producing a "series int" value for our length.

3.5.2 Arithmetic operators

There are five arithmetic operators in Pine ScriptTM:

+ Addition and string concatenation
 - Subtraction
 * Multiplication
 / Division
 & Modulo (remainder after division)

The arithmetic operators above are all binary (means they need two *operands* — or values — to work on, like in 1 + 2). The + and – also serve as unary operators (means they work on one operand, like -1 or +1).

If both operands are numbers but at least one of these is of float type, the result will also be a float. If both operands are of int type, the result will also be an int. If at least one operand is na, the result is also na.

The + operator also serves as the concatenation operator for strings. "EUR"+"USD" yields the "EURUSD" string.

The % operator calculates the modulo by rounding down the quotient to the lowest possible value. Here is an easy example that helps illustrate how the modulo is calculated behind the scenes:

3.5.3 Comparison operators

There are six comparison operators in Pine ScriptTM:

```
Less Than
Less Than or Equal To
!= Not Equal
== Equal
> Greater Than
>= Greater Than or Equal To
```

Comparison operations are binary. If both operands have a numerical value, the result will be of type *bool*, i.e., true, false or na.

Examples:

```
1 > 2 // false
1 != 1 // false
close >= open // Depends on values of `close` and `open`
```

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3.5.4 Logical operators

There are three logical operators in Pine ScriptTM:

| not | Negation |
|-----|---------------------|
| and | Logical Conjunction |
| or | Logical Disjunction |

The operator not is unary. When applied to a true, operand the result will be false, and vice versa. and operator truth table:

| а | b | a and b |
|-------|-------|---------|
| true | true | true |
| true | false | false |
| false | true | false |
| false | false | false |

or operator truth table:

| а | b | a or b |
|-------|-------|--------|
| true | true | true |
| true | false | true |
| false | true | true |
| false | false | false |

3.5.5 `?:` ternary operator

The ?: ternary operator is used to create expressions of the form:

```
condition ? valueWhenConditionIsTrue : valueWhenConditionIsFalse
```

The ternary operator returns a result that depends on the value of condition. If it is true, then valueWhenConditionIsTrue is returned. If condition is false or na, then valueWhenConditionIsFalse is returned.

A combination of ternary expressions can be used to achieve the same effect as a switch structure, e.g.:

```
timeframe.isintraday ? color.red : timeframe.isdaily ? color.green : timeframe.

→ismonthly ? color.blue : na
```

The example is calculated from left to right:

- If timeframe isintraday is true, then color . red is returned. If it is false, then timeframe isdaily is evaluated.
- If timeframe.isdaily is true, then color.green is returned. If it is false, then timeframe.ismonthly is evaluated.
- If timeframe.ismonthly is true, then color.blue is returned, otherwise na is returned.

Note that the return values on each side of the : are expressions — not local blocks, so they will not affect the limit of 500 local blocks per scope.

3.5.6 [] history-referencing operator

It is possible to refer to past values of *time series* using the [] history-referencing operator. Past values are values a variable had on bars preceding the bar where the script is currently executing — the *current bar*. See the *Execution model* page for more information about the way scripts are executed on bars.

The [] operator is used after a variable, expression or function call. The value used inside the square brackets of the operator is the offset in the past we want to refer to. To refer to the value of the volume built-in variable two bars away from the current bar, one would use volume [2].

Because series grow dynamically, as the script moves on sucessive bars, the offset used with the operator will refer to different bars. Let's see how the value returned by the same offset is dynamic, and why series are very different from arrays. In Pine ScriptTM, the close variable, or close[0] which is equivalent, holds the value of the current bar's "close". If your code is now executing on the **third** bar of the *dataset* (the set of all bars on your chart), close will contain the price at the close of that bar, close[1] will contain the price at the close of the preceding bar (the dataset's second bar), and close[2], the first bar. close[3] will return na because no bar exists in that position, and thus its value is *not available*.

When the same code is executed on the next bar, the **fourth** in the dataset, close will now contain the closing price of that bar, and the same close[1] used in your code will now refer to the "close" of the third bar in the dataset. The close of the first bar in the dataset will now be close[3], and this time close[4] will return na.

In the Pine ScriptTM runtime environment, as your code is executed once for each historical bar in the dataset, starting from the left of the chart, Pine ScriptTM is adding a new element in the series at index 0 and pushing the pre-existing elements in the series one index further away. Arrays, in comparison, can have constant or variable sizes, and their content or indexing structure is not modified by the runtime environment. Pine ScriptTM series are thus very different from arrays and only share familiarity with them through their indexing syntax.

When the market for the chart's symbol is open and the script is executing on the chart's last bar, the *realtime bar*, close returns the value of the current price. It will only contain the actual closing price of the realtime bar the last time the script is executed on that bar, when it closes.

Pine ScriptTM has a variable that contains the number of the bar the script is executing on: bar_index. On the first bar, bar_index is equal to 0 and it increases by 1 on each successive bar the script executes on. On the last bar, bar_index is equal to the number of bars in the dataset minus one.

There is another important consideration to keep in mind when using the [] operator in Pine ScriptTM. We have seen cases when a history reference may return the na value. na represents a value which is not a number and using it in any expression will produce a result that is also na (similar to NaN). Such cases often happen during the script's calculations in the early bars of the dataset, but can also occur in later bars under certain conditions. If your code does not explicitly provide for handling these special cases, they can introduce invalid results in your script's calculations which can ripple through all the way to the realtime bar. The na and nz functions are designed to allow for handling such cases.

These are all valid uses of the [] operator:

```
high[10]
ta.sma(close, 10)[1]
ta.highest(high, 10)[20]
close > nz(close[1], open)
```

Note that the [] operator can only be used once on the same value. This is not allowed:

```
close[1][2] // Error: incorrect use of [] operator
```

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3.5.7 Operator precedence

The order of calculations is determined by the operators' precedence. Operators with greater precedence are calculated first. Below is a list of operators sorted by decreasing precedence:

| Precedence | Operator |
|------------|-----------------------|
| 9 | [] |
| 8 | unary +, unary -, not |
| 7 | *, /, % |
| 6 | +, - |
| 5 | >, <, >=, <= |
| 4 | ==, != |
| 3 | and |
| 2 | or |
| 1 | ?: |

If in one expression there are several operators with the same precedence, then they are calculated left to right.

If the expression must be calculated in a different order than precedence would dictate, then parts of the expression can be grouped together with parentheses.

3.5.8 `=` assignement operator

The = operator is used to assign a variable when it is initialized — or declared —, i.e., the first time you use it. It says this is a new variable that I will be using, and I want it to start on each bar with this value.

These are all valid variable declarations:

```
i = 1
MS_IN_ONE_MINUTE = 1000 * 60
showPlotInput = input.bool(true, "Show plots")
pHi = pivothigh(5, 5)
plotColor = color.green
```

See the Variable declarations page for more information on how to declare variables.

3.5.9 `:=` reassignement operator

The := is used to reassign a value to an existing variable. It says use this variable that was declared earlier in my script, and give it a new value.

Variables which have been first declared, then reassigned using :=, are called *mutable* variables. All the following examples are valid variable reassignments. You will find more information on how var works in the section on the `var` declaration mode:

```
//@version=5
indicator("", "", true)
// Declare `pHi` and initilize it on the first bar only.
var float pHi = na
// Reassign a value to `pHi`
pHi := nz(ta.pivothigh(5, 5), pHi)
plot(pHi)
```

Note that:

- We declare pHi with this code: var float pHi = na. The var keyword tells Pine ScriptTM that we only want that variable initialized with na on the dataset's first bar. The float keyword tells the compiler we are declaring a variable of type "float". This is necessary because, contrary to most cases, the compiler cannot automatically determine the type of the value on the right side of the = sign.
- While the variable declaration will only be executed on the first bar because it uses var, the pHi := nz(ta. pivothigh(5, 5), pHi) line will be executed on all the chart's bars. On each bar, it evaluates if the pivothigh() call returns na because that is what the function does when it hasn't found a new pivot. The nz() function is the one doing the "checking for na" part. When its first argument (ta.pivothigh(5, 5)) is na, it returns the second argument (pHi) instead of the first. When pivothigh() returns the price point of a newly found pivot, that value is assigned to pHi. When it returns na because no new pivot was found, we assign the previous value of pHi to itself, in effect preserving its previous value.

The output of our script looks like this:



Note that:

- The line preserves its previous value until a new pivot is found.
- Pivots are detected five bars after the pivot actually occurs because our ta.pivothigh(5, 5) call says that we require five lower highs on both sides of a high point for it to be detected as a pivot.

See the Variable reassignment section for more information on how to reassign values to variables.

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3.6 Variable declarations

- Introduction
- Variable reassignment
- Declaration modes

3.6.1 Introduction

Variables are *identifiers* that hold values. They must be *declared* in your code before you use them. The syntax of variable declarations is:

```
[<declaration_mode>] [<type>] <identifier> = <expression> | <structure>
```

or

```
<tuple_declaration> = <function_call> | <structure>
```

where:

- | means "or", and parts enclosed in square brackets ([]) can appear zero or one time.
- <declaration_mode> is the variable's declaration mode. It can be var or varip, or nothing.
- <type> is optional, as in almost all Pine ScriptTM variable declarations (see *types*).
- <identifier> is the variable's *name*.
- <expression> can be a literal, a variable, an expression or a function call.
- <structure> can be an if, for, while or switch *structure*.
- <tuple_declaration> is a comma-separated list of variable names enclosed in square brackets ([]), e.g., [ma, upperBand, lowerBand].

These are all valid variable declarations. The last one requires four lines:

```
BULL_COLOR = color.lime
i = 1
len = input(20, "Length")
float f = 10.5
closeRoundedToTick = math.round_to_mintick(close)
st = ta.supertrend(4, 14)
var barRange = float(na)
var firstBarOpen = open
varip float lastClose = na
[macdLine, signalLine, histLine] = ta.macd(close, 12, 26, 9)
plotColor = if close > open
    color.green
else
    color.red
```

Note: The above statements all contain the = assignment operator because they are **variable declarations**. When you see similar lines using the := reassignment operator, the code is **reassigning** a value to a variable that was **already**

declared. Those are **variable reassignments**. Be sure you understand the distinction as this is a common stumbling block for newcomers to Pine ScriptTM. See the next *Variable reassignment* section for details.

The formal syntax of a variable declaration is:

Initialization with 'na'

In most cases, an explicit type declaration is redundant because type is automatically inferred from the value on the right of the = at compile time, so the decision to use them is often a matter of preference. For example:

In the first line of the example, the compiler cannot determine the type of the baseLine0 variable because na is a generic value of no particular type. The declaration of the baseLine1 variable is correct because its float type is declared explicitly. The declaration of the baseLine2 variable is also correct because its type can be derived from the expression float (na), which is an explicit cast of the na value to the float type. The declarations of baseLine1 and baseLine2 are equivalent.

Tuple declarations

Function calls or structures are allowed to return multiple values. When we call them and want to store the values they return, a *tuple declaration* must be used, which is a comma-separated set of one or more values enclosed in brackets. This allows us to declare multiple variables simultaneously. As an example, the ta.bb() built-in function for Bollinger bands returns three values:

```
[bbMiddle, bbUpper, bbLower] = ta.bb(close, 5, 4)
```

3.6.2 Variable reassignment

A variable reassignment is done using the := reassignment operator. It can only be done after a variable has been first declared and given an initial value. Reassigning a new value to a variable is often necessary in calculations, and it is always necessary when a variable from the global scope must be assigned a new value from within a structure's local block, e.g.:

```
//@version=5
indicator("", "", true)
sensitivityInput = input.int(2, "Sensitivity", minval = 1, tooltip = "Higher values")
make color changes less sensitive.")
ma = ta.sma(close, 20)
```

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```
maUp = ta.rising(ma, sensitivityInput)
   maDn = ta.falling(ma, sensitivityInput)
   // On first bar only, initialize color to gray
   var maColor = color.gray
10
       // MA has risen for two bars in a row; make it lime.
11
       maColor := color.lime
12
   else if maDn
13
       // MA has fallen for two bars in a row; make it fuchsia.
14
       maColor := color.fuchsia
15
   plot (ma, "MA", maColor, 2)
```

Note that:

- We initialize maColor on the first bar only, so it preserves its value across bars.
- On every bar, the if statement checks if the MA has been rising or falling for the user-specified number of bars (the default is 2). When that happens, the value of maColor must be reassigned a new value from within the if local blocks. To do this, we use the := reassignment operator.
- If we did not use the := reassignment operator, the effect would be to initialize a new macolor local variable which would have the same name as that of the global scope, but actually be a very confusing independent entity that would persist only for the length of the local block, and then disappear without a trace.

All user-defined variables in Pine ScriptTM are *mutable*, which means their value can be changed using the := reassignment operator. Assigning a new value to a variable may change its *type qualifier* (see the page on Pine ScriptTM's *type system* for more information). A variable can be assigned a new value as many times as needed during the script's execution on one bar, so a script can contain any number of reassignments of one variable. A variable's *declaration mode* determines how new values assigned to a variable will be saved.

3.6.3 Declaration modes

Understanding the impact that declaration modes have on the behavior of variables requires prior knowledge of Pine ScriptTM's *execution model*.

When you declare a variable, if a declaration mode is specified, it must come first. Three modes can be used:

- "On each bar", when none is specified
- var
- varip

On each bar

When no explicit declaration mode is specified, i.e. no var or varip keyword is used, the variable is declared and initialized on each bar, e.g., the following declarations from our first set of examples in this page's introduction:

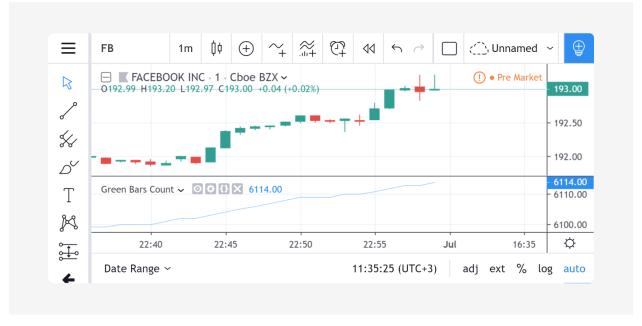
(continued from previous page)

```
[macdLine, signalLine, histLine] = ta.macd(close, 12, 26, 9)
plotColor = if close > open
    color.green
else
    color.red
```

`var`

When the var keyword is used, the variable is only initialized once, on the first bar if the declaration is in the global scope, or the first time the local block is executed if the declaration is inside a local block. After that, it will preserve its last value on successive bars, until we reassign a new value to it. This behavior is very useful in many cases where a variable's value must persist through the iterations of a script across successive bars. For example, suppose we'd like to count the number of green bars on the chart:

```
//@version=5
indicator("Green Bars Count")
var count = 0
isGreen = close >= open
if isGreen
    count := count + 1
plot(count)
```



Without the var modifier, variable count would be reset to zero (thus losing its value) every time a new bar update triggered a script recalculation.

Declaring variables on the first bar only is often useful to manage drawings more efficiently. Suppose we want to extend the last bar's close line to the right of the right chart. We could write:

```
//@version=5
indicator("Inefficient version", "", true)
closeLine = line.new(bar_index - 1, close, bar_index, close, extend = extend.right,
width = 3)
line.delete(closeLine[1])
```

but this is inefficient because we are creating and deleting the line on each historical bar and on each update in the realtime bar. It is more efficient to use:

Note that:

- We initialize closeLine on the first bar only, using the var declaration mode
- We restrict the execution of the rest of our code to the chart's last bar by enclosing our code that updates the line in an if barstate.islast structure.

There is a very slight penalty performance for using the var declaration mode. For that reason, when declaring constants, it is preferable not to use var if performance is a concern, unless the initialization involves calculations that take longer than the maintenance penalty, e.g., functions with complex code or string manipulations.

`varip`

Understanding the behavior of variables using the varip declaration mode requires prior knowledge of Pine ScriptTM's execution model and bar states.

The varip keyword can be used to declare variables that escape the *rollback process*, which is explained in the page on Pine ScriptTM's *execution model*.

Whereas scripts only execute once at the close of historical bars, when a script is running in realtime, it executes every time the chart's feed detects a price or volume update. At every realtime update, Pine ScriptTM's runtime normally resets the values of a script's variables to their last committed value, i.e., the value they held when the previous bar closed. This is generally handy, as each realtime script execution starts from a known state, which simplifies script logic.

Sometimes, however, script logic requires code to be able to save variable values **between different executions** in the realtime bar. Declaring variables with varip makes that possible. The "ip" in varip stands for *intrabar persist*.

Let's look at the following code, which does not use varip:

```
//@version=5
indicator("")
int updateNo = na
if barstate.isnew
    updateNo := 1
else
    updateNo := updateNo + 1

plot(updateNo, style = plot.style_circles)
```

On historical bars, barstate.isnew is always true, so the plot shows a value of "1" because the else part of the if structure is never executed. On realtime bars, barstate.isnew is only true when the script first executes on the bar's "open". The plot will then briefly display "1" until subsequent executions occur. On the next executions during the realtime bar, the second branch of the if statement is executed because barstate.isnew is no longer true. Since updateNo is initialized to na at each execution, the updateNo + 1 expression yields na, so nothing is plotted on further realtime executions of the script.

If we now use varip to declare the updateNo variable, the script behaves very differently:

```
//@version=5
indicator("")
varip int updateNo = na
if barstate.isnew
    updateNo := 1
else
    updateNo := updateNo + 1

plot(updateNo, style = plot.style_circles)
```

The difference now is that updateNo tracks the number of realtime updates that occur on each realtime bar. This can happen because the varip declaration allows the value of updateNo to be preserved between realtime updates; it is no longer rolled back at each realtime execution of the script. The test on barstate isnew allows us to reset the update count when a new realtime bar comes in.

Because varip only affects the behavior of your code in the realtime bar, it follows that backtest results on strategies designed using logic based on varip variables will not be able to reproduce that behavior on historical bars, which will invalidate test results on them. This also entails that plots on historical bars will not be able to reproduce the script's behavior in realtime.

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3.7 Conditional structures

- Introduction
- `if` structure
- 'switch' structure
- · Matching local block type requirement

3.7.1 Introduction

The conditional structures in Pine ScriptTM are if and switch. They can be used:

- For their side effects, i.e., when they don't return a value but do things, like reassign values to variables or call functions.
- To return a value or a tuple which can then be assigned to one (or more, in the case of tuples) variable.

Conditional structures, like the for and while structures, can be embedded; you can use an if or switch inside another structure.

Some Pine ScriptTM built-in functions cannot be called from within the local blocks of conditional structures. They are: alertcondition(), barcolor(), fill(), hline(), indicator(), library(), plot(), plot(), plotcandle(), plotchar(), plotshape(),

strategy(). This does not entail their functionality cannot be controlled by conditions evaluated by your script — only that it cannot be done by including them in conditional structures. Note that while input*. () function calls are allowed in local blocks, their functionality is the same as if they were in the script's global scope.

The local blocks in conditional structures must be indented by four spaces or a tab.

3.7.2 'if' structure

if used for its side effects

An if structure used for its side effects has the following syntax:

where:

- Parts enclosed in square brackets ([]) can appear zero or one time, and those enclosed in curly braces ({}) can appear zero or more times.
- <expression> must be of "bool" type or be auto-castable to that type, which is only possible for "int" or "float" values (see the *Type system* page).
- <local_block> consists of zero or more statements followed by a return value, which can be a tuple of values. It must be indented by four spaces or a tab.
- There can be zero or more else if clauses.
- There can be zero or one else clause.

When the <expression> following the if evaluates to true, the first local block is executed, the if structure's execution ends, and the value(s) evaluated at the end of the local block are returned.

When the <expression> following the if evaluates to false, the successive else if clauses are evaluated, if there are any. When the <expression> of one evaluates to true, its local block is executed, the if structure's execution ends, and the value(s) evaluated at the end of the local block are returned.

When no <expression> has evaluated to true and an else clause exists, its local block is executed, the if structure's execution ends, and the value(s) evaluated at the end of the local block are returned.

When no <expression> has evaluated to true and no else clause exists, na is returned.

Using if structures for their side effects can be useful to manage the order flow in strategies, for example. While the same functionality can often be achieved using the when parameter in strategy.* () calls, code using if structures is easier to read:

Restricting the execution of your code to specific bars ican be done using if structures, as we do here to restrict updates to our label to the chart's last bar:

Note that:

- We initialize the ourLabel variable on the script's first bar only, as we use the var declaration mode. The value
 used to initialize the variable is provided by the label.new() function call, which returns a label ID pointing to the
 label it creates. We use that call to set the label's properties because once set, they will persist until we change
 them.
- What happens next is that on each successive bar the Pine ScriptTM runtime will skip the initialization of ourLabel, and the if structure's condition (barstate.islast) is evaluated. It returns false on all bars until the last one, so the script does nothing on most historical bars after bar zero.
- On the last bar, barstate.islast becomes true and the structure's local block executes, modifying on each chart update the properties of our label, which displays the number of bars in the dataset.
- We want to display the label's text without a background, so we make the label's background na in the label.new() function call, and we use hl2[1] for the label's y position because we don't want it to move all the time. By using the average of the **previous** bar's high and low values, the label doesn't move until the moment when the next realtime bar opens.
- We use bar_index + 2 in our label.set_xy() call to offset the label to the right by two bars.

if used to return a value

An if structure used to return one or more values has the following syntax:

where:

- Parts enclosed in square brackets ([]) can appear zero or one time, and those enclosed in curly braces ({}) can appear zero or more times.
- <declaration mode> is the variable's declaration mode
- <type> is optional, as in almost all Pine ScriptTM variable declarations (see *types*)
- <identifier> is the variable's *name*
- <expression> can be a literal, a variable, an expression or a function call.
- <local_block> consists of zero or more statements followed by a return value, which can be a tuple of values. It must be indented by four spaces or a tab.
- The value assigned to the variable is the return value of the <local_block>, or na if no local block is executed.

This is an example:

```
//@version=5
   indicator("", "", true)
2
   string barState = if barstate.islastconfirmedhistory
       "islastconfirmedhistory"
   else if barstate.isnew
       "isnew"
   else if barstate.isrealtime
       "isrealtime"
8
   else
9
       "other"
10
11
   f_print(_text) =>
12
13
       var table _t = table.new(position.middle_right, 1, 1)
       table.cell(_t, 0, 0, _text, bgcolor = color.yellow)
14
   f_print(barState)
15
```

It is possible to omit the *else* block. In this case, if the condition is false, an *empty* value (na, false, or "") will be assigned to the var_declarationX variable.

This is an example showing how na is returned when no local block is executed. If close > open is false in here, na is returned:

```
x = if close > open
    close
```

Scripts can contain if structures with nested if and other conditional structures. For example:

```
if condition1
  if condition2
  if condition3
    expression
```

However, nesting these structures is not recommended from a performance perspective. When possible, it is typically more optimal to compose a single if statement with multiple logical operators rather than several nested if blocks:

```
if condition1 and condition2 and condition3 expression
```

3.7.3 'switch' structure

The switch structure exists in two forms. One switches on the different values of a key expression:

```
[[<declaration_mode>] [<type>] <identifier> = ]switch <expression>
    {<expression> => <local_block>}
    => <local_block>
```

The other form does not use an expression as a key; it switches on the evaluation of different expressions:

where:

• Parts enclosed in square brackets ([]) can appear zero or one time, and those enclosed in curly braces ({}) can appear zero or more times.

- <declaration mode> is the variable's declaration mode
- <type> is optional, as in almost all Pine ScriptTM variable declarations (see *types*)
- <identifier> is the variable's *name*
- <expression> can be a literal, a variable, an expression or a function call.
- <local_block> consists of zero or more statements followed by a return value, which can be a tuple of values. It must be indented by four spaces or a tab.
- The value assigned to the variable is the return value of the <local_block>, or na if no local block is executed.
- The => <local_block> at the end allows you to specify a return value which acts as a default to be used when no other case in the structure is executed.

Only one local block of a switch structure is executed. It is thus a *structured switch* that doesn't *fall through* cases. Consequently, break statements are unnecessary.

Both forms are allowed as the value used to initialize a variable.

As with the if structure, if no local block is exectuted, na is returned.

'switch' with an expression

Let's look at an example of a switch using an expression:

```
//@version=5
   indicator ("Switch using an expression", "", true)
2
3
   string maType = input.string("EMA", "MA type", options = ["EMA", "SMA", "RMA", "WMA"])
   int maLength = input.int(10, "MA length", minval = 2)
   float ma = switch maType
       "EMA" => ta.ema(close, maLength)
8
       "SMA" => ta.sma(close, maLength)
9
       "RMA" => ta.rma(close, maLength)
10
       "WMA" => ta.wma(close, maLength)
12
           runtime.error("No matching MA type found.")
13
           float (na)
14
   plot (ma)
```

Note that:

- The expression we are switching on is the variable maType, which is of "input int" type (see here for an explanation of what the "input" qualifier is). Since it cannot change during the execution of the script, this guarantees that whichever MA type the user selects will be executing on each bar, which is a requirement for functions like ta.ema() which require a "simple int" argument for their length parameter.
- If no matching value is found for maType, the switch executes the last local block introduced by =>, which acts as a catch-all. We generate a runtime error in that block. We also end it with float (na) so the local block returns a value whose type is compatible with that of the other local blocks in the structure, to avoid a compilation error.

'switch' without an expression

This is an example of a switch structure wich does not use an exppression:

```
//@version=5
strategy("Switch without an expression", "", true)

bool longCondition = ta.crossover( ta.sma(close, 14), ta.sma(close, 28))
bool shortCondition = ta.crossunder(ta.sma(close, 14), ta.sma(close, 28))

switch
longCondition => strategy.entry("Long ID", strategy.long)
shortCondition => strategy.entry("Short ID", strategy.short)
```

Note that:

- We are using the switch to select the appropriate strategy order to emit, depending on whether the longCondition or shortCondition "bool" variables are true.
- The building conditions of longCondition and shortCondition are exclusive. While they can both be false simultaneously, they cannot be true at the same time. The fact that only **one** local block of the switch structure is ever executed is thus not an issue for us.
- We evaluate the calls to ta.crossover() and ta.crossunder() **prior** to entry in the switch structure. Not doing so, as in the following example, would prevent the functions to be executed on each bar, which would result in a compiler warning and erratic behavior:

3.7.4 Matching local block type requirement

When multiple local blocks are used in structures, the type of the return value of all its local blocks must match. This applies only if the structure is used to assign a value to a variable in a declaration, because a variable can only have one type, and if the statement returns two incompatible types in its branches, the variable type cannot be properly determined. If the structure is not assigned anywhere, its branches can return different values.

This code compiles fine because close and open are both of the float type:

```
x = if close > open
    close
else
    open
```

This code does not compile because the first local block returns a float value, while the second one returns a string, and the result of the if-statement is assigned to the x variable:

(continued from previous page)

```
close
else
"open"
```

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3.8 Loops

- Introduction
- 'for'
- `while`

3.8.1 Introduction

When loops are not needed

Pine ScriptTM's runtime and its built-in functions make loops unnecessary in many situations. Budding Pine ScriptTM programmers not yet familiar with the Pine ScriptTM runtime and built-ins who want to calculate the average of the last 10 close values will often write code such as:

```
//@version=5
indicator("Inefficient MA", "", true)

MA_LENGTH = 10
sumOfCloses = 0.0
for offset = 0 to MA_LENGTH - 1
sumOfCloses := sumOfCloses + close[offset]
inefficientMA = sumOfCloses / MA_LENGTH
plot(inefficientMA)
```

A for loop is unnecessary and inefficient to accomplish tasks like this in Pine. This is how it should be done. This code is shorter *and* will run much faster because it does not use a loop and uses the ta.sma() built-in function to accomplish the task:

```
//@version=5
indicator("Efficient MA", "", true)
thePineMA = ta.sma(close, 10)
plot(thePineMA)
```

Counting the occurrences of a condition in the last bars is also a task which beginning Pine ScriptTM programmers often think must be done with a loop. To count the number of up bars in the last 10 bars, they will use:

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The efficient way to write this in Pine (for the programmer because it saves time, to achieve the fastest-loading charts, and to share our common resources most equitably), is to use the math.sum() built-in function to accomplish the task:

```
//@version=5
indicator("Efficient sum")
upBars = math.sum(close > open ? 1 : 0, 10)
plot(upBars)
```

What's happening in there is:

- We use the ?: ternary operator to build an expression that yields 1 on up bars and 0 on other bars.
- We use the math.sum() built-in function to keep a running sum of that value for the last 10 bars.

When loops are necessary

Loops exist for good reason because even in Pine ScriptTM, they are necessary in some cases. These cases typically include:

- The manipulation of collections (*arrays*, *matrices*, and *maps*).
- Looking back in history to analyze bars using a reference value that can only be known on the current bar, e.g., to find how many past highs are higher than the high of the current bar. Since the current bar's high is only known on the bar the script is running on, a loop is necessary to go back in time and analyze past bars.
- Performing calculations on past bars that cannot be accomplished using built-in functions.

3.8.2 'for'

The for structure allows the repetitive execution of statements using a counter. Its syntax is:

where:

- Parts enclosed in square brackets ([]) can appear zero or one time, and those enclosed in curly braces ({}) can appear zero or more times.
- <declaration_mode> is the variable's declaration mode
- <type> is optional, as in almost all Pine ScriptTM variable declarations (see *types*)
- <identifier> is a variable's *name*
- <expression> can be a literal, a variable, an expression or a function call.

- <local_block_loop> consists of zero or more statements followed by a return value, which can be a tuple of values. It must be indented by four spaces or a tab. It can contain the break statement to exit the loop, or the continue statement to exit the current iteration and continue on with the next.
- The value assigned to the variable is the return value of the <local_block_loop>, i.e., the last value calculated on the loop's last iteration, or na if the loop is not executed.
- The identifier in for <identifier> is the loop's counter initial value.
- The expression in = <expression> is the *start value* of the counter.
- The expression in to <expression> is the *end value* of the counter. It is only evaluated upon entry in the loop.
- The expression in by <expression> is optional. It is the step by which the loop counter is increased or decreased on each iteration of the loop. Its default value is 1 when start value < end value. It is -1 when start value > end value. The step (+1 or -1) used as the default is determined by the start and end values.

This example uses a for statement to look back a user-defined amount of bars to determine how many bars have a high that is higher or lower than the high of the last bar on the chart. A for loop is necessary here, since the script only has access to the reference value on the chart's last bar. Pine ScriptTM's runtime cannot, here, be used to calculate on the fly, as the script is executing bar to bar:

```
//@version=5
   indicator("`for` loop")
2
   lookbackInput = input.int(50, "Lookback in bars", minval = 1, maxval = 4999)
3
   higherBars = 0
4
   lowerBars = 0
   if barstate.islast
       var label lbl = label.new(na, na, "", style = label.style_label_left)
       for i = 1 to lookbackInput
           if high[i] > high
               higherBars += 1
10
           else if high[i] < high
11
               lowerBars += 1
12
       label.set_xy(lbl, bar_index, high)
13
       label.set_text(lbl, str.tostring(higherBars, "# higher bars\n") + str.
   →tostring(lowerBars, "# lower bars"))
```

This example uses a loop in its <code>checkLinesForBreaches()</code> function to go through an array of pivot lines and delete them when price crosses them. A loop is necessary here because all the lines in each of the <code>hiPivotLines</code> and <code>loPivotLines</code> arrays must be checked on each bar, and there is no built-in that can do this for us:

```
//@version=5
   MAX_LINES_COUNT = 100
2
   indicator("Pivot line breaches", "", true, max_lines_count = MAX_LINES_COUNT)
3
4
  color hiPivotColorInput = input(color.new(color.lime, 0), "High pivots")
  color loPivotColorInput = input(color.new(color.fuchsia, 0), "Low pivots")
  int pivotLegsInput = input.int(5, "Pivot legs")
        qtyOfPivotsInput = input.int(50, "Quantity of last pivots to remember", ...
   →minval = 0, maxval = MAX_LINES_COUNT / 2)
  int.
        maxLineLengthInput = input.int(400, "Maximum line length in bars", minval = 2)
10
   // ---- Queues a new element in an array and de-queues its first element.
11
   qDq(array, qtyOfElements, arrayElement) =>
12
       array.push(array, arrayElement)
13
       if array.size(array) > qtyOfElements
14
```

(continues on next page)

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(continued from previous page)

```
// Only degeue if array has reached capacity.
15
           array.shift(array)
16
17
           — Loop through an array of lines, extending those that price has not crossed.
    →and deleting those crossed.
   checkLinesForBreaches(arrayOfLines) =>
19
       int qtyOfLines = array.size(arrayOfLines)
20
       // Don't loop in case there are no lines to check because "to" value will be `na`_
21
   →then`.
       for lineNo = 0 to (qtyOfLines > 0 ? qtyOfLines - 1 : na)
22
           // Need to check that array size still warrants a loop because we may have...
23
   →deleted array elements in the loop.
           if lineNo < array.size(arrayOfLines)</pre>
25
               line currentLine = array.get(arrayOfLines, lineNo)
               float lineLevel
                                    = line.get_price(currentLine, bar_index)
26
               bool lineWasCrossed = math.sign(close[1] - lineLevel) != math.sign(close_
27
   →- lineLevel)
               bool lineIsTooLong = bar_index - line.get_x1(currentLine) >_
   →maxLineLengthInput
29
               if lineWasCrossed or lineIsTooLong
                    // Line stays on the chart but will no longer be extend on further_
30
   ⇒bars.
                   array.remove(arrayOfLines, lineNo)
31
                    // Force type of both local blocks to same type.
32
                    int(na)
33
               else
35
                    line.set_x2(currentLine, bar_index)
36
37
   // Arrays of lines containing non-crossed pivot lines.
38
   var array<line> hiPivotLines = array.new_line(qtyOfPivotsInput)
39
   var array<line> loPivotLines = array.new_line(qtyOfPivotsInput)
   // Detect new pivots.
42
   float hiPivot = ta.pivothigh(pivotLegsInput, pivotLegsInput)
43
   float loPivot = ta.pivotlow(pivotLegsInput, pivotLegsInput)
44
45
   // Create new lines on new pivots.
46
   if not na(hiPivot)
47
48
       line newLine = line.new(bar_index[pivotLegsInput], hiPivot, bar_index, hiPivot, __
   →color = hiPivotColorInput)
       line.delete(qDq(hiPivotLines, qtyOfPivotsInput, newLine))
49
   else if not na(loPivot)
50
       line newLine = line.new(bar_index[pivotLegsInput], loPivot, bar_index, loPivot,_
51
   →color = loPivotColorInput)
       line.delete(qDq(loPivotLines, qtyOfPivotsInput, newLine))
52
53
   // Extend lines if they haven't been crossed by price.
54
   checkLinesForBreaches(hiPivotLines)
55
   checkLinesForBreaches(loPivotLines)
```

3.8.3 'while'

The while structure allows the repetitive execution of statements until a condition is false. Its syntax is:

where:

- Parts enclosed in square brackets ([]) can appear zero or one time.
- <declaration mode> is the variable's declaration mode
- <type> is optional, as in almost all Pine ScriptTM variable declarations (see *types*)
- <identifier> is a variable's *name*
- <expression> can be a literal, a variable, an expression or a function call. It is evaluated at each iteration of the loop.
 When it evaluates to true, the loop executes. When it evaluates to false the loop stops. Note that evaluation of the expression is done before each iteration only. Changes to the expression's value inside the loop will only have an impact on the next iteration.
- <local_block_loop> consists of zero or more statements followed by a return value, which can be a tuple of values. It must be indented by four spaces or a tab. It can contain the break statement to exit the loop, or the continue statement to exit the current iteration and continue on with the next.
- The value assigned to the <identifier> variable is the return value of the <local_block_loop>, i.e., the last value calculated on the loop's last iteration, or na if the loop is not executed.

This is the first code example of the *for* section written using a while structure instead of a for one:

```
//@version=5
   indicator("`for` loop")
2
   lookbackInput = input.int(50, "Lookback in bars", minval = 1, maxval = 4999)
   higherBars = 0
   lowerBars = 0
   if barstate.islast
       var label lbl = label.new(na, na, "", style = label.style_label_left)
       // Initialize the loop counter to its start value.
       i = 1
       // Loop until the `i` counter's value is <= the `lookbackInput` value.
10
       while i <= lookbackInput
11
           if high[i] > high
12
               higherBars += 1
13
           else if high[i] < high
14
               lowerBars += 1
15
           // Counter must be managed "manually".
16
17
       label.set_xy(lbl, bar_index, high)
18
       label.set_text(lbl, str.tostring(higherBars, "# higher bars\n") + str.
   →tostring(lowerBars, "# lower bars"))
```

Note that:

- The i counter must be incremented by one explicitly inside the while's local block.
- We use the += operator to add one to the counter. lowerBars += 1 is equivalent to lowerBars := lowerBars + 1.

Let's calculate the factorial function using a while structure:

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```
//@version=5
   indicator("")
2
   int n = input.int(10, "Factorial of", minval=0)
3
   factorial(int val = na) =>
       int counter = val
       int fact = 1
       result = while counter > 0
8
           fact := fact * counter
9
           counter := counter - 1
10
           fact
11
12
13
   // Only evaluate the function on the first bar.
   var answer = factorial(n)
14
   plot(answer)
```

Note that:

- We use input.int() for our input because we need to specify a minval value to protect our code. While input() also supports the input of "int" type values, it does not support the minval parameter.
- We have packaged our script's functionality in a factorial () function which accepts as an argument the value whose factorial it must calculate. We have used int val = na to declare our function's parameter, which says that if the function is called without an argument, as in factorial (), then the val parameter will initialize to na, which will prevent the execution of the while loop because its counter > 0 expression will return na. The while structure will thus initialize the result variable to na. In turn, because the initialization of result is the return value of the our function's local block, the function will return na.
- Note the last line of the while's local block: fact. It is the local block's return value, so the value it had on the while structure's last iteration.
- Our initialization of result is not required; we do it for readability. We could just as well have used:

```
while counter > 0
   fact := fact * counter
   counter := counter - 1
   fact
```

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3.9 Type system

- Introduction
- Qualifiers
- Types
- 'na' value
- Type templates
- Type casting
- Tuples

3.9.1 Introduction

The Pine ScriptTM type system determines the compatibility of a script's values with various functions and operations. While it's possible to write simple scripts without knowing anything about the type system, a reasonable understanding of it is necessary to achieve any degree of proficiency with the language, and an in-depth knowledge of its subtleties will allow you to harness its full potential.

Pine ScriptTM uses *types* to classify all values, and it uses *qualifiers* to determine whether values are constant, established on the first script iteration, or dynamic throughout a script's execution. This system applies to all Pine values, including those from literals, variables, expressions, function returns, and function arguments.

The type system closely intertwines with Pine's *execution model* and *time series* concepts. Understanding all three is essential for making the most of the power of Pine ScriptTM.

Note: For the sake of brevity, we often use "type" to refer to a "qualified type".

3.9.2 Qualifiers

Pine ScriptTM qualifiers identify when a value is accessible in the script's execution:

- Values qualified as const are established at compile time (i.e., when saving the script in the Pine Editor or adding
 it to the chart).
- Values qualified as *input* are available at input time (i.e., when changing values in the script's "Settings/Inputs" tab).
- Values qualified as simple are established at bar zero (the first bar of the script's execution).
- Values qualified as series can change throughout the script's execution.

Pine ScriptTM bases the dominance of type qualifiers on the following hierarchy: **const < input < simple < series**, where "const" is the *weakest* qualifier and "series" is the *strongest*. The qualifier hierarchy translates into this rule: whenever a variable, function, or operation is compatible with a specific qualified type, values with *weaker* qualifiers are also allowed.

Scripts always qualify their expressions' returned values based on the dominant qualifier in their calculations. For example, evaluating an expression that involves "const" and "series" values will return a value qualified as "series". Furthermore, scripts cannot change a value's qualifier to one that's lower on the hierarchy. If a value acquires a stronger qualifier (e.g., a value initially inferred as "simple" becomes "series" later in the script's execution), that state is irreversible.

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Note that only values qualified as "series" can change throughout the execution of a script, which include those from various built-ins, such as close and volume, as well as the results of any operations that involve "series" values. Values qualified as "const", "input", or "simple" are consistent throughout a script's execution.

const

Values qualified as "const" are established at *compile time*, before the script starts its execution. Compilation initially occurs when saving a script in the Pine Editor, which does not require it to run on a chart. Values with the "const" qualifier never change between script iterations, not even on the initial bar of its execution.

Scripts can qualify values as "const" by using a *literal* value or calculating values from expressions that only use literal values or other variables qualified as "const".

These are examples of literal values:

```
literal int: 1, -1, 42
literal float: 1., 1.0, 3.14, 6.02E-23, 3e8
literal bool: true, false
```

- literal color: #FF55C6, #FF55C6ff
- literal string: "A text literal", "Embedded single quotes 'text'", 'Embedded double quotes "text"'

Users can explicitly define variables and parameters that only accept "const" values by including the const keyword in their declaration.

Our *Style guide* recommends using uppercase SNAKE_CASE to name "const" variables for readability. While it is not a requirement, one can also use the var keyword when declaring "const" variables so the script only initializes them on the *first bar* of the dataset. See *this section* of our User Manual for more information.

Below is an example that uses "const" values within indicator() and plot() functions, which both require a value of the "const string" qualified type as their title argument:

```
//@version=5
   // The following global variables are all of the "const string" qualified type:
   //@variable The title of the indicator.
   INDICATOR TITLE = "const demo"
6
   //@variable The title of the first plot.
   var PLOT1_TITLE = "High"
   //@variable The title of the second plot.
10
   const string PLOT2_TITLE = "Low"
   //@variable The title of the third plot.
11
   PLOT3_TITLE = "Midpoint between " + PLOT1_TITLE + " and " + PLOT2_TITLE
12
13
   indicator(INDICATOR_TITLE, overlay = true)
14
15
   plot(high, PLOT1_TITLE)
16
   plot(low, PLOT2_TITLE)
17
   plot(hl2, PLOT3_TITLE)
```

The following example will raise a compilation error since it uses syminfo.ticker, which returns a "simple" value because it depends on chart information that's only accessible once the script starts its execution:

```
//@version=5
//@variable The title in the `indicator()` call.
var NAME = "My indicator for " + syminfo.ticker
indicator(NAME, "", true) // Causes an error because `NAME` is qualified as a "simple...
string".
plot(close)
```

input

Values qualified as "input" are established after initialization via the input.* () functions. These functions produce values that users can modify within the "Inputs" tab of the script's settings. When one changes any of the values in this tab, the script re-executes from the beginning of the chart's history to ensure its input values are consistent throughout its execution.

Note: The input.source() function is an exception in the input.*() namespace, as it returns "series" qualified values rather than "input" since built-in variables such as open, close, etc., as well as the values from another script's plots, are qualified as "series".

The following script plots the value of a <code>sourceInput</code> from the <code>symbolInput</code> and <code>timeframeInput</code> context. The request.security() call is valid in this script since its <code>symbol</code> and <code>timeframe</code> parameters allow "simple string" arguments, meaning they can also accept "input string" values because the "input" qualifier is <code>lower</code> on the hierarchy:

```
//@version=5
   indicator("input demo", overlay = true)
2
3
   //@variable The symbol to request data from. Qualified as "input string".
   symbolInput = input.symbol("AAPL", "Symbol")
   //@variable The timeframe of the data request. Qualified as "input string".
6
   timeframeInput = input.timeframe("D", "Timeframe")
   //@variable The source of the calculation. Qualified as "series float".
   sourceInput = input.source(close, "Source")
10
   //@variable The `sourceInput` value from the requested context. Qualified as "series_

→float".
   requestedSource = request.security(symbolInput, timeframeInput, sourceInput)
12
13
  plot(requestedSource)
```

simple

Values qualified as "simple" are available only once the script begins execution on the *first* chart bar of its history, and they remain consistent during the script's execution.

Users can explicitly define variables and parameters that accept "simple" values by including the simple keyword in their declaration.

Many built-in variables return "simple" qualified values because they depend on information that a script can only obtain once it starts its execution. Additionally, many built-in functions require "simple" arguments that do not change over time. Wherever a script allows "simple" values, it can also accept values qualified as "input" or "const".

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This script highlights the background to warn users that they're using a non-standard chart type. It uses the value of chart.is_standard to calculate the isNonStandard variable, then uses that variable's value to calculate a warning—Color that also references a "simple" value. The color parameter of bgcolor() allows a "series color" argument, meaning it can also accept a "simple color" value since "simple" is lower on the hierarchy:

```
//@version=5
indicator("simple demo", overlay = true)

//@variable Is `true` when the current chart is non-standard. Qualified as "simple...
bool".
isNonStandard = not chart.is_standard
//@variable Is orange when the the current chart is non-standard. Qualified as ..."simple color".
simple color warningColor = isNonStandard ? color.new(color.orange, 70) : na
// Colors the chart's background to warn that it's a non-standard chart type.
bgcolor(warningColor, title = "Non-standard chart color")
```

series

Values qualified as "series" provide the most flexibility in scripts since they can change on any bar, even multiple times on the same bar.

Users can explicitly define variables and parameters that accept "series" values by including the series keyword in their declaration.

Built-in variables such as open, high, low, close, volume, time, and bar_index, and the result from any expression using such built-ins, are qualified as "series". The result of any function or operation that returns a dynamic value will always be a "series", as will the results from using the history-referencing operator [] to access historical values. Wherever a script allows "series" values, it will also accept values with any other qualifier, as "series" is the *highest* qualifier on the hierarchy.

This script displays the highest and lowest value of a sourceInput over lengthInput bars. The values assigned to the highest and lowest variables are of the "series float" qualified type, as they can change throughout the script's execution:

```
//@version=5
   indicator("series demo", overlay = true)
2
   //@variable The source value to calculate on. Qualified as "series float".
4
   series float sourceInput = input.source(close, "Source")
5
   //@variable The number of bars in the calculation. Qualified as "input int".
   lengthInput = input.int(20, "Length")
9
   //@variable The highest `sourceInput` value over `lengthInput` bars. Qualified as
   →"series float".
   series float highest = ta.highest(sourceInput, lengthInput)
10
   //@variable The lowest `sourceInput` value over `lengthInput` bars. Qualified as
11
   →"series float".
   lowest = ta.lowest(sourceInput, lengthInput)
  plot(highest, "Highest source", color.green)
14
  plot(lowest, "Lowest source", color.red)
```

3.9.3 Types

Pine ScriptTM types classify values and determine the functions and operations they're compatible with. They include:

- The fundamental types: int, float, bool, color, and string
- The special types: plot, hline, line, linefill, box, polyline, label, table, chart.point, array, matrix, and map
- *User-defined types (UDTs)*
- void

Fundamental types refer to the underlying nature of a value, e.g., a value of 1 is of the "int" type, 1.0 is of the "float" type, "AAPL" is of the "string" type, etc. Special types and user-defined types utilize *IDs* that refer to objects of a specific class. For example, a value of the "label" type contains an ID that acts as a *pointer* referring to a "label" object. The "void" type refers to the output from a function or *method* that does not return a usable value.

Pine ScriptTM can automatically convert values from some types into others. The auto-casting rules are: $int \rightarrow float \rightarrow bool$. See the *Type casting* section of this page for more information.

In most cases, Pine ScriptTM can automatically determine a value's type. However, we can also use type keywords to *explicitly* specify types for readability and for code that requires explicit definitions (e.g., declaring a variable assigned to na). For example:

```
//@version=5
2
   indicator ("Types demo", overlay = true)
   //@variable A value of the "const string" type for the `ma` plot's title.
4
   string MA TITLE = "MA"
   //@variable A value of the "input int" type. Controls the length of the average.
   int lengthInput = input.int(100, "Length", minval = 2)
   //@variable A "series float" value representing the last `close` that crossed over_
10
   →the `ma`.
   var float crossValue = na
11
12
   //@variable A "series float" value representing the moving average of `close`.
13
   float ma = ta.sma(close, lengthInput)
14
   //@variable A "series bool" value that's `true` when the `close` crosses over the_
15
   →`ma`.
   bool crossUp = ta.crossover(close, ma)
16
   //@variable A "series color" value based on whether `close` is above or below its_
17
   ⇔`ma`.
   color maColor = close > ma ? color.lime : color.fuchsia
   // Update the `crossValue`.
20
   if crossUp
21
       crossValue := close
22
23
   plot(ma, MA_TITLE, maColor)
   plot(crossValue, "Cross value", style = plot.style_circles)
25
   plotchar(crossUp, "Cross Up", "A", location.belowbar, size = size.small)
```

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int

Values of the "int" type represent integers, i.e., whole numbers without any fractional quantities.

Integer literals are numeric values written in *decimal* notation. For example:

```
1
-1
750
```

Built-in variables such as bar_index, time, timenow, dayofmonth, and strategy.wintrades all return values of the "int" type.

float

Values of the "float" type represent floating-point numbers, i.e., numbers that can contain whole and fractional quantities.

Floating-point literals are numeric values written with a . delimiter. They may also contain the symbol e or E (which means "10 raised to the power of X", where X is the number after the e or E symbol). For example:

```
3.14159  // Rounded value of Pi (π)
- 3.0
6.02e23  // 6.02 * 10^23 (a very large value)
1.6e-19  // 1.6 * 10^-19 (a very small value)
```

The internal precision of "float" values in Pine ScriptTM is 1e-16.

Built-in variables such as close, hlcc4, volume, ta.vwap, and strategy.position_size all return values of the "float" type.

bool

Values of the "bool" type represent the truth value of a comparison or condition, which scripts can use in *conditional structures* and other expressions.

There are only two literals that represent boolean values:

```
true // true value false // false value
```

When an expression of the "bool" type returns na, scripts treat its value as false when evaluating conditional statements and operators.

Built-in variables such as barstate.isfirst, chart.is_heikinashi, session.ismarket, and timeframe.isdaily all return values of the "bool" type.

color

Color literals have the following format: #RRGGBB or #RRGGBBAA. The letter pairs represent *hexadecimal* values between 00 and FF (0 to 255 in decimal) where:

- RR, GG and BB pairs respectively represent the values for the color's red, green and blue components.
- AA is an optional value for the color's opacity (or *alpha* component) where 00 is invisible and FF opaque. When the literal does not include an AA pair, the script treats it as fully opaque (the same as using FF).
- The hexadecimal letters in the literals can be uppercase or lowercase.

These are examples of "color" literals:

```
#000000
            // black color
            // red color
#FF0000
#00FF00
            // green color
           // blue color
#0000FF
           // white color
#FFFFFF
#808080
           // gray color
#3ff7a0
           // some custom color
#FF000080 // 50% transparent red color
#FF0000ff
           // same as #FF0000, fully opaque red color
#FF000000 // completely transparent red color
```

Pine ScriptTM also has *built-in color constants*, including color green, color red, color orange, color blue (the default color in plot* () functions and many of the default color-related properties in *drawing types*), etc.

When using built-in color constants, it is possible to add transparency information to them via the color.new() function.

Note that when specifying red, green or blue components in color.*() functions, we use "int" or "float" arguments with values between 0 and 255. When specifying transparency, we use a value between 0 and 100, where 0 means fully opaque and 100 means completely transparent. For example:

```
//@version=5
indicator("Shading the chart's background", overlay = true)

//@variable A "const color" value representing the base for each day's color.
color BASE_COLOR = color.rgb(0, 99, 165)

//@variable A "series int" value that modifies the transparency of the `BASE_COLOR`.
in `color.new()`.
int transparency = 50 + int(40 * dayofweek / 7)

// Color the background using the modified `BASE_COLOR`.
bgcolor(color.new(BASE_COLOR, transparency))
```

See the User Manual's page on *colors* for more information on using colors in scripts.

string

Values of the "string" type represent sequences of letters, numbers, symbols, spaces, and other characters.

String literals in Pine are characters enclosed in single or double quotation marks. For example:

```
"This is a string literal using double quotes."

'This is a string literal using single quotes.'
```

Single and double quotation marks are functionally equivalent in Pine ScriptTM. A "string" enclosed within double quotation marks can contain any number of single quotation marks and vice versa:

```
"It's an example"
'The "Star" indicator'
```

Scripts can *escape* the enclosing delimiter in a "string" using the backslash character (\). For example:

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We can create "string" values containing the new line escape character (\n) for displaying multi-line text with plot* () and $\log .*$ () functions and objects of *drawing types*. For example:

```
"This\nString\nHas\nOne\nWord\nPer\nLine"
```

We can use the + operator to concatenate "string" values:

```
This is a " + "concatenated string."
```

The built-ins in the str.*() namespace create "string" values using specialized operations. For instance, this script creates a *formatted string* to represent "float" price values and displays the result using a label:

```
//@version=5
indicator("Formatted string demo", overlay = true)

//@variable A "series string" value representing the bar's OHLC data.
string ohlcString = str.format("Open: {0}\nHigh: {1}\nLow: {2}\nClose: {3}", open,
high, low, close)

// Draw a label containing the `ohlcString`.
label.new(bar_index, high, ohlcString, textcolor = color.white)
```

See our User Manual's page on Text and shapes for more information about displaying "string" values from a script.

Built-in variables such as syminfo.tickerid, syminfo.currency, and timeframe.period return values of the "string" type.

plot and hline

Pine ScriptTM's plot() and hline() functions return IDs that respectively reference instances of the "plot" and "hline" types. These types display calculated values and horizontal levels on the chart, and one can assign their IDs to variables for use with the built-in fill() function.

For example, this script plots two EMAs on the chart and fills the space between them using the fill() function:

```
//@version=5
   indicator("plot fill demo", overlay = true)
2
   //@variable A "series float" value representing a 10-bar EMA of `close`.
   float emaFast = ta.ema(close, 10)
   //@variable A "series float" value representing a 20-bar EMA of `close`.
6
   float emaSlow = ta.ema(close, 20)
   //@variable The plot of the `emaFast` value.
   emaFastPlot = plot(emaFast, "Fast EMA", color.orange, 3)
10
   //@variable The plot of the `emaSlow` value.
   emaSlowPlot = plot(emaSlow, "Slow EMA", color.gray, 3)
13
   // Fill the space between the `emaFastPlot` and `emaSlowPlot`.
   fill(emaFastPlot, emaSlowPlot, color.new(color.purple, 50), "EMA Fill")
```

It's important to note that unlike other special types, there is no plot or hline keyword in Pine to explicitly declare a variable's type as "plot" or "hline".

Users can control where their scripts' plots display via the variables in the display.* namespace. Additionally, one script can use the values from another script's plots as *external inputs* via the input.source() function (see our User Manual's section on *source inputs*).

Drawing types

Pine ScriptTM drawing types allow scripts to create custom drawings on charts. They include the following: line, linefill, box, polyline, label, and table.

Each type also has a namespace containing all the built-ins that create and manage drawing instances. For example, the following *.new() constructors create new objects of these types in a script: line.new(), linefill.new(), box.new(), polyline.new(), label.new(), and table.new().

Each of these functions returns an *ID* which is a reference that uniquely identifies a drawing object. IDs are always qualified as "series", meaning their qualified types are "series line", "series label", etc. Drawing IDs act like pointers, as each ID references a specific instance of a drawing in all the functions from that drawing's namespace. For instance, the ID of a line returned by a line.new() call is used later to refer to that specific object once it's time to delete it with line.delete().

Chart points

Chart points are special types that represent coordinates on the chart. Scripts use the information from chart.point objects to determine the chart locations of *lines*, *boxes*, *polylines*, and *labels*.

Objects of this type contain three *fields*: time, index, and price. Whether a drawing instance uses the time or price field from a chart point as an x-coordinate depends on the drawing's xloc property.

We can use any of the following functions to create chart points in a script:

- chart.point.new() Creates a new chart.point with a specified time, index, and price.
- chart.point.now() Creates a new chart.point with a specified price y-coordinate. The time and index fields contain the time and bar_index of the bar the function executes on.
- chart.point_from_index() Creates a new chart.point with an index x-coordinate and price y-coordinate. The time field of the resulting instance is na, meaning it will not work with drawing objects that use an xloc value of xloc.bar_time.
- chart.point.from_time() Creates a new chart.point with a time x-coordinate and price y-coordinate. The index field of the resulting instance is na, meaning it will not work with drawing objects that use an xloc value of xloc.bar index.
- chart.point.copy() Creates a new chart.point containing the same time, index, and price information as the id in the function call.

This example draws lines connecting the previous bar's high to the current bar's low on each chart bar. It also displays labels at both points of each line. The line and labels get their information from the firstPoint and secondPoint variables, which reference chart points created using chart.point_from_index() and chart.point.now():

```
//@version=5
   indicator("Chart points demo", overlay = true)
2
   //@variable A new `chart.point` at the previous `bar_index` and `high`.
   firstPoint = chart.point.from_index(bar_index - 1, high[1])
   //@variable A new `chart.point` at the current bar's `low`.
6
   secondPoint = chart.point.now(low)
   // Draw a new line connecting coordinates from the `firstPoint` and `secondPoint`.
   // This line uses the `index` fields from the points as x-coordinates.
10
   line.new(firstPoint, secondPoint, color = color.purple, width = 3)
11
   // Draw a label at the `firstPoint`. Uses the point's `index` field as its x-
12
   ⇔coordinate.
   label.new(
13
        firstPoint, str.tostring(firstPoint.price), color = color.green,
```

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Collections

Collections in Pine ScriptTM (*arrays*, *matrices*, and *maps*) utilize reference IDs, much like other special types (e.g., labels). The type of the ID defines the type of *elements* the collection will contain. In Pine, we specify array, matrix, and map types by appending a *type template* to the array, matrix, or map keywords:

- array<int> defines an array containing "int" elements.
- array<label> defines an array containing "label" IDs.
- array<UDT> defines an array containing IDs referencing objects of a user-defined type (UDT).
- matrix<float> defines a matrix containing "float" elements.
- matrix<UDT> defines a matrix containing IDs referencing objects of a user-defined type (UDT).
- map<string, float> defines a map containing "string" keys and "float" values.
- map<int, UDT> defines a map containing "int" keys and IDs of user-defined type (UDT) instances as values.

For example, one can declare an "int" array with a single element value of 10 in any of the following, equivalent ways:

```
a1 = array.new<int>(1, 10)
array<int> a2 = array.new<int>(1, 10)
a3 = array.from(10)
array<int> a4 = array.from(10)
```

Note that:

- The int[] syntax can also specify an array of "int" elements, but its use is discouraged. No equivalent exists to specify the types of matrices or maps in that way.
- Type-specific built-ins exist for arrays, such as array.new_int(), but the more generic array.new<type> form is preferred, which would be array.new<int>() to create an array of "int" elements.

User-defined types

The type keyword allows the creation of *user-defined types* (UDTs) from which scripts can create *objects*. UDTs are composite types; they contain an arbitrary number of *fields* that can be of any type, including other user-defined types. The syntax to define a user-defined type is:

where:

• export is the keyword that a library script uses to export the user-defined type. To learn more about exporting UDTs, see our User Manual's *Libraries* page.

- <UDT_identifier> is the name of the user-defined type.
- <field_type> is the type of the field.
- <field name > is the name of the field.
- <value> is an optional default value for the field, which the script will assign to it when creating new objects of that UDT. If one does not provide a value, the field's default is na. The same rules as those governing the default values of parameters in function signatures apply to the default values of fields. For example, a UDT's default values cannot use results from the history-referencing operator [] or expressions.

This example declares a pivotPoint UDT with an "int" pivotTime field and a "float" priceLevel field that will respectively hold time and price information about a calculated pivot:

```
//@type A user-defined type containing pivot information.
//@field pivotTime Contains time information about the pivot.
//@field priceLevel Contains price information about the pivot.
type pivotPoint
   int pivotTime
   float priceLevel
```

User-defined types support *type recursion*, i.e., the fields of a UDT can reference objects of the same UDT. Here, we've added a nextPivot field to our previous pivotPoint type that references another pivotPoint instance:

```
//@type A user-defined type containing pivot information.
//@field pivotTime Contains time information about the pivot.
//@field priceLevel Contains price information about the pivot.
//@field nextPivot A `pivotPoint` instance containing additional pivot information.
type pivotPoint
   int      pivotTime
   float      priceLevel
   pivotPoint nextPivot
```

Scripts can use two built-in methods to create and copy UDTs: new() and copy(). See our User Manual's page on *Objects* to learn more about working with UDTs.

void

There is a "void" type in Pine ScriptTM. Functions having only side-effects and returning no usable result return the "void" type. An example of such a function is alert(); it does something (triggers an alert event), but it returns no usable value.

Scripts cannot use "void" results in expressions or assign them to variables. No void keyword exists in Pine ScriptTM since one cannot declare a variable of the "void" type.

3.9.4 'na' value

There is a special value in Pine ScriptTM called na, which is an acronym for *not available*. We use na to represent an undefined value from a variable or expression. It is similar to null in Java and None in Python.

Scripts can automatically cast na values to almost any type. However, in some cases, the compiler cannot infer the type associated with an na value because more than one type-casting rule may apply. For example:

```
// Compilation error!
myVar = na
```

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The above line of code causes a compilation error because the compiler cannot determine the nature of the myVar variable, i.e., whether the variable will reference numeric values for plotting, string values for setting text in a label, or other values for some other purpose later in the script's execution.

To resolve such errors, we must explicitly declare the type associated with the variable. Suppose the myVar variable will reference "float" values in subsequent script iterations. We can resolve the error by declaring the variable with the float keyword:

```
float myVar = na
```

or by explicitly casting the na value to the "float" type via the float() function:

```
myVar = float(na)
```

To test if the value from a variable or expression is na, we call the na() function, which returns true if the value is undefined. For example:

```
//@variable Is 0 if the `myVar` is `na`, `close` otherwise.
float myClose = na(myVar) ? 0 : close
```

Do not use the == comparison operator to test for na values, as scripts cannot determine the equality of an undefined value:

Best coding practices often involve handling na values to prevent undefined values in calculations.

For example, this line of code checks if the close value on the current bar is greater than the previous bar's value:

On the first chart bar, the value of risingClose is na since there is no past close value to reference.

We can ensure the expression also returns an actionable value on the first bar by replacing the undefined past value with a value from the current bar. This line of code uses the nz() function to replace the past bar's close with the current bar's open when the value is na:

Protecting scripts against na instances helps to prevent undefined values from propagating in a calculation's results. For example, this script declares an allTimeHigh variable on the first bar. It then uses the math.max() between the allTimeHigh and the bar's high to update the allTimeHigh throughout its execution:

```
//@version=5
indicator("na protection demo", overlay = true)

//@variable The result of calculating the all-time high price with an initial value...
of `na`.

var float allTimeHigh = na

// Reassign the value of the `allTimeHigh`.
// Returns `na` on all bars because `math.max()` can't compare the `high` to an...
(continues on next page)
```

```
oundefined value.
allTimeHigh := math.max(allTimeHigh, high)

plot(allTimeHigh) // Plots `na` on all bars.
```

This script plots a value of na on all bars, as we have not included any na protection in the code. To fix the behavior and plot the intended result (i.e., the all-time high of the chart's prices), we can use nz() to replace na values in the allTimeHigh series:

```
//@version=5
indicator("na protection demo", overlay = true)

//@variable The result of calculating the all-time high price with an initial value...
of `na`.
var float allTimeHigh = na

// Reassign the value of the `allTimeHigh`.
// We've used `nz()` to prevent the initial `na` value from persisting throughout the...
calculation.
allTimeHigh := math.max(nz(allTimeHigh), high)

plot(allTimeHigh)
```

3.9.5 Type templates

Type templates specify the data types that collections (arrays, matrices, and maps) can contain.

Templates for *arrays* and *matrices* consist of a single type identifier surrounded by angle brackets, e.g., <int>, <label>, and <PivotPoint> (where PivotPoint is a *user-defined type (UDT)*).

Templates for *maps* consist of two type identifiers enclosed in angle brackets, where the first specifies the type of *keys* in each key-value pair, and the second specifies the *value* type. For example, <string, float> is a type template for a map that holds string keys and float values.

Users can construct type templates from:

- Fundamental types: int, float, bool, color, and string
- The following special types: line, linefill, box, polyline, label, table, and chart.point
- User-defined types (UDTs)

Note that:

• Maps can use any of these types as values, but they can only accept fundamental types as keys.

Scripts use type templates to declare variables that point to collections, and when creating new collection instances. For example:

```
//@version=5
indicator("Type templates demo")

//@variable A variable initially assigned to `na` that accepts arrays of "int" values.
array<int> intArray = na
//@variable An empty matrix that holds "float" values.
floatMatrix = matrix.new<float>()
//@variable An empty map that holds "string" keys and "color" values.
stringColorMap = map.new<string, color>()
```

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3.9.6 Type casting

Pine ScriptTM includes an automatic type-casting mechanism that casts (converts) "int" values to "float" when necessary. Variables or expressions requiring "float" values can also use "int" values because any integer can be represented as a floating point number with its fractional part equal to 0.

For the sake of backward compatibility, Pine ScriptTM also automatically casts "int" and "float" values to "bool" when necessary. When passing numeric values to the parameters of functions and operations that expect "bool" types, Pine auto-casts them to "bool". However, we do not recommend relying on this behavior. Most scripts that automatically cast numeric values to the "bool" type will produce a *compiler warning*. One can avoid the compiler warning and promote code readability by using the bool() function, which explicitly casts a numeric value to the "bool" type.

When casting an "int" or "float" to "bool", a value of 0 converts to false and any other numeric value always converts to true.

This code below demonstrates deprecated auto-casting behavior in Pine. It creates a randomValue variable with a "series float" value on every bar, which it passes to the condition parameter in an if structure and the series parameter in a plotchar() function call. Since both parameters accept "bool" values, the script automatically casts the randomValue to "bool" when evaluating them:

```
//@version=5
   indicator("Auto-casting demo", overlay = true)
   //@variable A random rounded value between -1 and 1.
   float randomValue = math.round(math.random(-1, 1))
   //@variable The color of the chart background.
6
   color bgColor = na
   // This raises a compiler warning since `randomValue` is a "float", but `if` expects_
   →a "bool".
   if randomValue
10
       bgColor := color.new(color.blue, 60)
11
   // This does not raise a warning, as the `bool()` function explicitly casts the_
   \hookrightarrow randomValue to "bool".
   if bool(randomValue)
13
       bgColor := color.new(color.blue, 60)
14
15
   // Display unicode characters on the chart based on the `randomValue`.
16
   // Whenever `math.random()` returns 0, no character will appear on the chart because.
17
   \rightarrow 0 converts to `false`.
   plotchar (randomValue)
   // We recommend explicitly casting the number with the `bool()` function to make the
19
   →type transformation more obvious.
   plotchar(bool(randomValue))
20
21
   // Highlight the background with the `bgColor`.
   bgcolor(bgColor)
```

It's sometimes necessary to cast one type to another when auto-casting rules do not suffice. For such cases, the following type-casting functions are available: int(), float(), bool(), color(), string(), line(), linefill(), label(), box(), and table().

The example below shows a code that tries to use a "const float" value as the length argument in the ta.sma() function call. The script will fail to compile, as it cannot automatically convert the "float" value to the required "int" type:

```
//@version=5
indicator("Explicit casting demo", overlay = true)
//@variable The length of the SMA calculation. Qualified as "const float".
```

```
float LENGTH = 10.0

float sma = ta.sma(close, LENGTH) // Compilation error. The `length` parameter
requires an "int" value.

plot(sma)
```

The code raises the following error: "Cannot call 'ta.sma' with argument 'length'='LENGTH'. An argument of 'const float' type was used but a 'series int' is expected."

The compiler is telling us that the code is using a "float" value where an "int" is required. There is no auto-casting rule to cast a "float" to an "int", so we must do the job ourselves. In this version of the code, we've used the int() function to explicitly convert our "float" LENGTH value to the "int" type within the ta.sma() call:

Explicit type casting is also handy when declaring variables assigned to na, as explained in the *previous section*.

For example, once could explicitly declare a variable with a value of na as a "label" type in either of the following, equivalent ways:

```
// Explicitly specify that the variable references "label" objects:
label myLabel = na

// Explicitly cast the `na` value to the "label" type:
myLabel = label(na)
```

3.9.7 Tuples

A *tuple* is a comma-separated set of expressions enclosed in brackets. When a function, *method*, or other local block returns more than one value, scripts return those values in the form of a tuple.

For example, the following user-defined function returns the sum and product of two "float" values:

```
//@function Calculates the sum and product of two values.
calcSumAndProduct(float a, float b) =>
    //@variable The sum of `a` and `b`.
    float sum = a + b
    //@variable The product of `a` and `b`.
    float product = a * b
    // Return a tuple containing the `sum` and `product`.
    [sum, product]
```

When we call this function later in the script, we use a *tuple declaration* to declare multiple variables corresponding to the values returned by the function call:

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```
// Declare a tuple containing the sum and product of the `high` and `low`, 
    respectively.
[hlSum, hlProduct] = calcSumAndProduct(high, low)
```

Keep in mind that unlike declaring single variables, we cannot explicitly define the types the tuple's variables (hlSum and hlProduct in this case), will contain. The compiler automatically infers the types associated with the variables in a tuple.

In the above example, the resulting tuple contains values of the same type ("float"). However, it's important to note that tuples can contain values of *multiple types*. For example, the chartInfo() function below returns a tuple containing "int", "float", "bool", "color", and "string" values:

```
//@function Returns information about the current chart.
chartInfo() =>
    //@variable The first visible bar's UNIX time value.
    int firstVisibleTime = chart.left_visible_bar_time
    //@variable The `close` value at the `firstVisibleTime`.
    float firstVisibleClose = ta.valuewhen(ta.cross(time, firstVisibleTime), close, 0)
    //@variable Is `true` when using a standard chart type, `false` otherwise.
    bool isStandard = chart.is_standard
    //@variable The foreground color of the chart.
    color fgColor = chart.fg_color
    //@variable The ticker ID of the current chart.
    string symbol = syminfo.tickerid
    // Return a tuple containing the values.
    [firstVisibleTime, firstVisibleClose, isStandard, fgColor, symbol]
```

Tuples are especially handy for requesting multiple values in one request.security() call.

For instance, this roundedOHLC() function returns a tuple containing OHLC values rounded to the nearest prices that are divisible by the symbol's minimum tick value. We call this function as the expression argument in request.security() to request a tuple containing daily OHLC values:

We can also achieve the same result by directly passing a tuple of rounded values as the expression in the request.security() call:

Local blocks of *conditional structures*, including if and switch statements, can return tuples. For example:

```
[v1, v2] = if close > open
    [high, close]
else
    [close, low]
```

and:

However, ternaries cannot contain tuples, as the return values in a ternary statement are not considered local blocks:

```
// Not allowed.
[v1, v2] = close > open ? [high, close] : [close, low]
```

Note that all items within a tuple returned from a function are qualified as "simple" or "series", depending on its contents. If a tuple contains a "series" value, all other elements within the tuple will also adopt the "series" qualifier. For example:

```
//@version=5
indicator("Qualified types in tuples demo")

makeTicker(simple string prefix, simple string ticker) =>
    tId = prefix + ":" + ticker // simple string
    source = close // series float
    [tId, source]

// Both variables are series now.
[tId, source] = makeTicker("BATS", "AAPL")

// Error cannot call 'request.security' with 'series string' tId.
    r = request.security(tId, "", source)

plot(r)
```

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3.10 Built-ins

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- Built-in variables
- Built-in functions

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3.10.1 Introduction

Pine ScriptTM has hundreds of *built-in* variables and functions. They provide your scripts with valuable information and make calculations for you, dispensing you from coding them. The better you know the built-ins, the more you will be able to do with your Pine scripts.

In this page we present an overview of some of Pine ScriptTM's built-in variables and functions. They will be covered in more detail in the pages of this manual covering specific themes.

All built-in variables and functions are defined in the Pine ScriptTM v5 Reference Manual. It is called a "Reference Manual" because it is the definitive reference on the Pine ScriptTM language. It is an essential tool that will accompany you anytime you code in Pine, whether you are a beginner or an expert. If you are learning your first programming language, make the Reference Manual your friend. Ignoring it will make your programming experience with Pine ScriptTM difficult and frustrating — as it would with any other programming language.

Variables and functions in the same family share the same *namespace*, which is a prefix to the function's name. The ta.sma() function, for example, is in the ta namespace, which stands for "technical analysis". A namespace can contain both variables and functions.

Some variables have function versions as well, e.g.:

- The ta.tr variable returns the "True Range" of the current bar. The ta.tr(true) function call also returns the "True Range", but when the previous close value which is normally needed to calculate it is na, it calculates using high low instead.
- The time variable gives the time at the open of the current bar. The time(timeframe) function returns the time of the bar's open from the timeframe specified, even if the chart's timeframe is different. The time(timeframe, session) function returns the time of the bar's open from the timeframe specified, but only if it is within the session time. The time(timeframe, session, timezone) function returns the time of the bar's open from the timeframe specified, but only if it is within the session time in the specified timezone.

3.10.2 Built-in variables

Built-in variables exist for different purposes. These are a few examples:

- Price- and volume-related variables: open, high, low, close, hl2, hlc3, ohlc4, and volume.
- Symbol-related information in the syminfo namespace: syminfo.basecurrency, syminfo.currency, syminfo.description, syminfo.mintick, syminfo.pointvalue, syminfo.prefix, syminfo.root, syminfo.session, syminfo.ticker, syminfo.tickerid, syminfo.timezone, and syminfo.type.
- Timeframe (a.k.a. "interval" or "resolution", e.g., 15sec, 30min, 60min, 1D, 3M) variables in the time-frame namespace: timeframe.isseconds, timeframe.isminutes, timeframe.isintraday, timeframe.isdaily, timeframe.isweekly, timeframe.ismonthly, timeframe.isdaily, timeframe.multiplier, and timeframe.period.
- Bar states in the barstate namespace (see the *Bar states* page): barstate.isconfirmed, barstate.isfirst, barstate.ishistory, barstate.islast, barstate.islastconfirmedhistory, barstate.isnew, and barstate.isrealtime.
- Strategy-related information in the strategy namespace: strategy.equity, strategy.initial_capital, strategy.grossloss, strategy.grossprofit, strategy.wintrades, strategy.losstrades, strategy.position_size, strategy.position_avg_price, strategy.wintrades, etc.

3.10.3 Built-in functions

Many functions are used for the result(s) they return. These are a few examples:

- Math-related functions in the math namespace: math.abs(), math.log(), math.max(), math.random(), math.round_to_mintick(), etc.
- Technical indicators in the ta namespace: ta.sma(), ta.ema(), ta.macd(), ta.rsi(), ta.supertrend(), etc.
- Support functions often used to calculate technical indicators in the ta namespace: ta.barssince(), ta.crossover(), ta.highest(), etc.
- Functions to request data from other symbols or timeframes in the request namespace: request.dividends(), request.earnings(), request.financial(), request.guandl(), request.security(), request.splits().
- Functions to manipulate strings in the str namespace: str.format(), str.length(), str.tonumber(), str.tostring(), etc.
- Functions used to define the input values that script users can modify in the script's "Settings/Inputs" tab, in the input namespace: input(), input.color(), input.int(), input.session(), input.symbol(), etc.
- Functions used to manipulate colors in the color namespace: color.from_gradient(), color.new(), color.rgb(), etc.

Some functions do not return a result but are used for their side effects, which means they do something, even if they don't return a result:

- Functions used as a declaration statement defining one of three types of Pine scripts, and its properties. Each script must begin with a call to one of these functions: indicator(), strategy() or library().
- Plotting or coloring functions: bgcolor(), plotbar(), plotcandle(), plotchar(), plotshape(), fill().
- Strategy functions placing orders, in the strategy namespace: strategy.cancel(), strategy.close(), strategy.entry(), strategy.exit(), strategy.order(), etc.
- Strategy functions returning information on indivdual past trades, in the strategy namespace: strategy.closedtrades.entry_bar_index(), strategy.closedtrades.entry_price(), strategy.closedtrades.entry_time(), strategy.closedtrades.entry_time(), strategy.closedtrades.entry_time(), strategy.closedtrades.entry_time(), strategy.closedtrades.entry_time(), strategy.closedtrades.profit(), etc.
- Functions to generate alert events: alert() and alertcondition().

Other functions return a result, but we don't always use it, e.g.: hline(), plot(), array.pop(), label.new(), etc.

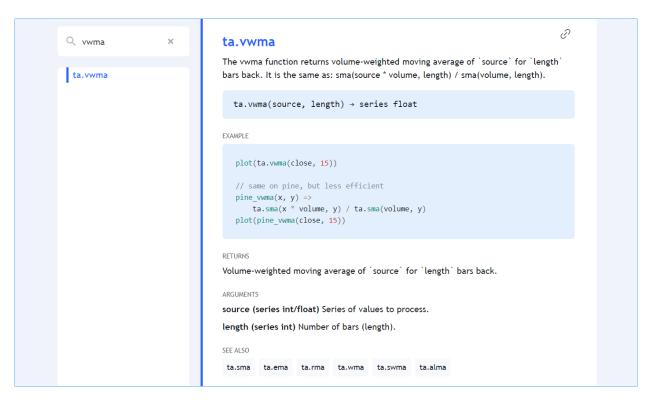
All built-in functions are defined in the Pine ScriptTM v5 Reference Manual. You can click on any of the function names listed here to go to its entry in the Reference Manual, which documents the function's signature, i.e., the list of *parameters* it accepts and the qualified type of the value(s) it returns (a function can return more than one result). The Reference Manual entry will also list, for each parameter:

- Its name.
- The qualified type of the value it requires (we use *argument* to name the values passed to a function when calling it).
- If the parameter is required or not.

All built-in functions have one or more parameters defined in their signature. Not all parameters are required for every function.

Let's look at the ta.vwma() function, which returns the volume-weighted moving average of a source value. This is its entry in the Reference Manual:

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The entry gives us the information we need to use it:

- · What the function does.
- Its signature (or definition):

```
ta.vwma(source, length) → series float
```

- The parameters it includes: source and length
- The qualified type of the result it returns: "series float".
- An example showing it in use: plot (ta.vwma(close, 15)).
- An example showing what it does, but in long form, so you can better understand its calculations. Note that this is
 meant to explain not as usable code, because it is more complicated and takes longer to execute. There are only
 disadvantages to using the long form.
- The "RETURNS" section explains exacty what value the function returns.
- The "ARGUMENTS" section lists each parameter and gives the critical information concerning what qualified type is required for arguments used when calling the function.
- The "SEE ALSO" section refers you to related Reference Manual entries.

This is a call to the function in a line of code that declares a my Vwma variable and assigns the result of ta.vwma (close, 20) to it:

```
myVwma = ta.vwma(close, 20)
```

Note that:

- We use the built-in variable close as the argument for the source parameter.
- We use 20 as the argument for the length parameter.

If placed in the global scope (i.e., starting in a line's first position), it will be executed by the Pine Script™ runtime
on each bar of the chart.

We can also use the parameter names when calling the function. Parameter names are called *keyword arguments* when used in a function call:

```
myVwma = ta.vwma(source = close, length = 20)
```

You can change the position of arguments when using keyword arguments, but only if you use them for all your arguments. When calling functions with many parameters such as indicator(), you can also forego keyword arguments for the first arguments, as long as you don't skip any. If you skip some, you must then use keyword arguments so the Pine ScriptTM compiler can figure out which parameter they correspond to, e.g.:

```
indicator("Example", "Ex", true, max_bars_back = 100)
```

Mixing things up this way is not allowed:

```
indicator(precision = 3, "Example") // Compilation error!
```

When calling built-ins, it is critical to ensure that the arguments you use are of the required qualified type, which will vary for each parameter.

To learn how to do this, one needs to understand Pine ScriptTM's *type system*. The Reference Manual entry for each built-in function includes an "ARGUMENTS" section which lists the qualified type required for the argument supplied to each of the function's parameters.

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3.11 User-defined functions

- Introduction
- Single-line functions
- Multi-line functions
- Scopes in the script
- Functions that return multiple results
- Limitations

3.11.1 Introduction

User-defined functions are functions that you write, as opposed to the built-in functions in Pine ScriptTM. They are useful to define calculations that you must do repetitevely, or that you want to isolate from your script's main section of calculations. Think of user-defined functions as a way to extend the capabilities of Pine ScriptTM, when no built-in function will do what you need.

You can write your functions in two ways:

- In a single line, when they are simple, or
- · On multiple lines

Functions can be located in two places:

- If a function is only used in one script, you can include it in the script where it is used. See our Style guide for recommendations on where to place functions in your script.
- You can create a Pine ScriptTM *library* to include your functions, which makes them reusable in other scripts without having to copy their code. Distinct requirements exist for library functions. They are explained in the page on *libraries*.

Whether they use one line or multiple lines, user-defined functions have the following characteristics:

- They cannot be embedded. All functions are defined in the script's global scope.
- They do not support recursion. It is **not allowed** for a function to call itself from within its own code.
- The type of the value returned by a function is determined automatically and depends on the type of arguments used in each particular function call.
- A function's returned value is that of the last value in the function's body.
- Each instance of a function call in a script maintains its own, independent history.

3.11.2 Single-line functions

Simple functions can often be written in one line. This is the formal definition of single-line functions:

Here is an example:

```
f(x, y) \Rightarrow x + y
```

After the function f () has been declared, it's possible to call it using different types of arguments:

```
a = f(open, close)
b = f(2, 2)
c = f(open, 2)
```

In the example above, the type of variable a is *series* because the arguments are both *series*. The type of variable b is *integer* because arguments are both *literal integers*. The type of variable c is *series* because the addition of a *series* and *literal integer* produces a *series* result.

3.11.3 Multi-line functions

Pine ScriptTM also supports multi-line functions with the following syntax:

where:

```
<parameter_list>
    {<parameter_definition>{, <parameter_definition>}}

<parameter_definition>
    [<identifier> = <default_value>]
```

The body of a multi-line function consists of several statements. Each statement is placed on a separate line and must be preceded by 1 indentation (4 spaces or 1 tab). The indentation before the statement indicates that it is a part of the body of the function and not part of the script's global scope. After the function's code, the first statement without an indent indicates the body of the function has ended.

Either an expression or a declared variable should be the last statement of the function's body. The result of this expression (or variable) will be the result of the function's call. For example:

```
geom_average(x, y) =>
    a = x*x
    b = y*y
    math.sqrt(a + b)
```

The function $geom_average$ has two arguments and creates two variables in the body: a and b. The last statement calls the function math.sqrt (an extraction of the square root). The $geom_average$ call will return the value of the last expression: (math.sqrt(a + b)).

3.11.4 Scopes in the script

Variables declared outside the body of a function or of other local blocks belong to the *global* scope. User-declared and built-in functions, as well as built-in variables also belong to the global scope.

Each function has its own *local* scope. All the variables declared within the function, as well as the function's arguments, belong to the scope of that function, meaning that it is impossible to reference them from outside — e.g., from the global scope or the local scope of another function.

On the other hand, since it is possible to refer to any variable or function declared in the global scope from the scope of a function (except for self-referencing recursive calls), one can say that the local scope is embedded into the global scope.

In Pine ScriptTM, nested functions are not allowed, i.e., one cannot declare a function inside another one. All user functions are declared in the global scope. Local scopes cannot intersect with each other.

3.11.5 Functions that return multiple results

In most cases a function returns only one result, but it is possible to return a list of results (a tuple-like result):

```
fun(x, y) =>
a = x+y
b = x-y
[a, b]
```

Special syntax is required for calling such functions:

```
[res0, res1] = fun(open, close)
plot(res0)
plot(res1)
```

3.11.6 Limitations

User-defined functions can use any of the Pine ScriptTM built-ins, except: barcolor(), fill(), hline(), indicator(), library(), plot(), plotbar(), plotcandle(), plotchar(), plotshape() and strategy().

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Advanced



3.12 Objects

- Introduction
- · Creating objects
- Changing field values
- · Collecting objects
- · Copying objects
- Shadowing

Note: This page contains advanced material. If you are a beginning Pine ScriptTM programmer, we recommend you become familiar with other, more accessible Pine ScriptTM features before you venture here.

3.12.1 Introduction

Pine ScriptTM objects are instances of *user-defined types* (UDTs). They are the equivalent of variables containing parts called *fields*, each able to hold independent values that can be of various types.

Experienced programmers can think of UDTs as methodless classes. They allow users to create custom types that organize different values under one logical entity.

3.12.2 Creating objects

Before an object can be created, its type must be defined. The *User-defined types* section of the *Type system* page explains how to do so.

Let's define a pivotPoint type to hold pivot information:

```
type pivotPoint
  int x
  float y
  string xloc = xloc.bar_time
```

Note that:

- We use the type keyword to declare the creation of a UDT.
- We name our new UDT pivotPoint.
- After the first line, we create a local block containing the type and name of each field.
- The x field will hold the x-coordinate of the pivot. It is declared as an "int" because it will hold either a timestamp or a bar index of "int" type.
- y is a "float" because it will hold the pivot's price.
- xloc is a field that will specify the units of x: xloc.bar_index or xloc.bar_time. We set its default value to xloc.bar_time by using the = operator. When an object is created from that UDT, its xloc field will thus be set to that value.

Now that our pivotPoint UDT is defined, we can proceed to create objects from it. We create objects using the UDT's new () built-in method. To create a new foundPoint object from our pivotPoint UDT, we use:

```
foundPoint = pivotPoint.new()
```

We can also specify field values for the created object using the following:

```
foundPoint = pivotPoint.new(time, high)
```

Or the equivalent:

```
foundPoint = pivotPoint.new(x = time, y = high)
```

At this point, the foundPoint object's x field will contain the value of the time built-in when it is created, y will contain the value of high and the xloc field will contain its default value of xloc.bar_time because no value was defined for it when creating the object.

Object placeholders can also be created by declaring na object names using the following:

```
pivotPoint foundPoint = na
```

This example displays a label where high pivots are detected. The pivots are detected legsInput bars after they occur, so we must plot the label in the past for it to appear on the pivot:

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```
//@version=5
   indicator("Pivot labels", overlay = true)
2
   int legsInput = input(10)
3
   // Define the `pivotPoint` UDT.
   type pivotPoint
       int x
       float y
8
       string xloc = xloc.bar_time
9
10
   // Detect high pivots.
11
   pivotHighPrice = ta.pivothigh(legsInput, legsInput)
12
   if not na(pivotHighPrice)
13
       // A new high pivot was found; display a label where it occurred `legsInput` bars_
14
   ⇒back.
       foundPoint = pivotPoint.new(time[legsInput], pivotHighPrice)
15
       label.new(
16
         foundPoint.x,
17
         foundPoint.y,
         str.tostring(foundPoint.y, format.mintick),
19
         foundPoint.xloc,
20
         textcolor = color.white)
21
```

Take note of this line from the above example:

```
foundPoint = pivotPoint.new(time[legsInput], pivotHighPrice)
```

This could also be written using the following:

```
pivotPoint foundPoint = na
foundPoint := pivotPoint.new(time[legsInput], pivotHighPrice)
```

When using the var keyword while declaring a variable assigned to an object of a *user-defined type*, the keyword automatically applies to all the object's fields:

```
//@version=5
   indicator("Objects using `var` demo")
   //@type A custom type to hold index, price, and volume information.
   type BarInfo
       int index = bar_index
6
       float price = close
       float vol = volume
   //@variable A `BarInfo` instance whose fields persist through all iterations,
10
   ⇒starting from the first bar.
   var BarInfo firstBar = BarInfo.new()
11
   //@variable A `BarInfo` instance declared on every bar.
12
   BarInfo currentBar = BarInfo.new()
13
  // Plot the `index` fields of both instances to compare the difference.
  plot(firstBar.index)
16
  plot(currentBar.index)
```

It's important to note that assigning an object to a variable that uses the varip keyword does *not* automatically allow the object's fields to persist without rolling back on each *intrabar* update. One must apply the keyword to each desired field in the type declaration to achieve this behavior. For example:

```
//@version=5
   indicator("Objects using `varip` fields demo")
2
   //@type A custom type that counts the bars and ticks in the script's execution.
   type Counter
      int
               bars = 0
      varip int ticks = 0
   //@variable A `Counter` object whose reference persists throughout all bars.
9
   var Counter counter = Counter.new()
10
11
   // Add 1 to the `bars` and `ticks` fields. The `ticks` field is not subject to_
   →rollback on unconfirmed bars.
   counter.bars += 1
13
   counter.ticks += 1
14
15
  // Plot both fields for comparison.
  plot(counter.bars, "Bar counter", color.blue, 3)
  plot(counter.ticks, "Tick counter", color.purple, 3)
```

Note that:

- We used the var keyword to specify that the Counter object assigned to the counter variable persists throughout the script's execution.
- The bars field rolls back on realtime bars, whereas the ticks field does not since we included varip in its declaration.

3.12.3 Changing field values

The value of an object's fields can be changed using the := reassignment operator.

This line of our previous example:

```
foundPoint = pivotPoint.new(time[legsInput], pivotHighPrice)
```

Could be written using the following:

```
foundPoint = pivotPoint.new()
foundPoint.x := time[legsInput]
foundPoint.y := pivotHighPrice
```

3.12.4 Collecting objects

Pine ScriptTM collections (arrays, matrices, and maps) can contain objects, allowing users to add virtual dimensions to their data structures. To declare a collection of objects, pass a UDT name into its $type\ template$.

This example declares an empty array that will hold objects of a pivotPoint user-defined type:

```
pivotHighArray = array.new<pivotPoint>()
```

To explicitly declare the type of a variable as an array, matrix, or map of a *user-defined type*, use the collection's type keyword followed by its *type template*. For example:

```
var array<pivotPoint> pivotHighArray = na
pivotHighArray := array.new<pivotPoint>()
```

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Let's use what we have learned to create a script that detects high pivot points. The script first collects historical pivot information in an array. It then loops through the array on the last historical bar, creating a label for each pivot and connecting the pivots with lines:



```
//@version=5
   indicator("Pivot Points High", overlay = true)
2
3
   int legsInput = input(10)
   // Define the `pivotPoint` UDT containing the time and price of pivots.
   type pivotPoint
       int openTime
       float level
10
   // Create an empty `pivotPoint` array.
11
   var pivotHighArray = array.new<pivotPoint>()
12
   // Detect new pivots (`na` is returned when no pivot is found).
14
   pivotHighPrice = ta.pivothigh(legsInput, legsInput)
15
16
   // Add a new `pivotPoint` object to the end of the array for each detected pivot.
17
   if not na(pivotHighPrice)
18
       // A new pivot is found; create a new object of `pivotPoint` type, setting its_
   → `openTime` and `level` fields.
       newPivot = pivotPoint.new(time[legsInput], pivotHighPrice)
20
       // Add the new pivot object to the array.
21
       array.push(pivotHighArray, newPivot)
22
23
   // On the last historical bar, draw pivot labels and connecting lines.
24
   if barstate.islastconfirmedhistory
25
       var pivotPoint previousPoint = na
26
       for eachPivot in pivotHighArray
27
           // Display a label at the pivot point.
28
           label.new(eachPivot.openTime, eachPivot.level, str.tostring(eachPivot.level,
29
   →format.mintick), xloc.bar_time, textcolor = color.white)
           // Create a line between pivots.
30
           if not na(previousPoint)
31
```

```
// Only create a line starting at the loop's second iteration because.

lines connect two pivots.

line.new(previousPoint.openTime, previousPoint.level, eachPivot.openTime,

eachPivot.level, xloc = xloc.bar_time)

// Save the pivot for use in the next iteration.

previousPoint := eachPivot
```

3.12.5 Copying objects

In Pine, objects are assigned by reference. When an existing object is assigned to a new variable, both point to the same object.

In the example below, we create a pivot1 object and set its x field to 1000. Then, we declare a pivot2 variable containing the reference to the pivot1 object, so both point to the same instance. Changing pivot2.x will thus also change pivot1.x, as both refer to the x field of the same object:

```
//@version=5
indicator("")
type pivotPoint
    int x
float y
pivot1 = pivotPoint.new()
pivot1.x := 1000
pivot2 = pivot1
pivot2.x := 2000
// Both plot the value 2000.
plot(pivot1.x)
plot(pivot2.x)
```

To create a copy of an object that is independent of the original, we can use the built-in copy () method in this case.

In this example, we declare the pivot2 variable referring to a copied instance of the pivot1 object. Now, changing pivot2.x will not change pivot1.x, as it refers to the x field of a separate object:

```
//@version=5
indicator("")
type pivotPoint
    int x
float y
pivot1 = pivotPoint.new()
pivot1.x := 1000
pivot2 = pivotPoint.copy(pivot1)
pivot2.x := 2000
// Plots 1000 and 2000.
plot(pivot1.x)
plot(pivot2.x)
```

It's important to note that the built-in copy () method produces a *shallow copy* of an object. If an object has fields with *special types* (array, matrix, map, line, linefill, box, polyline, label, table, or chart.point), those fields in a shallow copy of the object will point to the same instances as the original.

In the following example, we have defined an InfoLabel type with a label as one of its fields. The script instantiates a shallow copy of the parent object, then calls a user-defined set () *method* to update the info and lbl fields of each object. Since the lbl field of both objects points to the same label instance, changes to this field in either object affect the other:

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```
//@version=5
   indicator("Shallow Copy")
2
   type InfoLabel
       string info
       label lbl
   method set(InfoLabel this, int x = na, int y = na, string info = na) =>
8
       if not na(x)
9
           this.lbl.set_x(x)
10
       if not na(y)
11
           this.lbl.set_y(y)
12
       if not na(info)
13
           this.info := info
14
           this.lbl.set_text(this.info)
15
16
   var parent = InfoLabel.new("", label.new(0, 0))
17
   var shallow = parent.copy()
  parent.set(bar_index, 0, "Parent")
20
  shallow.set(bar_index, 1, "Shallow Copy")
```

To produce a *deep copy* of an object with all of its special type fields pointing to independent instances, we must explicitly copy those fields as well.

In this example, we have defined a <code>deepCopy()</code> method that instantiates a new <code>InfoLabel</code> object with its <code>lbl</code> field pointing to a copy of the original's field. Changes to the <code>deep</code> copy's <code>lbl</code> field will not affect the <code>parent</code> object, as it points to a separate instance:

```
//@version=5
   indicator("Deep Copy")
2
   type InfoLabel
       string info
       label lbl
6
   method set(InfoLabel this, int x = na, int y = na, string info = na) =>
9
       if not na(x)
           this.lbl.set_x(x)
10
       if not na(y)
11
           this.lbl.set_y(y)
12
       if not na(info)
13
           this.info := info
14
           this.lbl.set_text(this.info)
15
   method deepCopy(InfoLabel this) =>
17
       InfoLabel.new(this.info, this.lbl.copy())
18
19
   var parent = InfoLabel.new("", label.new(0, 0))
20
   var deep
             = parent.deepCopy()
21
22
   parent.set(bar_index, 0, "Parent")
23
   deep.set(bar_index, 1, "Deep Copy")
```

3.12.6 Shadowing

To avoid potential conflicts in the eventuality where namespaces added to Pine ScriptTM in the future would collide with UDTs or object names in existing scripts; as a rule, UDTs and object names shadow the language's namespaces. For example, a UDT or object can use the name of built-in types, such as line or table.

Only the language's five primitive types cannot be used to name UDTs or objects: int, float, string, bool, and color.

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Advanced



3.13 Methods

- Introduction
- Built-in methods
- User-defined methods
- Method overloading
- Advanced example

Note: This page contains advanced material. If you are a beginning Pine ScriptTM programmer, we recommend you become familiar with other, more accessible Pine ScriptTM features before you venture here.

3.13.1 Introduction

Pine ScriptTM methods are specialized functions associated with specific instances of built-in or user-defined *types*. They are essentially the same as regular functions in most regards but offer a shorter, more convenient syntax. Users can access methods using dot notation on variables directly, just like accessing the fields of a Pine ScriptTM *object*.

3.13.2 Built-in methods

Pine ScriptTM includes built-in methods for all *special types*, including array, matrix, map, line, linefill, box, polyline, label, and table. These methods provide users with a more concise way to call specialized routines for these types within their scripts.

When using these special types, the expressions:

```
<namespace>.<functionName>([paramName =] <objectName>, ...)
```

and:

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```
<objectName>.<functionName>(...)
```

are equivalent. For example, rather than using:

```
(array.get(id, index)
```

to get the value from an array id at the specified index, we can simply use:

```
id.get(index)
```

to achieve the same effect. This notation eliminates the need for users to reference the function's namespace, as get() is a method of id in this context.

Written below is a practical example to demonstrate the usage of built-in methods in place of functions.

The following script computes Bollinger Bands over a specified number of prices sampled once every n bars. It calls array.push() and array.shift() to queue sourceInput values through the sourceArray, then array.avg() and array.stdev() to compute the sampleMean and sampleDev. The script then uses these values to calculate the high-Band and lowBand, which it plots on the chart along with the sampleMean:



```
//@version=5
   indicator("Custom Sample BB", overlay = true)
2
   float sourceInput = input.source(close, "Source")
   int samplesInput = input.int(20, "Samples")
                    = input.int(10, "Bars")
        n
6
   float multiplier = input.float(2.0, "StdDev")
   var array<float> sourceArray = array.new<float>(samplesInput)
9
   var float
             sampleMean = na
10
   var float
                    sampleDev
11
12
   // Identify if `n` bars have passed.
13
   if bar_index % n == 0
14
       // Update the queue.
15
       array.push(sourceArray, sourceInput)
16
       array.shift(sourceArray)
```

```
// Update the mean and standard deviaiton values.
18
       sampleMean := array.avg(sourceArray)
19
       sampleDev := array.stdev(sourceArray) * multiplier
20
21
   // Calculate bands.
22
   float highBand = sampleMean + sampleDev
23
   float lowBand = sampleMean - sampleDev
24
25
   plot(sampleMean, "Basis", color.orange)
26
   plot(highBand, "Upper", color.lime)
27
  plot(lowBand, "Lower", color.red)
```

Let's rewrite this code to utilize methods rather than built-in functions. In this version, we have replaced all built-in array.* functions in the script with equivalent methods:

```
//@version=5
   indicator ("Custom Sample BB", overlay = true)
2
   float sourceInput = input.source(close, "Source")
   int samplesInput = input.int(20, "Samples")
                     = input.int(10, "Bars")
   int n
   float multiplier = input.float(2.0, "StdDev")
   var array<float> sourceArray = array.new<float>(samplesInput)
   10
   var float
                  sampleDev
                              = na
11
12
   // Identify if `n` bars have passed.
13
   if bar_index % n == 0
14
      // Update the queue.
15
      sourceArray.push(sourceInput)
16
      sourceArray.shift()
17
       // Update the mean and standard deviaiton values.
18
       sampleMean := sourceArray.avg()
19
       sampleDev := sourceArray.stdev() * multiplier
21
   // Calculate band values.
22
   float highBand = sampleMean + sampleDev
23
   float lowBand = sampleMean - sampleDev
24
25
   plot(sampleMean, "Basis", color.orange)
26
   plot(highBand, "Upper", color.lime)
27
   plot(lowBand, "Lower", color.red)
```

Note that:

- We call the array methods using sourceArray.* rather than referencing the array namespace.
- We do not include sourceArray as a parameter when we call the methods since they already reference the object.

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3.13.3 User-defined methods

Pine ScriptTM allows users to define custom methods for use with objects of any built-in or user-defined type. Defining a method is essentially the same as defining a function, but with two key differences:

- The method keyword must be included before the function name.
- The type of the first parameter in the signature must be explicitly declared, as it represents the type of object that the method will be associated with.

Let's apply user-defined methods to our previous Bollinger Bands example to encapsulate operations from the global scope, which will simplify the code and promote reusability. See this portion from the example:

```
// Identify if `n` bars have passed.
if bar_index % n == 0
    // Update the queue.
sourceArray.push(sourceInput)
sourceArray.shift()
    // Update the mean and standard deviaiton values.
sampleMean := sourceArray.avg()
sampleDev := sourceArray.stdev() * multiplier

// Calculate band values.
float highBand = sampleMean + sampleDev
float lowBand = sampleMean - sampleDev
```

We will start by defining a simple method to queue values through an array in a single call.

This maintainQueue() method invokes the push() and shift() methods on a srcArray when takeSample is true and returns the object:

```
// @function
                        Maintains a queue of the size of `srcArray`.
                        It appends a `value` to the array and removes its oldest element.
   //
   \rightarrowat position zero.
   // @param srcArray
                        (array<float>) The array where the queue is maintained.
   // @param value
                        (float) The new value to be added to the queue.
                        The queue's oldest value is also removed, so its size is_
   ⇔constant.
   // @param takeSample (bool) A new `value` is only pushed into the queue if this is_
   ⇔true.
                         (array<float>) `srcArray` object.
   // @returns
   method maintainQueue(array<float> srcArray, float value, bool takeSample = true) =>
       if takeSample
           srcArray.push(value)
10
           srcArray.shift()
11
       srcArray
```

Note that:

• Just as with user-defined functions, we use the @function *compiler annotation* to document method descriptions.

Now we can replace sourceArray.push() and sourceArray.shift() with sourceArray.maintainQueue() in our example:

```
// Identify if `n` bars have passed.
   if bar_index % n == 0
2
       // Update the queue.
3
       sourceArray.maintainQueue(sourceInput)
       // Update the mean and standard deviaiton values.
       sampleMean := sourceArray.avg()
       sampleDev := sourceArray.stdev() * multiplier
  // Calculate band values.
  float highBand = sampleMean + sampleDev
10
  float lowBand = sampleMean - sampleDev
```

From here, we will further simplify our code by defining a method that handles all Bollinger Band calculations within its scope.

This calcBB() method invokes the avg() and stdev() methods on a srcArray to update mean and dev values when calculate is true. The method uses these values to return a tuple containing the basis, upper band, and lower band values respectively:

```
// @function
                        Computes Bollinger Band values from an array of data.
                      (array<float>) The array where the queue is maintained.
  // @param srcArray
  // @param multiplier (float) Standard deviaiton multiplier.
  // Oparam calcuate (bool) The method will only calculate new values when this is_
   ⊶t rue.
   // @returns
                      A tuple containing the basis, upper band, and lower band_
   →respectively.
   method calcBB(array<float> srcArray, float mult, bool calculate = true) =>
6
      var float mean = na
       var float dev = na
8
       if calculate
          // Compute the mean and standard deviation of the array.
10
          mean := srcArray.avg()
          dev := srcArray.stdev() * mult
12
       [mean, mean + dev, mean - dev]
```

With this method, we can now remove Bollinger Band calculations from the global scope and improve code readability:

```
// Identify if `n` bars have passed.
bool newSample = bar_index % n == 0
// Update the queue and compute new BB values on each new sample.
[sampleMean, highBand, lowBand] = sourceArray.maintainQueue(sourceInput, newSample).
→calcBB(multiplier, newSample)
```

Note that:

- Rather than using an if block in the global scope, we have defined a newSample variable that is only true once every n bars. The maintainQueue() and calcBB() methods use this value for their respective takeSample and calculate parameters.
- Since the maintainQueue () method returns the object that it references, we're able to call calcbb () from the same line of code, as both methods apply to array<float> instances.

Here is how the full script example looks now that we've applied our user-defined methods:

```
//@version=5
  indicator("Custom Sample BB", overlay = true)
2
```

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```
float sourceInput = input.source(close, "Source")
        samplesInput = input.int(20, "Samples")
                 = input.int(10, "Bars")
   int.
6
   float multiplier = input.float(2.0, "StdDev")
   var array<float> sourceArray = array.new<float>(samplesInput)
10
   // @function
                        Maintains a queue of the size of `srcArray`.
11
   11
                         It appends a `value` to the array and removes its oldest element.
12
   →at position zero.
   // @param srcArray
                        (array<float>) The array where the queue is maintained.
13
   // @param value
                        (float) The new value to be added to the queue.
   //
                         The queue's oldest value is also removed, so its size is_
   ⇔constant.
   // @param takeSample (bool) A new `value` is only pushed into the queue if this is_
16
   →true.
   // @returns
                         (array<float>) `srcArray` object.
17
   method maintainQueue(array<float> srcArray, float value, bool takeSample = true) =>
18
       if takeSample
19
20
           srcArray.push(value)
           srcArray.shift()
21
       srcArray
22
23
   // @function
                        Computes Bollinger Band values from an array of data.
24
   // @param srcArray
                        (array<float>) The array where the queue is maintained.
25
   // @param multiplier (float) Standard deviaiton multiplier.
2.7
   // @param calcuate (bool) The method will only calculate new values when this is_
   →true.
   // @returns
                        A tuple containing the basis, upper band, and lower band
28
   ⇔respectively.
   method calcBB(array<float> srcArray, float mult, bool calculate = true) =>
29
       var float mean = na
31
       var float dev = na
       if calculate
32
           // Compute the mean and standard deviation of the array.
33
           mean := srcArray.avq()
34
           dev := srcArray.stdev() * mult
35
       [mean, mean + dev, mean - dev]
36
37
   // Identify if `n` bars have passed.
38
   bool newSample = bar_index % n == 0
39
40
   // Update the queue and compute new BB values on each new sample.
41
   [sampleMean, highBand, lowBand] = sourceArray.maintainQueue(sourceInput, newSample).
42
   →calcBB(multiplier, newSample)
   plot(sampleMean, "Basis", color.orange)
44
   plot(highBand, "Upper", color.lime)
45
   plot(lowBand, "Lower", color.red)
```

3.13.4 Method overloading

User-defined methods can override and overload existing built-in and user-defined methods with the same identifier. This capability allows users to define multiple routines associated with different parameter signatures under the same method name.

As a simple example, suppose we want to define a method to identify a variable's type. Since we must explicitly specify the type of object associated with a user-defined method, we will need to define overloads for each type that we want it to recognize.

Below, we have defined a getType () method that returns a string representation of a variable's type with overloads for the five primitive types:

```
// @function Identifies an object's type.
   // @param this Object to inspect.
                 (string) A string representation of the type.
   // @returns
   method getType(int this) =>
       na(this) ? "int(na)" : "int"
6
   method getType(float this) =>
7
       na(this) ? "float(na)" : "float"
   method getType(bool this) =>
       na(this) ? "bool(na)" : "bool"
11
12
   method getType(color this) =>
13
       na(this) ? "color(na)" : "color"
14
15
   method getType(string this) =>
16
       na(this) ? "string(na)" : "string"
```

Now we can use these overloads to inspect some variables. This script uses str.format() to format the results from calling the getType() method on five different variables into a single results string, then displays the string in the lbl label using the built-in set text() method:



```
//@version=5
indicator("Type Inspection")

// @function Identifies an object's type.
// @param this Object to inspect.
// @returns (string) A string representation of the type.
method getType(int this) =>
na(this) ? "int(na)" : "int"

method getType(float this) =>
```

(continues on next page)

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```
na(this) ? "float(na)" : "float"
11
12
   method getType(bool this) =>
13
       na(this) ? "bool(na)" : "bool"
14
15
   method getType(color this) =>
16
        na(this) ? "color(na)" : "color"
17
18
   method getType(string this) =>
19
       na(this) ? "string(na)" : "string"
20
21
   a = 1
22
   b = 1.0
24
   c = t.rue
   d = color.white
25
   e = "1"
26
27
   // Inspect variables and format results.
28
   results = str.format(
29
30
    "a: {0}\nb: {1}\nc: {2}\nd: {3}\ne: {4}\",
    a.getType(), b.getType(), c.getType(), d.getType(), e.getType()
31
32
33
   var label lbl = label.new(0, 0)
34
   lbl.set_x(bar_index)
35
   lbl.set_text(results)
```

Note that:

- The underlying type of each variable determines which overload of getType() the compiler will use.
- The method will append "(na)" to the output string when a variable is na to demarcate that it is empty.

3.13.5 Advanced example

Let's apply what we've learned to construct a script that estimates the cumulative distribution of elements in an array, meaning the fraction of elements in the array that are less than or equal to any given value.

There are many ways in which we could choose to tackle this objective. For this example, we will start by defining a method to replace elements of an array, which will help us count the occurrences of elements within a range of values.

Written below is an overload of the built-in fill() method for array<float> instances. This overload replaces elements in a srcArray within the range between the lowerBound and upperBound with an innerValue, and replaces all elements outside the range with an outerValue:

```
for [i, element] in srcArray
10
           if (element >= lowerBound or na(lowerBound)) and (element <= upperBound or_
11
   →na (upperBound) )
                srcArray.set(i, innerValue)
12
           else
13
                srcArray.set(i, outerValue)
       srcArrav
```

With this method, we can filter an array by value ranges to produce an array of occurrences. For example, the expression:

```
srcArray.copy().fill(1.0, 0.0, min, val)
```

copies the srcArray object, replaces all elements between min and val with 1.0, then replaces all elements above val with 0.0. From here, it's easy to estimate the output of the cumulative distribution function at the val, as it's simply the average of the resulting array:

```
srcArray.copy().fill(1.0, 0.0, min, val).avg()
```

Note that:

- The compiler will only use this fill() overload instead of the built-in when the user provides inner-Value, outerValue, lowerBound, and upperBound arguments in the call.
- If either lowerBound or upperBound is na, its value is ignored while filtering the fill range.
- We are able to call copy (), fill (), and avg () successively on the same line of code because the first two methods return an array<float> instance.

We can now use this to define a method that will calculate our empirical distribution values. The following eCDF () method estimates a number of evenly spaced ascending steps from the cumulative distribution function of a srcArray and pushes the results into a cdfArray:

```
// @function
                      Estimates the empirical CDF of a `srcArray`.
   // @param srcArray (array<float>) Array to calculate on.
2
   // @param steps (int) Number of steps in the estimation.
3
   // @returns
                      (array<float>) Array of estimated CDF ratios.
   method eCDF(array<float> srcArray, int steps) =>
       float min = srcArray.min()
6
       float rng = srcArray.range() / steps
       array<float> cdfArray = array.new<float>()
       // Add averages of `srcArray` filtered by value region to the `cdfArray`.
       float val = min
10
       for i = 1 to steps
11
12
           val += rng
           cdfArray.push(srcArray.copy().fill(1.0, 0.0, min, val).avg())
13
       cdfArray
14
```

Lastly, to ensure that our eCDF () method functions properly for arrays containing small and large values, we will define a method to normalize our arrays.

This featureScale () method uses array min() and range() methods to produce a rescaled copy of a srcArray. We will use this to normalize our arrays prior to invoking the eCDF () method:

```
// @function
                   Rescales the elements within a `srcArray` to the interval [0, 1].
// @param srcArray (array<float>) Array to normalize.
                    (array<float>) Normalized copy of the `srcArray`.
// @returns
method featureScale(array<float> srcArray) =>
    float min = srcArray.min()
```

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```
float rng = srcArray.range()
array<float> scaledArray = array.new<float>()
// Push normalized `element` values into the `scaledArray`.
for element in srcArray
scaledArray.push((element - min) / rng)
scaledArray
```

Note that:

• This method does not include special handling for divide by zero conditions. If rng is 0, the value of the array element will be na.

The full example below queues a <code>sourceArray</code> of size <code>length</code> with <code>sourceInput</code> values using our previous <code>maintainQueue()</code> method, normalizes the array's elements using the <code>featureScale()</code> method, then calls the <code>eCDF()</code> method to get an array of estimates for n evenly spaced steps on the distribution. The script then calls a user-defined <code>makeLabel()</code> function to display the estimates and prices in a label on the right side of the chart:



```
//@version=5
   indicator("Empirical Distribution", overlay = true)
2
   float sourceInput = input.source(close, "Source")
   int length
                    = input.int(20, "Length")
   int n
                     = input.int(20, "Steps")
   // @function
                        Maintains a queue of the size of `srcArray`.
                        It appends a `value` to the array and removes its oldest element...
   //
   →at position zero.
   // @param srcArray
                         (array<float>) The array where the queue is maintained.
   // @param value
                         (float) The new value to be added to the queue.
11
   //
                        The queue's oldest value is also removed, so its size is_
12
   →constant.
   // @param takeSample (bool) A new `value` is only pushed into the queue if this is_
13
   ⇔true.
   // @returns
                         (array<float>) `srcArray` object.
   method maintainQueue(array<float> srcArray, float value, bool takeSample = true) =>
15
       if takeSample
```

```
srcArray.push(value)
17
           srcArray.shift()
18
       srcArray
19
20
                          Replaces elements in a `srcArray` between `lowerBound` and_
   // @function
21
   →`upperBound` with an `innerValue`,
                          and replaces elements outside the range with an `outerValue`.
22
   // @param srcArray
                          (array<float>) Array to modify.
23
   // @param innerValue (float) Value to replace elements within the range with.
24
   // @param outerValue (float) Value to replace elements outside the range with.
25
   // @param lowerBound (float) Lowest value to replace with `innerValue`.
26
   // @param upperBound (float) Highest value to replace with `innerValue`.
27
   // @returns
                          (array<float>) `srcArray` object.
   method fill(array<float> srcArray, float innerValue, float outerValue, float_
   →lowerBound, float upperBound) =>
       for [i, element] in srcArray
30
           if (element >= lowerBound or na(lowerBound)) and (element <= upperBound or_
31
   →na (upperBound) )
                srcArray.set(i, innerValue)
32
33
           else
                srcArray.set(i, outerValue)
34
       srcArray
35
36
   // @function
                       Estimates the empirical CDF of a `srcArray`.
37
   // @param srcArray (array<float>) Array to calculate on.
38
   // Oparam steps (int) Number of steps in the estimation.
40
   // @returns
                      (array<float>) Array of estimated CDF ratios.
41
   method eCDF(array<float> srcArray, int steps) =>
       float min = srcArray.min()
42.
       float rng = srcArray.range() / steps
43
       array<float> cdfArray = array.new<float>()
44
       // Add averages of `srcArray` filtered by value region to the `cdfArray`.
45
46
       float val = min
       for i = 1 to steps
47
           val += rnq
48
           cdfArray.push(srcArray.copy().fill(1.0, 0.0, min, val).avg())
49
       cdfArray
50
51
   // @function
                        Rescales the elements within a `srcArray` to the interval [0, 1].
53
   // @param srcArray (array<float>) Array to normalize.
                        (array<float>) Normalized copy of the `srcArray`.
54
   // @returns
   method featureScale(array<float> srcArray) =>
55
       float min = srcArray.min()
56
       float rng = srcArray.range()
57
       array<float> scaledArray = array.new<float>()
58
       // Push normalized `element` values into the `scaledArray`.
59
       for element in srcArray
60
           scaledArray.push((element - min) / rng)
61
       scaledArray
62
63
   // @function
                        Draws a label containing eCDF estimates in the format "{price}:
   →{percent}%"
   // @param srcArray (array<float>) Array of source values.
   // @param cdfArray (array<float>) Array of CDF estimates.
   // @returns
                        (void)
67
   makeLabel(array<float> srcArray, array<float> cdfArray) =>
68
                    = srcArray.max()
       float max
                                                                               (continues on next page)
```

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```
= srcArray.range() / cdfArray.size()
       float rng
       string results = ""
71
       var label lbl = label.new(0, 0, "", style = label.style_label_left, text_font_
72.
   →family = font.family_monospace)
       // Add percentage strings to `results` starting from the `max`.
       cdfArray.reverse()
       for [i, element] in cdfArray
75
           results += str.format("{0}: {1}%\n", max - i * rng, element * 100)
76
       // Update `lbl` attributes.
       lbl.set_xy(bar_index + 1, srcArray.avg())
78
       lbl.set_text(results)
81
   var array<float> sourceArray = array.new<float>(length)
82
   // Add background color for the last `length` bars.
83
   bgcolor(bar_index > last_bar_index - length ? color.new(color.orange, 80) : na)
84
   // Queue `sourceArray`, feature scale, then estimate the distribution over `n` steps.
   array<float> distArray = sourceArray.maintainQueue(sourceInput).featureScale().eCDF(n)
   // Draw label.
   makeLabel(sourceArray, distArray)
```

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Advanced



3.14 Arrays

- Introduction
- Declaring arrays
- Reading and writing array elements
- Looping through array elements
- Scope
- History referencing
- Inserting and removing array elements
- Calculations on arrays
- Manipulating arrays
- Searching arrays
- Error handling

Note: This page contains advanced material. If you are a beginning Pine ScriptTM programmer, we recommend you become familiar with other, more accessible Pine ScriptTM features before you venture here.

3.14.1 Introduction

Pine ScriptTM Arrays are one-dimensional collections that can hold multiple value references. Think of them as a better way to handle cases where one would otherwise need to explicitly declare a set of similar variables (e.g., price00, price01, price02, ...).

All elements within an array must be of the same type, which can be a built-in or a *user-defined type*, always qualified as "series". Scripts reference arrays using an array ID similar to the IDs of lines, labels, and other special types. Pine ScriptTM does not use an indexing operator to reference individual array elements. Instead, functions including array.get() and array.set() read and write the values of array elements. We can use array values in expressions and functions that allow "series" values.

Scripts reference the elements of an array using an *index*, which starts at 0 and extends to the number of elements in the array minus one. Arrays in Pine ScriptTM can have a dynamic size that varies across bars, as one can change the number of elements in an array on each iteration of a script. Scripts can contain multiple array instances. The size of arrays is limited to 100.000 elements.

Note: We will use *beginning* of an array to designate index 0, and *end* of an array to designate the array's element with the highest index value. We will also extend the meaning of *array* to include array IDs, for the sake of brevity.

3.14.2 Declaring arrays

Pine ScriptTM uses the following syntax to declare arrays:

```
[var/varip ][array<type>/<type[]> ]<identifier> = <expression>
```

Where <type> is a *type template* for the array that declares the type of values it will contain, and the <expression> returns either an array of the specified type or na.

When declaring a variable as an array, we can use the array keyword followed by a *type template*. Alternatively, we can use the type name followed by the [] modifier (not to be confused with the [] *history-referencing operator*).

Since Pine always uses type-specific functions to create arrays, the array<type>/type[] part of the declaration is redundant, except when declaring an array variable assigned to na. Even when not required, explicitly declaring the array type helps clearly state the intention to readers.

This line of code declares an array variable named prices that points to na. In this case, we must specify the type to declare that the variable can reference arrays containing "float" values:

```
array<float> prices = na
```

We can also write the above example in this form:

```
float[] prices = na
```

When declaring an array and the <expression> is not na, use one of the following functions: array.new<type>(size, initial_value), array.from(), or array.copy(). For array.new<type>(size, initial_value) functions, the arguments of the size and initial_value parameters can be "series" to allow dynamic sizing and initialization

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of array elements. The following example creates an array containing zero "float" elements, and this time, the array ID returned by the array.new<float>() function call is assigned to prices:

```
prices = array.new<float>(0)
```

Note: The array.* namespace also contains type-specific functions for creating arrays, including array.new_int(), array.new_float(), array.new_bool(), array.new_color(), array.new_string(), array.new_line(), array.new_linefill(), array.new_label(), array.new_box() and array.new_table(). The array.new<type>() function can create an array of any type, including user-defined types.

The initial_value parameter of array.new* functions allows users to set all elements in the array to a specified value. If no argument is provided for initial_value, the array is filled with na values.

This line declares an array ID named prices pointing to an array containing two elements, each assigned to the bar's close value:

```
prices = array.new<float>(2, close)
```

To create an array and initialize its elements with different values, use array.from(). This function infers the array's size and the type of elements it will hold from the arguments in the function call. As with array.new* functions, it accepts "series" arguments. All values supplied to the function must be of the same type.

For example, all three of these lines of code will create identical "bool" arrays with the same two elements:

```
statesArray = array.from(close > open, high != close)
bool[] statesArray = array.from(close > open, high != close)
array<bool> statesArray = array.from(close > open, high != close)
```

Using 'var' and 'varip' keywords

Users can utilize var and varip keywords to instruct a script to declare an array variable only once on the first iteration of the script on the first chart bar. Array variables declared using these keywords point to the same array instances until explicitly reassigned, allowing an array and its element references to persist across bars.

When declaring an array variable using these keywords and pushing a new value to the end of the referenced array on each bar, the array will grow by one on each bar and be of size bar_index + 1 (bar_index starts at zero) by the time the script executes on the last bar, as this code demonstrates:

```
//@version=5
indicator("Using `var`")
//@variable An array that expands its size by 1 on each bar.
var a = array.new<float>(0)
array.push(a, close)

if barstate.islast
    //@variable A string containing the size of `a` and the current `bar_index` value.
    string labelText = "Array size: " + str.tostring(a.size()) + "\nbar_index: " +
    str.tostring(bar_index)
    // Display the `labelText`.
    label.new(bar_index, 0, labelText, size = size.large)
```

The same code without the var keyword would re-declare the array on each bar. In this case, after execution of the array.push() call, the a.size() call would return a value of 1.

Note: Array variables declared using varip behave as ones using var on historical data, but they update their values for realtime bars (i.e., the bars since the script's last compilation) on each new price tick. Arrays assigned to varip variables can only hold int, float, bool, color, or string types or *user-defined types* that exclusively contain within their fields these types or collections (arrays, *matrices*, or *maps*) of these types.

3.14.3 Reading and writing array elements

Scripts can write values to existing individual array elements using array.set(id, index, value), and read using array.get(id, index). When using these functions, it is imperative that the index in the function call is always less than or equal to the array's size (because array indices start at zero). To get the size of an array, use the array.size(id) function.

The following example uses the set() method to populate a fillColors array with instances of one base color using different transparency levels. It then uses array.get() to retrieve one of the colors from the array based on the location of the bar with the highest price within the last lookbackInput bars:



```
//@version=5
   indicator ("Distance from high", "", true)
2
   lookbackInput = input.int(100)
   FILL_COLOR = color.green
   // Declare array and set its values on the first bar only.
   var fillColors = array.new<color>(5)
   if barstate.isfirst
       // Initialize the array elements with progressively lighter shades of the fill-
   ⇔color.
       fillColors.set(0, color.new(FILL_COLOR, 70))
       fillColors.set(1, color.new(FILL_COLOR, 75))
10
       fillColors.set(2, color.new(FILL_COLOR, 80))
11
       fillColors.set(3, color.new(FILL_COLOR, 85))
12
       fillColors.set(4, color.new(FILL_COLOR, 90))
13
14
   // Find the offset to highest high. Change its sign because the function returns a_
15
   →negative value.
   lastHiBar = - ta.highestbars(high, lookbackInput)
   // Convert the offset to an array index, capping it to 4 to avoid a runtime error.
17
   // The index used by `array.get()` will be the equivalent of `floor(fillNo)`.
18
   fillNo = math.min(lastHiBar / (lookbackInput / 5), 4)
19
   // Set background to a progressively lighter fill with increasing distance from.
   →location of highest high.
                                                                               (continues on next page)
```

```
bgcolor(array.get(fillColors, fillNo))

// Plot key values to the Data Window for debugging.

plotchar(lastHiBar, "lastHiBar", "", location.top, size = size.tiny)

plotchar(fillNo, "fillNo", "", location.top, size = size.tiny)
```

Another technique for initializing the elements in an array is to create an *empty array* (an array with no elements), then use array.push() to append **new** elements to the end of the array, increasing the size of the array by one on each call. The following code is functionally identical to the initialization section from the preceding script:

This code is equivalent to the one above, but it uses array.unshift() to insert new elements at the *beginning* of the fill-Colors array:

```
// Declare array and set its values on the first bar only.
var fillColors = array.new<color>(0)
if barstate.isfirst
    // Initialize the array elements with progressively lighter shades of the fill.
color.
    array.unshift(fillColors, color.new(FILL_COLOR, 90))
    array.unshift(fillColors, color.new(FILL_COLOR, 85))
    array.unshift(fillColors, color.new(FILL_COLOR, 80))
    array.unshift(fillColors, color.new(FILL_COLOR, 75))
    array.unshift(fillColors, color.new(FILL_COLOR, 70))
```

We can also use array.from() to create the same fillColors array with a single function call:

The array.fill(id, value, index_from, index_to) function points all array elements, or the elements within the index_from to index_to range, to a specified value. Without the last two optional parameters, the function fills the whole array, so:

```
a = array.new<float>(10, close)
```

and:

```
a = array.new<float>(10)
a.fill(close)
```

are equivalent, but:

```
a = array.new<float>(10)
a.fill(close, 1, 3)
```

only fills the second and third elements (at index 1 and 2) of the array with close. Note how array.fill()'s last parameter, index_to, must be one greater than the last index the function will fill. The remaining elements will hold na values, as the array.new() function call does not contain an initial_value argument.

3.14.4 Looping through array elements

When looping through an array's element indices and the array's size is unknown, one can use the array.size() function to get the maximum index value. For example:

```
//@version=5
indicator("Protected `for` loop", overlay = true)
//@variable An array of `close` prices from the 1-minute timeframe.
array<float> a = request.security_lower_tf(syminfo.tickerid, "1", close)

//@variable A string representation of the elements in `a`.
string labelText = ""
for i = 0 to (array.size(a) == 0 ? na : array.size(a) - 1)
labelText += str.tostring(array.get(a, i)) + "\n"
label.new(bar_index, high, text = labelText)
```

Note that:

- We use the request.security_lower_tf() function which returns an array of close prices at the 1 minute timeframe.
- This code example will throw an error if you use it on a chart timeframe smaller than 1 minute.
- for loops do not execute if the to expression is na. Note that the to value is only evaluated once upon entry.

An alternative method to loop through an array is to use a for...in loop. This approach is a variation of the standard for loop that can iterate over the value references and indices in an array. Here is an example of how we can write the code example from above using a for...in loop:

```
//@version=5
indicator("`for...in` loop", overlay = true)
//@variable An array of `close` prices from the 1-minute timeframe.
array<float> a = request.security_lower_tf(syminfo.tickerid, "1", close)

//@variable A string representation of the elements in `a`.
string labelText = ""
for price in a
    labelText += str.tostring(price) + "\n"
label.new(bar_index, high, text = labelText)
```

Note that:

• for...in loops can return a tuple containing each index and corresponding element. For example, for [i, price] in a returns the i index and price value for each element in a.

A while loop statement can also be used:

```
//@version=5
indicator("`while` loop", overlay = true)
array<float> a = request.security_lower_tf(syminfo.tickerid, "1", close)

string labelText = ""
int i = 0
while i < array.size(a)
labelText += str.tostring(array.get(a, i)) + "\n"
i += 1
label.new(bar_index, high, text = labelText)</pre>
```

3.14.5 Scope

Users can declare arrays within the global scope of a script, as well as the local scopes of *functions*, *methods*, and *conditional structures*. Unlike some of the other built-in types, namely *fundamental* types, scripts can modify globally-assigned arrays from within local scopes, allowing users to implement global variables that any function in the script can directly interact with. We use the functionality here to calculate progressively lower or higher price levels:

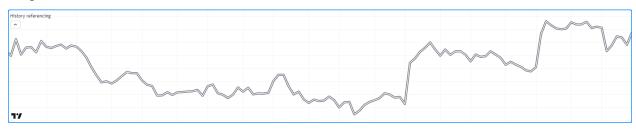


```
//@version=5
  indicator("Bands", "", true)
2
  //@variable The distance ratio between plotted price levels.
  factorInput = 1 + (input.float(-2., "Step %") / 100)
  //@variable A single-value array holding the lowest `ohlc4` value within a 50 bar_
   ⇒window from 10 bars back.
  level = array.new<float>(1, ta.lowest(ohlc4, 50)[10])
  nextLevel(val) =>
      newLevel = level.get(0) * val
9
      10
   \rightarrowthe next function call.
      level.set(0, newLevel)
11
      newLevel
12
13
  plot(nextLevel(1))
14
  plot(nextLevel(factorInput))
15
  plot(nextLevel(factorInput))
  plot(nextLevel(factorInput))
```

3.14.6 History referencing

Pine ScriptTM's history-referencing operator [] can access the history of array variables, allowing scripts to interact with past array instances previously assigned to a variable.

To illustrate this, let's create a simple example to show how one can fetch the previous bar's close value in two equivalent ways. This script uses the [] operator to get the array instance assigned to a on the previous bar, then uses the get() method to retrieve the value of the first element (previousClose1). For previousClose2, we use the history-referencing operator on the close variable directly to retrieve the value. As we see from the plots, previousClose1 and previousClose2 both return the same value:



```
//@version=5
   indicator("History referencing")
2
   //@variable A single-value array declared on each bar.
   a = array.new<float>(1)
   // Set the value of the only element in `a` to `close`.
   array.set(a, 0, close)
   //@variable The array instance assigned to `a` on the previous bar.
   previous = a[1]
10
11
   previousClose1 = na(previous) ? na : previous.get(0)
12
   previousClose2 = close[1]
13
14
   plot(previousClose1, "previousClose1", color.gray, 6)
15
  plot(previousClose2, "previousClose2", color.white, 2)
```

3.14.7 Inserting and removing array elements

Inserting

The following three functions can insert new elements into an array.

array.unshift() inserts a new element at the beginning of an array (index 0) and increases the index values of any existing elements by one.

array.insert() inserts a new element at the specified index and increases the index of existing elements at or after the index by one.



```
//@version=5
indicator("`array.insert()`")
a = array.new<float>(5, 0)
for i = 0 to 4
    array.set(a, i, i + 1)
if barstate.islast
    label.new(bar_index, 0, "BEFORE\na: " + str.tostring(a), size = size.large)
array.insert(a, 2, 999)
label.new(bar_index, 0, "AFTER\na: " + str.tostring(a), style = label.style_label_
up, size = size.large)
```

array.push() adds a new element at the end of an array.

Removing

These four functions remove elements from an array. The first three also return the value of the removed element.

array.remove() removes the element at the specified index and returns that element's value.

array.shift() removes the first element from an array and returns its value.

array.pop() removes the last element of an array and returns its value.

array.clear() removes all elements from an array. Note that clearing an array won't delete any objects its elements referenced. See the example below that illustrates how this works:

```
//@version=5
   indicator("`array.clear()` example", overlay = true)
2
   // Create a label array and add a label to the array on each new bar.
4
   var a = array.new<label>()
   label lbl = label.new(bar_index, high, "Text", color = color.red)
   array.push(a, lbl)
   var table t = table.new(position.top_right, 1, 1)
   // Clear the array on the last bar. This doesn't remove the labels from the chart.
10
   if barstate.islast
11
      array.clear(a)
12
       table.cell(t, 0, 0, "Array elements count: " + str.tostring(array.size(a)), _
13
   →bgcolor = color.yellow)
```

Using an array as a stack

Stacks are LIFO (last in, first out) constructions. They behave somewhat like a vertical pile of books to which books can only be added or removed one at a time, always from the top. Pine ScriptTM arrays can be used as a stack, in which case we use the array.push() and array.pop() functions to add and remove elements at the end of the array.

array.push (prices, close) will add a new element to the end of the prices array, increasing the array's size by one.

array.pop (prices) will remove the end element from the prices array, return its value and decrease the array's size by one.

See how the functions are used here to track successive lows in rallies:



```
//@version=5
   indicator ("Lows from new highs", "", true)
   var lows = array.new<float>(0)
   flushLows = false
   // Remove last element from the stack when `_cond` is true.
   array_pop(id, cond) => cond and array.size(id) > 0 ? array.pop(id) : float(na)
   if ta.rising(high, 1)
9
       // Rising highs; push a new low on the stack.
10
       lows.push(low)
11
       // Force the return type of this `if` block to be the same as that of the next_
12
   ⇒block.
       bool(na)
   else if lows.size() >= 4 or low < array.min(lows)</pre>
14
       // We have at least 4 lows or price has breached the lowest low;
15
       // sort lows and set flag indicating we will plot and flush the levels.
16
       array.sort(lows, order.ascending)
17
       flushLows := true
18
19
   // If needed, plot and flush lows.
20
   lowLevel = array_pop(lows, flushLows)
21
   plot(lowLevel, "Low 1", low > lowLevel ? color.silver : color.purple, 2, plot.style_
22
   →linebr)
   lowLevel := array_pop(lows, flushLows)
23
   plot(lowLevel, "Low 2", low > lowLevel ? color.silver : color.purple, 3, plot.style_
   →linebr)
   lowLevel := array_pop(lows, flushLows)
   plot(lowLevel, "Low 3", low > lowLevel ? color.silver : color.purple, 4, plot.style_
   →linebr)
   lowLevel := array_pop(lows, flushLows)
27
   plot(lowLevel, "Low 4", low > lowLevel ? color.silver : color.purple, 5, plot.style_
   →linebr)
29
   if flushLows
30
       // Clear remaining levels after the last 4 have been plotted.
31
       lows.clear()
32
```

Using an array as a queue

Queues are FIFO (first in, first out) constructions. They behave somewhat like cars arriving at a red light. New cars are queued at the end of the line, and the first car to leave will be the first one that arrived to the red light.

In the following code example, we let users decide through the script's inputs how many labels they want to have on their chart. We use that quantity to determine the size of the array of labels we then create, initializing the array's elements to

When a new pivot is detected, we create a label for it, saving the label's ID in the plabel variable. We then queue the ID of that label by using array.push() to append the new label's ID to the end of the array, making our array size one greater than the maximum number of labels to keep on the chart.

Lastly, we de-queue the oldest label by removing the array's first element using array.shift() and deleting the label referenced by that array element's value. As we have now de-queued an element from our queue, the array contains piv-otCountInput elements once again. Note that on the dataset's first bars we will be deleting na label IDs until the maximum number of labels has been created, but this does not cause runtime errors. Let's look at our code:



```
//@version=5
   MAX LABELS = 100
2
   indicator("Show Last n High Pivots", "", true, max_labels_count = MAX_LABELS)
   pivotCountInput = input.int(5, "How many pivots to show", minval = 0, maxval = MAX_
   →LABELS)
   pivotLegsInput = input.int(3, "Pivot legs", minval = 1, maxval = 5)
   // Create an array containing the user-selected max count of label IDs.
   var labelIds = array.new<label>(pivotCountInput)
10
11
   pHi = ta.pivothigh(pivotLegsInput, pivotLegsInput)
12
   if not na(pHi)
       // New pivot found; plot its label `i_pivotLegs` bars back.
13
       pLabel = label.new(bar_index[pivotLegsInput], pHi, str.tostring(pHi, format.
14
   →mintick), textcolor = color.white)
15
       // Queue the new label's ID by appending it to the end of the array.
       array.push(labelIds, pLabel)
       // De-queue the oldest label ID from the queue and delete the corresponding label.
17
       label.delete(array.shift(labelIds))
```

3.14.8 Calculations on arrays

While series variables can be viewed as a horizontal set of values stretching back in time, Pine ScriptTM's one-dimensional arrays can be viewed as vertical structures residing on each bar. As an array's set of elements is not a time series, Pine ScriptTM's usual mathematical functions are not allowed on them. Special-purpose functions must be used to operate on all of an array's values. The available functions are: array.abs(), array.avg(), array.covariance(), array.min(), array.max(), array.median(), array.mode(), array.percentile_linear_interpolation(), array.percentile_nearest_rank(), array.percentrank(), array.range(), array.standardize(), array.stdev(), array.sum(), array.variance().

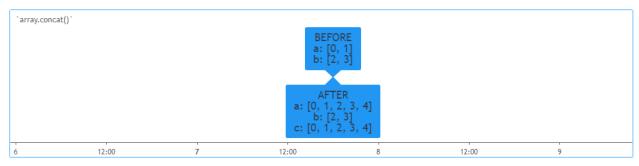
Note that contrary to the usual mathematical functions in Pine ScriptTM, those used on arrays do not return na when some of the values they calculate on have na values. There are a few exceptions to this rule:

- When all array elements have na value or the array contains no elements, na is returned. array. standardize() however, will return an empty array.
- array.mode() will return na when no mode is found.

3.14.9 Manipulating arrays

Concatenation

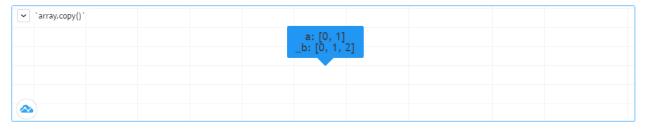
Two arrays can be merged—or concatenated—using array.concat(). When arrays are concatenated, the second array is appended to the end of the first, so the first array is modified while the second one remains intact. The function returns the array ID of the first array:



```
//@version=5
   indicator("`array.concat()`")
2
   a = array.new<float>(0)
3
   b = array.new<float>(0)
   array.push(a, 0)
   array.push(a, 1)
   array.push(b, 2)
   array.push(b, 3)
   if barstate.islast
       label.new(bar_index, 0, "BEFORE\na: " + str.tostring(a) + "\nb: " + str.
10
   →tostring(b), size = size.large)
       c = array.concat(a, b)
11
       array.push(c, 4)
12
       label.new(bar_index, 0, "AFTER\na: " + str.tostring(a) + "\nb: " + str.
13
   →tostring(b) + "\nc: " + str.tostring(c), style = label.style_label_up, size = size.
   →large)
```

Copying

You can copy an array using array.copy(). Here we copy the array a to a new array named _b:



```
//@version=5
indicator("`array.copy()`")
a = array.new<float>(0)
array.push(a, 0)
array.push(a, 1)
if barstate.islast
b = array.copy(a)
array.push(b, 2)
label.new(bar_index, 0, "a: " + str.tostring(a) + "\nb: " + str.tostring(b), size
= size.large)
```

Note that simply using b = a in the previous example would not have copied the array, but only its ID. From thereon, both variables would point to the same array, so using either one would affect the same array.

Joining

Use array.join() to concatenate all of the elements in the array into a string and separate these elements with the specified separator:

```
//@version=5
indicator("")
v1 = array.new<string>(10, "test")
v2 = array.new<string>(10, "test")
array.push(v2, "test1")
v3 = array.new_float(5, 5)
v4 = array.new_int(5, 5)
11 = label.new(bar_index, close, array.join(v1))
12 = label.new(bar_index, close, array.join(v2, ","))
13 = label.new(bar_index, close, array.join(v3, ","))
14 = label.new(bar_index, close, array.join(v4, ","))
```

Sorting

Arrays containing "int" or "float" elements can be sorted in either ascending or descending order using array.sort(). The order parameter is optional and defaults to order.ascending. As all array.*() function arguments, it is qualified as "series", so can be determined at runtime, as is done here. Note that in the example, which array is sorted is also determined at runtime:



```
//@version=5
   indicator("`array.sort()`")
2
   a = array.new<float>(0)
   b = array.new<float>(0)
   array.push(a, 2)
   array.push(a, 0)
   array.push(a, 1)
   array.push(b, 4)
   array.push(b, 3)
   array.push(b, 5)
10
   if barstate.islast
11
       barUp = close > open
12
       array.sort(barUp ? a : b, barUp ? order.ascending : order.descending)
13
14
       label.new(bar_index, 0,
         "a " + (barUp ? "is sorted ▲: " : "is not sorted: ") + str.tostring(a) + "\n\n
15
         "b " + (barUp ? "is not sorted: " : "is sorted ▼: ") + str.tostring(b), size_
16
   →= size.large)
```

Another useful option for sorting arrays is to use the array.sort_indices() function, which takes a reference to the original array and returns an array containing the indices from the original array. Please note that this function won't modify the original array. The order parameter is optional and defaults to order.ascending.

Reversing

Use array.reverse() to reverse an array:

```
//@version=5
indicator("`array.reverse()`")
a = array.new<float>(0)
array.push(a, 0)
array.push(a, 1)
array.push(a, 2)
(continues on next page)
```

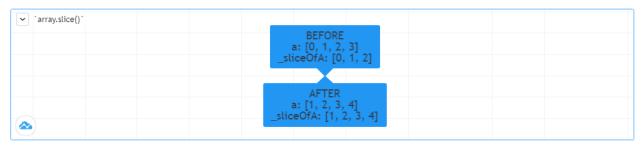
```
if barstate.islast
array.reverse(a)
label.new(bar_index, 0, "a: " + str.tostring(a))
```

Slicing

Slicing an array using array.slice() creates a shallow copy of a subset of the parent array. You determine the size of the subset to slice using the index_from and index_to parameters. The index_to argument must be one greater than the end of the subset you want to slice.

The shallow copy created by the slice acts like a window on the parent array's content. The indices used for the slice define the window's position and size over the parent array. If, as in the example below, a slice is created from the first three elements of an array (indices 0 to 2), then regardless of changes made to the parent array, and as long as it contains at least three elements, the shallow copy will always contain the parent array's first three elements.

Additionally, once the shallow copy is created, operations on the copy are mirrored on the parent array. Adding an element to the end of the shallow copy, as is done in the following example, will widen the window by one element and also insert that element in the parent array at index 3. In this example, to slice the subset from index 0 to index 2 of array a, we must use _sliceOfA = array.slice(a, 0, 3):



```
//@version=5
   indicator("`array.slice()`")
   a = array.new<float>(0)
   array.push(a, 0)
4
   array.push(a, 1)
5
   array.push(a, 2)
   array.push(a, 3)
   if barstate.islast
       // Create a shadow of elements at index 1 and 2 from array `a`.
       sliceOfA = array.slice(a, 0, 3)
10
       label.new(bar_index, 0, "BEFORE\na: " + str.tostring(a) + "\nsliceOfA: " + str.
11
   →tostring(sliceOfA))
       // Remove first element of parent array `a`.
12
13
       array.remove(a, 0)
       // Add a new element at the end of the shallow copy, thus also affecting the_
   original array `a`.
       array.push(sliceOfA, 4)
15
       label.new(bar_index, 0, "AFTER\na: " + str.tostring(a) + "\nsliceOfA: " + str.
   →tostring(sliceOfA), style = label.style_label_up)
```

3.14.10 Searching arrays

We can test if a value is part of an array with the array.includes() function, which returns true if the element is found. We can find the first occurrence of a value in an array by using the array.indexof() function. The first occurrence is the one with the lowest index. We can also find the last occurrence of a value with array.lastindexof():

```
//@version=5
   indicator("Searching in arrays")
   valueInput = input.int(1)
   a = array.new<float>(0)
   array.push(a, 0)
   array.push(a, 1)
   array.push(a, 2)
   array.push(a, 1)
   if barstate.islast
9
                       = array.includes(a, valueInput)
       valueFound
10
       firstIndexFound = array.indexof(a, valueInput)
11
       lastIndexFound = array.lastindexof(a, valueInput)
12
       label.new(bar_index, 0, "a: " + str.tostring(a) +
13
         "\nFirst " + str.tostring(valueInput) + (firstIndexFound != -1 ? " value was_
14
   →found at index: " + str.tostring(firstIndexFound) : " value was not found.") +
         "\nLast " + str.tostring(valueInput) + (lastIndexFound != -1 ? " value was_
   \hookrightarrowfound at index: " + str.tostring(lastIndexFound) : " value was not found."))
```

We can also perform a binary search on an array but note that performing a binary search on an array means that the array will first need to be sorted in ascending order only. The array.binary_search() function will return the value's index if it was found or -1 if it wasn't. If we want to always return an existing index from the array even if our chosen value wasn't found, then we can use one of the other binary search functions available. The array.binary_search_leftmost() function, which returns an index if the value was found or the first index to the left where the value would be found. The array.binary_search_rightmost() function is almost identical and returns an index if the value was found or the first index to the right where the value would be found.

3.14.11 Error handling

Malformed array.*() call syntax in Pine scripts will cause the usual **compiler** error messages to appear in Pine Editor's console, at the bottom of the window, when you save a script. Refer to the Pine ScriptTM v5 Reference Manual when in doubt regarding the exact syntax of function calls.

Scripts using arrays can also throw **runtime** errors, which appear as an exclamation mark next to the indicator's name on the chart. We discuss those runtime errors in this section.

Index xx is out of bounds. Array size is yy

This will most probably be the most frequent error you encounter. It will happen when you reference an nonexistent array index. The "xx" value will be the value of the faulty index you tried to use, and "yy" will be the size of the array. Recall that array indices start at zero—not one—and end at the array's size, minus one. An array of size 3's last valid index is thus 2.

To avoid this error, you must make provisions in your code logic to prevent using an index lying outside of the array's index boundaries. This code will generate the error because the last index we use in the loop is outside the valid index range for the array:

```
//@version=5
indicator("Out of bounds index")

(continues on next page)
```

The correct for statement is:

```
for i = 0 to 2
```

To loop on all array elements in an array of unknown size, use:

```
//@version=5
indicator("Protected `for` loop")
sizeInput = input.int(0, "Array size", minval = 0, maxval = 100000)
a = array.new<float>(sizeInput)
for i = 0 to (array.size(a) == 0 ? na : array.size(a) - 1)
    array.set(a, i, i)
plot(array.pop(a))
```

When you size arrays dynamically using a field in your script's *Settings/Inputs* tab, protect the boundaries of that value using input.int()'s minval and maxval parameters:

```
//@version=5
indicator("Protected array size")
sizeInput = input.int(10, "Array size", minval = 1, maxval = 100000)
a = array.new<float>(sizeInput)
for i = 0 to sizeInput - 1
    array.set(a, i, i)
plot(array.size(a))
```

See the *Looping* section of this page for more information.

Cannot call array methods when ID of array is 'na'

When an array ID is initialized to na, operations on it are not allowed, since no array exists. All that exists at that point is an array variable containing the na value rather that a valid array ID pointing to an existing array. Note that an array created with no elements in it, as you do when you use a = array.new_int(0), has a valid ID nonetheless. This code will throw the error we are discussing:

```
//@version=5
indicator("Out of bounds index")
array<int> a = na
array.push(a, 111)
slabel.new(bar_index, 0, "a: " + str.tostring(a))
```

To avoid it, create an array with size zero using:

```
array<int> a = array.new_int(0)
```

or:

```
a = array.new_int(0)
```

Array is too large. Maximum size is 100000

This error will appear if your code attempts to declare an array with a size greater than 100,000. It will also occur if, while dynamically appending elements to an array, a new element would increase the array's size past the maximum.

Cannot create an array with a negative size

We haven't found any use for arrays of negative size yet, but if you ever do, we may allow them:)

Cannot use shift() if array is empty.

This error will occur if array.shift() is called to remove the first element of an empty array.

Cannot use pop() if array is empty.

This error will occur if array.pop() is called to remove the last element of an empty array.

Index 'from' should be less than index 'to'

When two indices are used in functions such as array.slice(), the first index must always be smaller than the second one.

Slice is out of bounds of the parent array

This message occurs whenever the parent array's size is modified in such a way that it makes the shallow copy created by a slice point outside the boundaries of the parent array. This code will reproduce it because after creating a slice from index 3 to 4 (the last two elements of our five-element parent array), we remove the parent's first element, making its size four and its last index 3. From that moment on, the shallow copy which is still poiting to the "window" at the parent array's indices 3 to 4, is pointing out of the parent array's boundaries:

```
//@version=5
indicator("Slice out of bounds")
a = array.new<float>(5, 0)
b = array.slice(a, 3, 5)
array.remove(a, 0)
c = array.indexof(b, 2)
plot(c)
```

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3.15 Matrices

- Introduction
- Declaring a matrix
- Reading and writing matrix elements
- · Rows and columns
- Looping through a matrix
- · Copying a matrix
- Scope and history
- · Inspecting a matrix
- Manipulating a matrix
- Matrix calculations
- · Error handling

Note: This page contains advanced material. If you are a beginning Pine ScriptTM programmer, we recommend you become familiar with other, more accessible Pine ScriptTM features before you venture here.

3.15.1 Introduction

Pine ScriptTM Matrices are collections that store value references in a rectangular format. They are essentially the equivalent of two-dimensional array objects with functions and methods for inspection, modification, and specialized calculations. As with *arrays*, all matrix elements must be of the same *type*, which can be a built-in or a *user-defined type*.

Matrices reference their elements using two indices: one index for their rows and the other for their columns. Each index starts at 0 and extends to the number of rows/columns in the matrix minus one. Matrices in Pine can have dynamic numbers of rows and columns that vary across bars. The total number of elements within a matrix is the product of the number of rows and columns (e.g., a 5x5 matrix has a total of 25). Like *arrays*, the total number of elements in a matrix cannot exceed 100,000.

3.15.2 Declaring a matrix

Pine ScriptTM uses the following syntax for matrix declaration:

```
[var/varip ] [matrix<type> ] < identifier> = < expression>
```

Where <type> is a *type template* for the matrix that declares the type of values it will contain, and the <expression> returns either a matrix instance of the type or na.

When declaring a matrix variable as na, users must specify that the identifier will reference matrices of a specific type by including the matrix keyword followed by a *type template*.

This line declares a new myMatrix variable with a value of na. It explicitly declares the variable as matrix<float>, which tells the compiler that the variable can only accept matrix objects containing float values:

```
matrix<float> myMatrix = na
```

When a matrix variable is not assigned to na, the matrix keyword and its type template are optional, as the compiler will use the type information from the object the variable references.

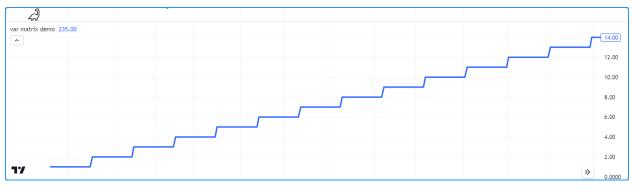
Here, we declare a myMatrix variable referencing a new matrix<float> instance with two rows, two columns, and an initial_value of 0. The variable gets its type information from the new object in this case, so it doesn't require an explicit type declaration:

```
myMatrix = matrix.new<float>(2, 2, 0.0)
```

Using 'var' and 'varip' keywords

As with other variables, users can include the var or varip keywords to instruct a script to declare a matrix variable only once rather than on every bar. A matrix variable declared with this keyword will point to the same instance throughout the span of the chart unless the script explicitly assigns another matrix to it, allowing a matrix and its element references to persist between script iterations.

This script declares an m variable assigned to a matrix that holds a single row of two int elements using the var keyword. On every 20th bar, the script adds 1 to the first element on the first row of the m matrix. The plot() call displays this element on the chart. As we see from the plot, the value of m.get(0,0) persists between bars, never returning to the initial value of 0:



```
//@version=5
   indicator("var matrix demo")
2
   //@variable A 1x2 rectangular matrix declared only at `bar_index == 0`, i.e., the_
   \rightarrowfirst bar.
   var m = matrix.new < int > (1, 2, 0)
6
   //@variable Is `true` on every 20th bar.
   bool update = bar_index % 20 == 0
8
   if update
10
11
       int currentValue = m.get(0, 0) // Get the current value of the first row and_
   ⇔column.
       m.set(0, 0, currentValue + 1) // Set the first row and column element value to...
   → `currentValue + 1`.
13
   plot(m.get(0, 0), linewidth = 3) // Plot the value from the first row and column.
```

Note: Matrix variables declared using varip behave as ones using var on historical data, but they update their values for realtime bars (i.e., the bars since the script's last compilation) on each new price tick. Matrices assigned to varip variables

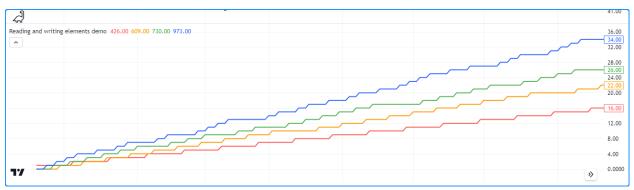
can only hold int, float, bool, color, or string types or *user-defined types* that exclusively contain within their fields these types or collections (*arrays*, matrices, or *maps*) of these types.

3.15.3 Reading and writing matrix elements

`matrix.get()` and `matrix.set()`

To retrieve the value from a matrix at a specified row and column index, use matrix.get(). This function locates the specified matrix element and returns its value. Similarly, to overwrite a specific element's value, use matrix.set() to assign the element at the specified row and column to a new value.

The example below defines a square matrix m with two rows and columns and an initial_value of 0 for all elements on the first bar. The script adds 1 to each element's value on different bars using the m.get() and m.set() methods. It updates the first row's first value once every 11 bars, the first row's second value once every seven bars, the second row's first value once every five bars, and the second row's second value once every three bars. The script plots each element's value on the chart:



```
indicator("Reading and writing elements demo")
2
   //@variable A 2x2 square matrix of `float` values.
   var m = matrix.new < float > (2, 2, 0.0)
   switch
      bar_index % 11 == 0 => m.set(0, 0, m.get(0, 0) + 1.0) // Adds 1 to the value at_
   →row 0, column 0 every 11th bar.
      bar_index % 7 == 0 => m.set(0, 1, m.get(0, 1) + 1.0) // Adds 1 to the value at__
   →row 0, column 1 every 7th bar.
      bar_index % 5 == 0 => m.set(1, 0, m.get(1, 0) + 1.0) // Adds 1 to the value at_
   →row 1, column 0 every 5th bar.
      bar_index % 3 == 0 => m.set(1, 1, m.get(1, 1) + 1.0) // Adds 1 to the value at_
11
   →row 1, column 1 every 3rd bar.
12
   plot(m.get(0, 0), "Row 0, Column 0 Value", color.red, 2)
13
   plot(m.get(0, 1), "Row 0, Column 1 Value", color.orange, 2)
  plot(m.get(1, 0), "Row 1, Column 0 Value", color.green, 2)
  plot(m.get(1, 1), "Row 1, Column 1 Value", color.blue, 2)
```

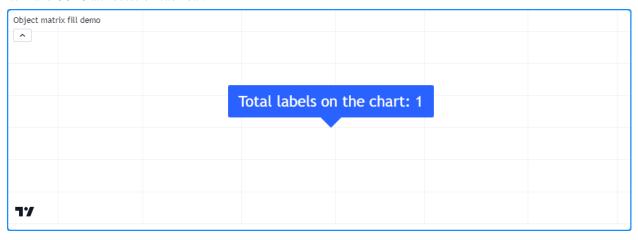
`matrix.fill()`

To overwrite all matrix elements with a specific value, use matrix.fill(). This function points all items in the entire matrix or within the from_row/column and to_row/column index range to the value specified in the call. For example, this snippet declares a 4x4 square matrix, then fills its elements with a random value:

```
myMatrix = matrix.new<float>(4, 4)
myMatrix.fill(math.random())
```

Note when using matrix.fill() with matrices containing special types (line, linefill, box, polyline, label, table, or chart.point) or *UDTs*, all replaced elements will point to the same object passed in the function call.

This script declares a matrix with four rows and columns of label references, which it fills with a new label object on the first bar. On each bar, the script sets the x attribute of the label referenced at row 0, column 0 to bar_index, and the text attribute of the one referenced at row 3, column 3 to the number of labels on the chart. Although the matrix can reference 16 (4x4) labels, each element points to the *same* instance, resulting in only one label on the chart that updates its x and text attributes on each bar:



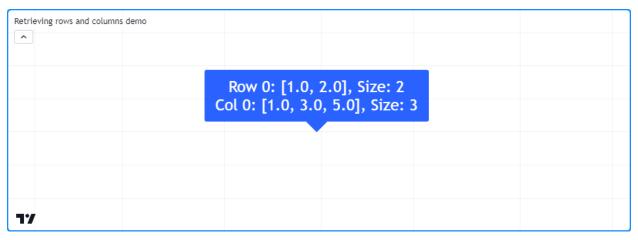
```
//@version=5
   indicator("Object matrix fill demo")
   //@variable A 4x4 label matrix.
   var matrix<label> m = matrix.new<label>(4, 4)
   // Fill `m` with a new label object on the first bar.
   if bar_index == 0
       m.fill(label.new(0, 0, textcolor = color.white, size = size.huge))
10
   //@variable The number of label objects on the chart.
11
   int numLabels = label.all.size()
12
13
   // Set the `x` of the label from the first row and column to `bar_index`.
14
   m.get(0, 0).set_x(bar_index)
15
   // Set the `text` of the label at the last row and column to the number of labels.
   m.get(3, 3).set_text(str.format("Total labels on the chart: {0}", numLabels))
```

3.15.4 Rows and columns

Retrieving

Matrices facilitate the retrieval of all values from a specific row or column via the matrix.row() and matrix.col() functions. These functions return the values as an array object sized according to the other dimension of the matrix, i.e., the size of a matrix.row() array equals the number of columns and the size of a matrix.col() array equals the number of rows.

The script below populates a 3x2 m matrix with the values 1 - 6 on the first chart bar. It calls the m.row() and m.col() methods to access the first row and column arrays from the matrix and displays them on the chart in a label along with the array sizes:



```
//@version=5
   indicator ("Retrieving rows and columns demo")
   //@variable A 3x2 rectangular matrix.
   var matrix<float> m = matrix.new<float>(3, 2)
   if bar_index == 0
7
       m.set(0, 0, 1.0) // Set row 0, column 0 value to 1.
       m.set(0, 1, 2.0) // Set row 0, column 1 value to 2.
9
       m.set(1, 0, 3.0) // Set row 1, column 0 value to 3.
10
       m.set(1, 1, 4.0) // Set row 1, column 1 value to 4.
11
       m.set(2, 0, 5.0) // Set row 1, column 0 value to 5.
12
       m.set(2, 1, 6.0) // Set row 1, column 1 value to 6.
13
14
   //@variable The first row of the matrix.
   array<float> row0 = m.row(0)
   //@variable The first column of the matrix.
17
   array<float> column0 = m.col(0)
18
19
   //@variable Displays the first row and column of the matrix and their sizes in a\square
20
   →label.
   var label debugLabel = label.new(0, 0, color = color.blue, textcolor = color.white, __
    →size = size.huge)
   debugLabel.set_x(bar_index)
22
   debugLabel.set_text(str.format("Row 0: {0}, Size: {1}\nCol 0: {2}, Size: {3}", row0,__
   →m.columns(), column0, m.rows()))
```

Note that:

• To get the sizes of the arrays displayed in the label, we used the rows() and columns() methods rather than

array.size() to demonstrate that the size of the row0 array equals the number of columns and the size of the column0 array equals the number of rows.

matrix.row() and matrix.col() copy the references in a row/column to a new array. Modifications to the *arrays* returned by these functions do not directly affect the elements or the shape of a matrix.

Here, we've modified the previous script to set the first element of row0 to 10 via the array.set() method before displaying the label. This script also plots the value from row 0, column 0. As we see, the label shows that the first element of the row0 array is 10. However, the plot shows that the corresponding matrix element still has a value of 1:



```
//@version=5
   indicator ("Retrieving rows and columns demo")
   //@variable A 3x2 rectangular matrix.
   var matrix<float> m = matrix.new<float>(3, 2)
6
   if bar_index == 0
       m.set(0, 0, 1.0) // Set row 0, column 0 value to 1.
8
       m.set(0, 1, 2.0) // Set row 0, column 1 value to 2.
       m.set(1, 0, 3.0) // Set row 1, column 0 value to 3.
10
       m.set(1, 1, 4.0) // Set row 1, column 1 value to 4.
11
       m.set(2, 0, 5.0) // Set row 1, column 0 value to 5.
12
       m.set(2, 1, 6.0) // Set row 1, column 1 value to 6.
13
   //@variable The first row of the matrix.
   array<float> row0 = m.row(0)
16
   //@variable The first column of the matrix.
17
   array<float> column0 = m.col(0)
18
19
   // Set the first `row` element to 10.
20
   row0.set(0, 10)
21
22
23
   //@variable Displays the first row and column of the matrix and their sizes in a_
   →label.
   var label debugLabel = label.new(0, m.get(0, 0), color = color.blue, textcolor =__
24
   →color.white, size = size.huge)
   debugLabel.set_x(bar_index)
25
   debugLabel.set_text(str.format("Row 0: {0}, Size: {1}\nCol 0: {2}, Size: {3}", row0,__
   →m.columns(), column0, m.rows()))
27
   // Plot the first element of `m`.
28
   plot(m.get(0, 0), linewidth = 3)
```

Although changes to an array returned by matrix.row() or matrix.col() do not directly affect a parent matrix, it's important to note the resulting array from a matrix containing *UDTs* or special types, including line, linefill, box, polyline, label, table, or chart.point, behaves as a *shallow copy* of a row/column, i.e., the elements within an array returned from these

functions point to the same objects as the corresponding matrix elements.

This script contains a custom myUDT type containing a value field with an initial value of 0. It declares a 1x1 m matrix to hold a single myUDT instance on the first bar, then calls m.row(0) to copy the first row of the matrix as an array. On every chart bar, the script adds 1 to the value field of the first row array element. In this case, the value field of the matrix element increases on every bar as well since both elements reference the same object:

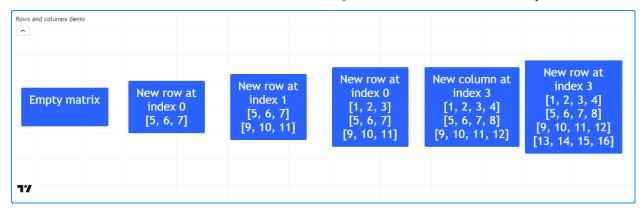
```
//@version=5
   indicator("Row with reference types demo")
2
   //@type A custom type that holds a float value.
   type myUDT
       float value = 0.0
6
   //@variable A 1x1 matrix of `myUDT` type.
   var matrix<myUDT> m = matrix.new<myUDT>(1, 1, myUDT.new())
   //@variable A shallow copy of the first row of `m`.
10
   array < myUDT > row = m.row(0)
11
   //@variable The first element of the `row`.
12
   myUDT firstElement = row.get(0)
13
14
   firstElement.value += 1.0 // Add 1 to the `value` field of `firstElement`. Also...
15
   ⇒affects the element in the matrix.
16
   plot(m.get(0, 0).value, linewidth = 3) // Plot the `value` of the `myUDT` object from_
   →the first row and column of `m`.
```

Inserting

Scripts can add new rows and columns to a matrix via matrix.add_row() and matrix.add_col(). These functions insert the value references from an array into a matrix at the specified row/column index. If the id matrix is empty (has no rows or columns), the array_id in the call can be of any size. If a row/column exists at the specified index, the matrix increases the index value for the existing row/column and all after it by 1.

The script below declares an empty m matrix and inserts rows and columns using the m.add_row() and m.add_col() methods. It first inserts an array with three elements at row 0, turning m into a 1x3 matrix, then another at row 1, changing the shape to 2x3. After that, the script inserts another array at row 0, which changes the shape of m to 3x3 and shifts the index of all rows previously at index 0 and higher. It inserts another array at the last column index, changing the shape to 3x4. Finally, it adds an array with four values at the end row index.

The resulting matrix has four rows and columns and contains values 1-16 in ascending order. The script displays the rows of mafter each row/column insertion with a user-defined debugLabel () function to visualize the process:



```
//@version=5
   indicator ("Rows and columns demo")
2
3
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
               barIndex The `bar_index` to display the label at.
   //@param
   //@param
               bgColor The background color of the label.
               textColor The color of the label's text.
   //@param
   //@param
               note The text to display above the rows.
9
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                 barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   -center,
                 textcolor = textColor, size = size.huge
19
20
   //Create an empty matrix.
21
   var m = matrix.new<float>()
22
23
   if bar_index == last_bar_index - 1
24
       debugLabel(m, bar_index - 30, note = "Empty matrix")
25
26
       // Insert an array at row 0. `m` will now have 1 row and 3 columns.
27
       m.add_row(0, array.from(5, 6, 7))
28
       debugLabel(m, bar_index - 20, note = "New row at\nindex 0")
29
30
       // Insert an array at row 1. `m` will now have 2 rows and 3 columns.
31
       m.add_row(1, array.from(9, 10, 11))
32
       debugLabel(m, bar_index - 10, note = "New row at\nindex 1")
33
34
       // Insert another array at row 0.\ \mbox{`m`} will now have 3 rows and 3 columns.
35
       // The values previously on row 0 will now be on row 1, and the values from row 1.
36
   \rightarrowwill be on row 2.
       m.add_row(0, array.from(1, 2, 3))
37
       debugLabel(m, bar_index, note = "New row at\nindex 0")
38
39
       // Insert an array at column 3. `m` will now have 3 rows and 4 columns.
40
       m.add_col(3, array.from(4, 8, 12))
41
       debugLabel(m, bar_index + 10, note = "New column at\nindex 3")
42
43
       // Insert an array at row 3. `m` will now have 4 rows and 4 columns.
       m.add_row(3, array.from(13, 14, 15, 16))
45
       debugLabel(m, bar_index + 20, note = "New row at\nindex 3")
```

Note: Just as the row or column arrays *retrieved* from a matrix of line, linefill, box, polyline, label, table, chart.point, or *UDT* instances behave as shallow copies, the elements of matrices containing such types reference the same objects as the *arrays* inserted into them. Modifications to the element values in either object affect the other in such cases.

Removing

To remove a specific row or column from a matrix, use matrix.remove_row() and matrix.remove_col(). These functions remove the specified row/column and decrease the index values of all rows/columns after it by 1.

For this example, we've added these lines of code to our "Rows and columns demo" script from the section above:

```
// Removing example

// Remove the first row and last column from the matrix. `m` will now have 3 rows_

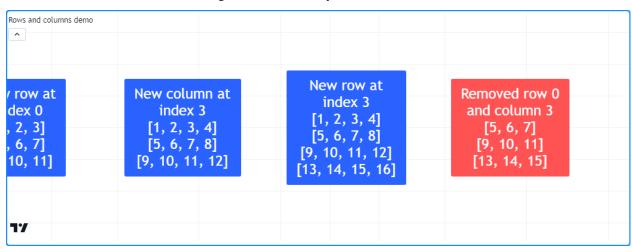
and 3 columns.

m.remove_row(0)

m.remove_col(3)

debugLabel(m, bar_index + 30, color.red, note = "Removed row 0\nand column 3")
```

This code removes the first row and the last column of the m matrix using the m.remove_row() and m.remove_col() methods and displays the rows in a label at bar_index + 30. As we can see, m has a 3x3 shape after executing this block, and the index values for all existing rows are reduced by 1:



Swapping

To swap the rows and columns of a matrix without altering its dimensions, use matrix.swap_rows() and matrix.swap_columns(). These functions swap the locations of the elements at the row1/column1 and row2/column2 indices.

Let's add the following lines to the *previous example*, which swap the first and last rows of m and display the changes in a label at bar_index + 40:

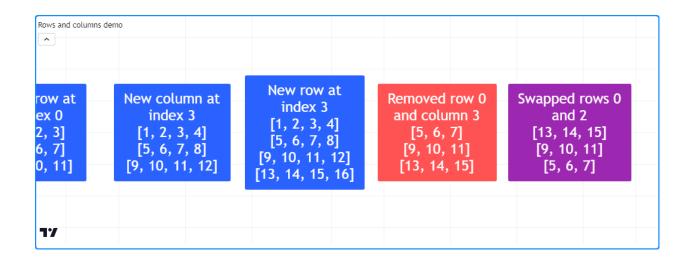
```
// Swapping example

// Swap the first and last row. `m` retains the same dimensions.

m.swap_rows(0, 2)

debugLabel(m, bar_index + 40, color.purple, note = "Swapped rows 0\nand 2")
```

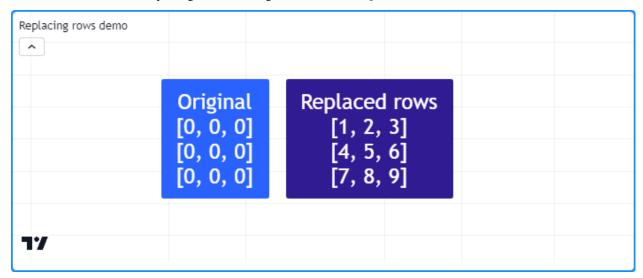
In the new label, we see the matrix has the same number of rows as before, and the first and last rows have traded places:



Replacing

It may be desirable in some cases to completely *replace* a row or column in a matrix. To do so, *insert* the new array at the desired row/column and *remove* the old elements previously at that index.

In the following code, we've defined a replaceRow() method that uses the add_row() method to insert the new values at the row index and uses the remove_row() method to remove the old row that moved to the row + 1 index. This script uses the replaceRow() method to fill the rows of a 3x3 matrix with the numbers 1-9. It draws a label on the chart before and after replacing the rows using the custom debugLabel() method:



```
//@version=5
indicator("Replacing rows demo")

//@function Displays the rows of a matrix in a label with a note.
//@param this The matrix to display.
//@param barIndex The `bar_index` to display the label at.
//@param bgColor The background color of the label.
//@param textColor The color of the label's text.
//@param note The text to display above the rows.
method debugLabel(
matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
(continues on next page)
```

```
color textColor = color.white, string note = ""
12
    ) =>
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
    ⇔center.
                textcolor = textColor, size = size.huge
18
            )
19
20
   //@function Replaces the `row` of `this` matrix with a new array of `values`.
21
   //@param row The row index to replace.
22
23
   //@param values The array of values to insert.
   method replaceRow(matrix<float> this, int row, array<float> values) =>
24
       this.add_row(row, values) // Inserts a copy of the `values` array at the `row`.
25
       this.remove_row(row + 1) // Removes the old elements previously at the `row`.
26
27
   //@variable A 3x3 matrix.
28
   var matrix<float> m = matrix.new<float>(3, 3, 0.0)
29
30
   if bar_index == last_bar_index - 1
31
       m.debugLabel(note = "Original")
32
       // Replace each row of `m`.
33
       m.replaceRow(0, array.from(1.0, 2.0, 3.0))
34
       m.replaceRow(1, array.from(4.0, 5.0, 6.0))
35
       m.replaceRow(2, array.from(7.0, 8.0, 9.0))
       m.debugLabel(bar_index + 10, note = "Replaced rows")
```

3.15.5 Looping through a matrix

'for'

When a script only needs to iterate over the row/column indices in a matrix, the most common method is to use for loops. For example, this line creates a loop with a row value that starts at 0 and increases by one until it reaches one less than the number of rows in the m matrix (i.e., the last row index):

```
\begin{cases}
for row = 0 to m.rows() - 1
\end{cases}
```

To iterate over all index values in the m matrix, we can create a *nested* loop that iterates over each column index on each row value:

```
for row = 0 to m.rows() - 1
for column = 0 to m.columns() - 1
```

Let's use this nested structure to create a *method* that visualizes matrix elements. In the script below, we've defined a toTable() method that displays the elements of a matrix within a table object. It iterates over each row index and over each column index on every row. Within the loop, it converts each element to a string to display in the corresponding table cell.

On the first bar, the script creates an empty m matrix, populates it with rows, and calls m.toTable() to display its elements:

```
1 2 3 4
5 6 7 8
9 10 11 12
```

```
//@version=5
   indicator ("for loop demo", "Matrix to table")
   //@function Displays the elements of `this` matrix in a table.
   //@param
               this The matrix to display.
               position The position of the table on the chart.
   //@param
   //@param
               bgColor The background color of the table.
   //@param
               textColor The color of the text in each cell.
               note A note string to display on the bottom row of the table.
   //@param
   //@returns A new `table` object with cells corresponding to each element of `this`_
10
   →matrix.
11
   method toTable(
12
        matrix<float> this, string position = position.middle_center,
        color bgColor = color.blue, color textColor = color.white,
14
        string note = na
    ) =>
15
       //@variable The number of rows in `this` matrix.
16
       int rows = this.rows()
17
       //@variable The number of columns in `this` matrix.
18
       int columns = this.columns()
       //@variable A table that displays the elements of `this` matrix with an optional.
20
    → `note` cell.
       table result = table.new(position, columns, rows + 1, bgColor)
21
22
       // Iterate over each row index of `this` matrix.
23
24
       for row = 0 to rows - 1
           // Iterate over each column index of `this` matrix on each `row`.
25
           for col = 0 to columns - 1
26
                //@variable The element from `this` matrix at the `row` and `col` index.
27
               float element = this.get(row, col)
28
               // Initialize the corresponding `result` cell with the `element` value.
29
               result.cell(col, row, str.tostring(element), text_color = textColor, text_
30
   ⇒size = size.huge)
31
       // Initialize a merged cell on the bottom row if a `note` is provided.
32
       if not na(note)
33
           result.cell(0, rows, note, text_color = textColor, text_size = size.huge)
34
           result.merge_cells(0, rows, columns - 1, rows)
35
       result // Return the `result` table.
37
38
   //@variable A 3x4 matrix of values.
39
   var m = matrix.new<float>()
40
41
```

(continues on next page)

```
if bar_index == 0
    // Add rows to `m`.
    m.add_row(0, array.from(1, 2, 3))
    m.add_row(1, array.from(5, 6, 7))
    m.add_row(2, array.from(9, 10, 11))
    // Add a column to `m`.
    m.add_col(3, array.from(4, 8, 12))
    // Display the elements of `m` in a table.
    m.toTable()
```

'for...in'

When a script needs to iterate over and retrieve the rows of a matrix, using the for...in structure is often preferred over the standard for loop. This structure directly references the row *arrays* in a matrix, making it a more convenient option for such use cases. For example, this line creates a loop that returns a row array for each row in the m matrix:

```
for row in m
```

The following indicator calculates the moving average of OHLC data with an input length and displays the values on the chart. The custom rowWiseAvg() method loops through the rows of a matrix using a for...in structure to produce an array containing the array.avg() of each row.

On the first chart bar, the script creates a new m matrix with four rows and length columns, which it queues a new column of OHLC data into via the m.add_col() and m.remove_col() methods on each subsequent bar. It uses m.rowWiseAvg() to calculate the array of row-wise averages, then it plots the element values on the chart:



```
//@version=5
indicator("for...in loop demo", "Average OHLC", overlay = true)
//@variable The number of terms in the average.
int length = input.int(20, "Length", minval = 1)
```

(continues on next page)

```
//@function Calculates the average of each matrix row.
   method rowWiseAvg(matrix<float> this) =>
       //@variable An array with elements corresponding to each row's average.
       array<float> result = array.new<float>()
10
       // Iterate over each `row` of `this` matrix.
11
       for row in this
12
           // Push the average of each `row` into the `result`.
13
           result.push(row.avg())
14
       result // Return the resulting array.
15
16
   //@variable A 4x`length` matrix of values.
17
   var matrix<float> m = matrix.new<float>(4, length)
   // Add a new column containing OHLC values to the matrix.
20
   m.add_col(m.columns(), array.from(open, high, low, close))
21
   // Remove the first column.
22
   m.remove_col(0)
23
24
   //@variable An array containing averages of `open`, `high`, `low`, and `close` over_
   →`length` bars.
   array<float> averages = m.rowWiseAvg()
26
27
   plot(averages.get(0), "Average Open", color.blue,
                                                          21
28
   plot(averages.get(1), "Average High", color.green,
29
   plot(averages.get(2), "Average Low", color.red,
   plot(averages.get(3), "Average Close", color.orange, 2)
```

Note that:

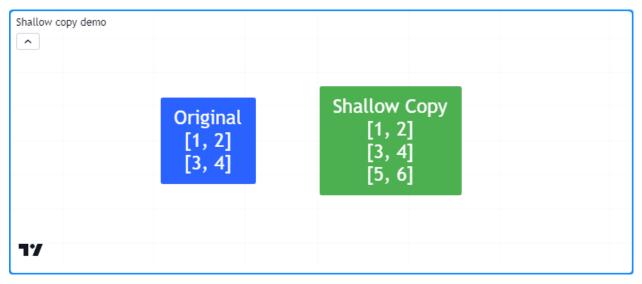
• for...in loops can also reference the index value of each row. For example, for [i, row] in m creates a tuple containing the i row index and the corresponding row array from the m matrix on each loop iteration.

3.15.6 Copying a matrix

Shallow copies

Pine scripts can copy matrices via matrix.copy(). This function returns a *shallow copy* of a matrix that does not affect the shape of the original matrix or its references.

For example, this script assigns a new matrix to the myMatrix variable and adds two columns. It creates a new myCopy matrix from myMatrix using the myMatrix.copy() method, then adds a new row. It displays the rows of both matrices in labels via the user-defined debugLabel () function:



```
//@version=5
   indicator("Shallow copy demo")
2
   //@function Displays the rows of a matrix in a label with a note.
4
   //@param this The matrix to display.
               barIndex The `bar_index` to display the label at.
   //@param
   //@param
               bgColor The background color of the label.
7
   //@param
               textColor The color of the label's text.
   //@param
               note The text to display above the rows.
9
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center,
                 textcolor = textColor, size = size.huge
18
19
20
   //@variable A 2x2 `float` matrix.
21
   matrix<float> myMatrix = matrix.new<float>()
22
   myMatrix.add_col(0, array.from(1.0, 3.0))
23
   myMatrix.add_col(1, array.from(2.0, 4.0))
25
   //@variable A shallow copy of `myMatrix`.
26
   matrix<float> myCopy = myMatrix.copy()
27
   // Add a row to the last index of `myCopy`.
28
   myCopy.add_row(myCopy.rows(), array.from(5.0, 6.0))
29
   if bar_index == last_bar_index - 1
31
       // Display the rows of both matrices in separate labels.
32
       myMatrix.debugLabel(note = "Original")
33
       myCopy.debugLabel(bar_index + 10, color.green, note = "Shallow Copy")
```

It's important to note that the elements within shallow copies of a matrix point to the same values as the original matrix. When matrices contain special types (line, linefill, box, polyline, label, table, or chart.point) or *user-defined types*, the elements of a shallow copy reference the same objects as the original.

This script declares a myMatrix variable with a newLabel as the initial value. It then copies myMatrix to a myCopy variable via myMatrix.copy() and plots the number of labels. As we see below, there's only one label on the chart, as the element in myCopy references the same object as the element in myMatrix. Consequently, changes to the element values in myCopy affect the values in both matrices:



```
//@version=5
   indicator("Shallow copy demo")
   //@variable Initial value of the original matrix elements.
   var label newLabel = label.new(
        bar_index, 1, "Original", color = color.blue, textcolor = color.white, size =__
   ⇒size.huge
    )
   //@variable A 1x1 matrix containing a new `label` instance.
   var matrix<label> myMatrix = matrix.new<label>(1, 1, newLabel)
10
   //@variable A shallow copy of `myMatrix`.
11
   var matrix<label> myCopy = myMatrix.copy()
12
   //@variable The first label from the `myCopy` matrix.
   label testLabel = myCopy.get(0, 0)
15
16
   // Change the `text`, `style`, and `x` values of `testLabel`. Also affects the
17
   →`newLabel`.
   testLabel.set_text("Copy")
18
   testLabel.set_style(label.style_label_up)
   testLabel.set_x(bar_index)
20
21
   // Plot the total number of labels.
22
   plot(label.all.size(), linewidth = 3)
```

Deep copies

One can produce a *deep copy* of a matrix (i.e., a matrix whose elements point to copies of the original values) by explicitly copying each object the matrix references.

Here, we've added a <code>deepCopy()</code> user-defined method to our previous script. The method creates a new matrix and uses *nested for loops* to assign all elements to copies of the originals. When the script calls this method instead of the built-in copy(), we see that there are now two labels on the chart, and any changes to the label from <code>myCopy</code> do not affect the one from <code>myMatrix</code>:



```
//@version=5
   indicator("Deep copy demo")
   //@function Returns a deep copy of a label matrix.
   method deepCopy(matrix<label> this) =>
       //@variable A deep copy of `this` matrix.
       matrix<label> that = this.copy()
       for row = 0 to that.rows() - 1
           for column = 0 to that.columns() - 1
               // Assign the element at each `row` and `column` of `that` matrix to a...
10
   →copy of the retrieved label.
               that.set(row, column, that.get(row, column).copy())
11
       t.hat.
12
13
   //@variable Initial value of the original matrix.
14
   var label newLabel = label.new(
15
        bar_index, 2, "Original", color = color.blue, textcolor = color.white, size =__
16
   ⇒size.huge
   )
17
   //@variable A 1x1 matrix containing a new `label` instance.
   var matrix<label> myMatrix = matrix.new<label>(1, 1, newLabel)
   //@variable A deep copy of `myMatrix`.
21
   var matrix<label> myCopy = myMatrix.deepCopy()
22
23
   //@variable The first label from the `myCopy` matrix.
24
   label testLabel = myCopy.get(0, 0)
25
26
   // Change the `text`, `style`, and `x` values of `testLabel`. Does not affect the
2.7
   → `newLabel`.
```

(continues on next page)

```
testLabel.set_text("Copy")
testLabel.set_style(label.style_label_up)
testLabel.set_x(bar_index)

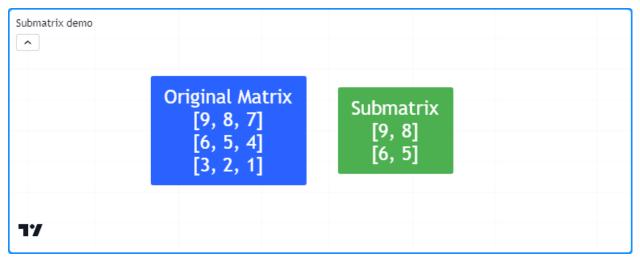
// Change the `x` value of `newLabel`.
newLabel.set_x(bar_index)

// Plot the total number of labels.
plot(label.all.size(), linewidth = 3)
```

Submatrices

In Pine, a *submatrix* is a *shallow copy* of an existing matrix that only includes the rows and columns specified by the from_row/column and to_row/column parameters. In essence, it is a sliced copy of a matrix.

For example, the script below creates an mSub matrix from the m matrix via the m.submatrix() method, then calls our user-defined debugLabel() function to display the rows of both matrices in labels:



```
//@version=5
   indicator("Submatrix demo")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param barIndex The `bar_index` to display the label at.
6
   //@param bgColor The background color of the label.
   //@param textColor The color of the label's text.
   //@param note The text to display above the rows.
9
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
          label.new(
               barIndex, 0, labelText, color = bgColor, style = label.style_label_
   ⇔center,
                textcolor = textColor, size = size.huge
18
                                                                              (continues on next page)
```

```
20
   //@variable A 3x3 matrix of values.
21
   var m = matrix.new<float>()
22
23
   if bar_index == last_bar_index - 1
24
        // Add columns to `m`.
25
       m.add_col(0, array.from(9, 6, 3))
26
       m.add_col(1, array.from(8, 5, 2))
27
       m.add_col(2, array.from(7, 4, 1))
28
        // Display the rows of `m`.
29
       m.debugLabel(note = "Original Matrix")
30
31
32
        //@variable A 2x2 submatrix of `m` containing the first two rows and columns.
33
       matrix<float> mSub = m.submatrix(from_row = 0, to_row = 2, from_column = 0, to_
    \rightarrowcolumn = 2)
        // Display the rows of `mSub`
34
       debugLabel(mSub, bar_index + 10, bgColor = color.green, note = "Submatrix")
```

3.15.7 Scope and history

Matrix variables leave historical trails on each bar, allowing scripts to use the history-referencing operator [] to interact with past matrix instances previously assigned to a variable. Additionally, scripts can modify matrices assigned to global variables from within the scopes of *functions*, *methods*, and *conditional structures*.

This script calculates the average ratios of body and wick distances relative to the bar range over length bars. It displays the data along with values from length bars ago in a table. The user-defined addData() function adds columns of current and historical ratios to the globalMatrix, and the calcAvg() function references previous matrices assigned to globalMatrix using the [] operator to calculate a matrix of averages:



```
//@version=5
indicator("Scope and history demo", "Bar ratio comparison")

(continues on next page)
```

```
int length = input.int(10, "Length", 1)
   //@variable A global matrix.
6
   matrix<float> globalMatrix = matrix.new<float>()
   //@function Calculates the ratio of body range to candle range.
   bodyRatio() =>
10
       math.abs(close - open) / (high - low)
11
12
   //@function Calculates the ratio of upper wick range to candle range.
13
   upperWickRatio() =>
14
        (high - math.max(open, close)) / (high - low)
15
   //@function Calculates the ratio of lower wick range to candle range.
17
   lowerWickRatio() =>
18
        (math.min(open, close) - low) / (high - low)
19
20
   //@function Adds data to the `globalMatrix`.
21
   addData() =>
22
        // Add a new column of data at `column` 0.
23
       qlobalMatrix.add_col(0, array.from(bodyRatio(), upperWickRatio(),__
24
    →lowerWickRatio()))
       //@variable The column of `globalMatrix` from index 0 `length` bars ago.
25
       array<float> pastValues = globalMatrix.col(0)[length]
26
       // Add `pastValues` to the `globalMatrix`, or an array of `na` if `pastValues` is_
27
    →`na`.
       if na(pastValues)
2.8
           globalMatrix.add_col(1, array.new<float>(3))
29
       else
30
            globalMatrix.add_col(1, pastValues)
31
32
   //@function Returns the `length`-bar average of matrices assigned to `globalMatrix`_

→on historical bars.

   calcAvg() =>
34
       //@variable The sum historical `globalMatrix` matrices.
35
       matrix<float> sums = matrix.new<float>(globalMatrix.rows(), globalMatrix.
36
    \rightarrowcolumns(), 0.0)
       for i = 0 to length - 1
37
            //@variable The `qlobalMatrix` matrix `i` bars before the current bar.
           matrix<float> previous = globalMatrix[i]
39
           // Break the loop if `previous` is `na`.
40
           if na(previous)
41
                sums.fill(na)
42
                break
43
            // Assign the sum of `sums` and `previous` to `sums`.
44
            sums := matrix.sum(sums, previous)
45
        // Divide the `sums` matrix by the `length`.
46
       result = sums.mult(1.0 / length)
47
48
   // Add data to the `globalMatrix`.
49
   addData()
50
   //@variable The historical average of the `globalMatrix` matrices.
53
   globalAvg = calcAvg()
54
   //@variable A `table` displaying information from the `globalMatrix`.
55
   var table infoTable = table.new(
                                                                                 (continues on next page)
```

```
position.middle_center, globalMatrix.columns() + 1, globalMatrix.rows() + 1,__
57
   →bgcolor = color.navy
   )
58
   // Define value cells.
   for [i, row] in globalAvg
61
       for [j, value] in row
62
           color textColor = value > 0.333 ? color.orange : color.gray
63
           infoTable.cell(j + 1, i + 1, str.tostring(value), text_color = textColor,__
64
   →text_size = size.huge)
65
   // Define header cells.
   infoTable.cell(0, 1, "Body ratio", text_color = color.white, text_size = size.huge)
   infoTable.cell(0, 2, "Upper wick ratio", text_color = color.white, text_size = size.
   infoTable.cell(0, 3, "Lower wick ratio", text_color = color.white, text_size = size.
   →huae)
   infoTable.cell(1, 0, "Current average", text_color = color.white, text_size = size.
   infoTable.cell(2, 0, str.format("{0} bars ago", length), text_color = color.white,_
   →text_size = size.huge)
```

Note that:

- The addData() and calcAvg() functions have no parameters, as they directly interact with the glob-alMatrix and length variables declared in the outer scope.
- calcAvg() calculates the average by adding previous matrices using matrix.sum() and multiplying all elements by 1 / length using matrix.mult(). We discuss these and other specialized functions in our *Matrix calculations* section below.

3.15.8 Inspecting a matrix

The ability to inspect the shape of a matrix and patterns within its elements is crucial, as it helps reveal important information about a matrix and its compatibility with various calculations and transformations. Pine ScriptTM includes several built-ins for matrix inspection, including matrix.is_square(), matrix.is_identity(), matrix.is_diagonal(), matrix.is_antidiagonal(), matrix.is_symmetric(), matrix.is_triangular(), matrix.is_stochastic(), matrix.is_binary(), and matrix.is_zero().

To demonstrate these features, this example contains a custom <code>inspect()</code> method that uses conditional blocks with <code>matrix.is_*()</code> functions to return information about a matrix. It displays a string representation of an m matrix and the description returned from <code>m.inspect()</code> in labels on the chart:

```
This matrix:

- Has an equal number of rows and columns.

- Contains only 1s and 0s.

- Contains only 0s above and/or below its main diagonal.

- Only has nonzero values in its main diagonal.

- Equals its transpose.

- Equals the negative of its transpose.

- Is the identity matrix.
```

```
//@version=5
   indicator("Matrix inspection demo")
   //@function Inspects a matrix using `matrix.is_*()` functions and returns a `string`_
    →describing some of its features.
   method inspect(matrix<int> this) =>
       //@variable A string describing `this` matrix.
6
       string result = "This matrix:\n"
       if this.is_square()
8
            result += "- Has an equal number of rows and columns.\n"
       if this.is_binary()
10
           result += "- Contains only 1s and 0s.\n"
11
       if this.is_zero()
12
           result += "- Is filled with 0s.\n"
13
       if this.is_triangular()
14
           result += "- Contains only 0s above and/or below its main diagonal.\n"
15
       if this.is_diagonal()
16
           result += "- Only has nonzero values in its main diagonal.\n"
17
       if this.is_antidiagonal()
18
           result += "- Only has nonzero values in its main antidiagonal.\n"
19
       if this.is_symmetric()
20
           result += "- Equals its transpose.\n"
21
       if this.is_antisymmetric()
22
           result += "- Equals the negative of its transpose.\n"
23
       if this.is_identity()
24
           result += "- Is the identity matrix.\n"
25
       result
26
27
   //@variable A 4x4 identity matrix.
28
   matrix<int> m = matrix.new<int>()
29
30
   // Add rows to the matrix.
31
   m.add_row(0, array.from(1, 0, 0, 0))
32
   m.add_row(1, array.from(0, 1, 0, 0))
33
   m.add_row(2, array.from(0, 0, 1, 0))
   m.add_row(3, array.from(0, 0, 0, 1))
35
36
   if bar_index == last_bar_index - 1
37
       // Display the `m` matrix in a blue label.
38
       label.new(
39
             bar_index, 0, str.tostring(m), color = color.blue, style = label.style_label_
40
    \rightarrowright,
                                                                                 (continues on next page)
```

```
textcolor = color.white, size = size.huge

// Display the result of `m.inspect()` in a purple label.

label.new(

bar_index, 0, m.inspect(), color = color.purple, style = label.style_label_

textcolor = color.white, size = size.huge

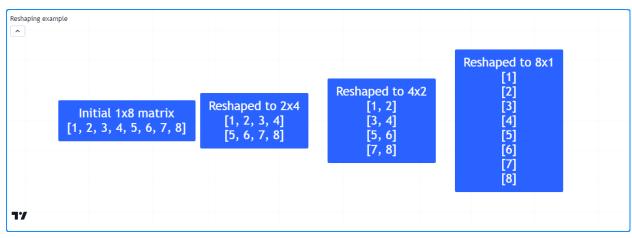
// textcolor = color.white, size = size.huge
```

3.15.9 Manipulating a matrix

Reshaping

The shape of a matrix can determine its compatibility with various matrix operations. In some cases, it is necessary to change the dimensions of a matrix without affecting the number of elements or the values they reference, otherwise known as *reshaping*. To reshape a matrix in Pine, use the matrix.reshape() function.

This example demonstrates the results of multiple reshaping operations on a matrix. The initial m matrix has a 1x8 shape (one row and eight columns). Through successive calls to the m.reshape() method, the script changes the shape of m to 2x4, 4x2, and 8x1. It displays each reshaped matrix in a label on the chart using the custom debugLabel () method:



```
//@version=5
   indicator("Reshaping example")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param
              barIndex The `bar_index` to display the label at.
   //@param bgColor The background color of the label.
   //@param
              textColor The color of the label's text.
   //@param
              note The text to display above the rows.
   method debugLabel(
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
```

```
⇔center,
                 textcolor = textColor, size = size.huge
18
19
20
   //@variable A matrix containing the values 1-8.
21
   matrix<int> m = matrix.new<int>()
22
23
   if bar_index == last_bar_index - 1
24
       // Add the initial vector of values.
25
       m.add_row(0, array.from(1, 2, 3, 4, 5, 6, 7, 8))
26
       m.debugLabel(note = "Initial 1x8 matrix")
27
28
29
       // Reshape. `m` now has 2 rows and 4 columns.
       m.reshape(2, 4)
30
       m.debugLabel(bar_index + 10, note = "Reshaped to 2x4")
31
32
       // Reshape. `m` now has 4 rows and 2 columns.
33
       m.reshape(4, 2)
34
       m.debugLabel(bar_index + 20, note = "Reshaped to 4x2")
35
36
       // Reshape. `m` now has 8 rows and 1 column.
37
       m.reshape(8, 1)
38
       m.debugLabel(bar_index + 30, note = "Reshaped to 8x1")
```

Note that:

- The order of elements in m does not change with each m.reshape() call.
- When reshaping a matrix, the product of the rows and columns arguments must equal the matrix.elements_count() value, as matrix.reshape() cannot change the number of elements in a matrix.

Reversing

One can reverse the order of all elements in a matrix using matrix.reverse(). This function moves the references of an m-by-n matrix id at the i-th row and j-th column to the m - 1 - i row and n - 1 - j column.

For example, this script creates a 3x3 matrix containing the values 1-9 in ascending order, then uses the reverse() method to reverse its contents. It displays the original and modified versions of the matrix in labels on the chart via m.debugLabel():



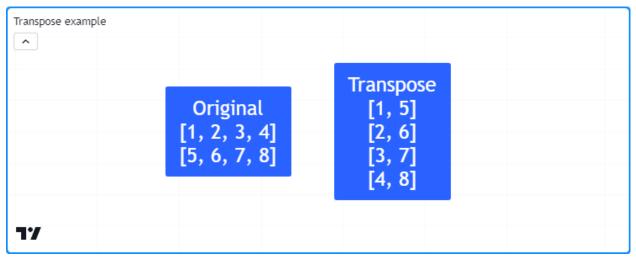
```
//@version=5
   indicator("Reversing demo")
2
3
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
               barIndex The `bar_index` to display the label at.
   //@param
   //@param bgColor The background color of the label.
   //@param textColor The color of the label's text.
8
   //@param
             note The text to display above the rows.
9
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center,
                textcolor = textColor, size = size.huge
19
20
   //@variable A 3x3 matrix.
21
   matrix<float> m = matrix.new<float>()
22
23
   // Add rows to `m`.
24
   m.add_row(0, array.from(1, 2, 3))
25
   m.add_row(1, array.from(4, 5, 6))
26
   m.add_row(2, array.from(7, 8, 9))
27
28
   if bar_index == last_bar_index - 1
29
       // Display the contents of `m`.
30
       m.debugLabel(note = "Original")
31
       // Reverse `m`, then display its contents.
32
       m.reverse()
33
       m.debugLabel(bar_index + 10, color.red, note = "Reversed")
```

Transposing

Transposing a matrix is a fundamental operation that flips all rows and columns in a matrix about its *main diagonal* (the diagonal vector of all values in which the row index equals the column index). This process produces a new matrix with reversed row and column dimensions, known as the *transpose*. Scripts can calculate the transpose of a matrix using matrix.transpose().

For any m-row, n-column matrix, the matrix returned from matrix.transpose() will have n rows and m columns. All elements in a matrix at the i-th row and j-th column correspond to the elements in its transpose at the j-th row and i-th column.

This example declares a $2x4\,\text{m}$ matrix, calculates its transpose using the m.transpose() method, and displays both matrices on the chart using our custom <code>debugLabel()</code> method. As we can see below, the transposed matrix has a 4x2 shape, and the rows of the transpose match the columns of the original:

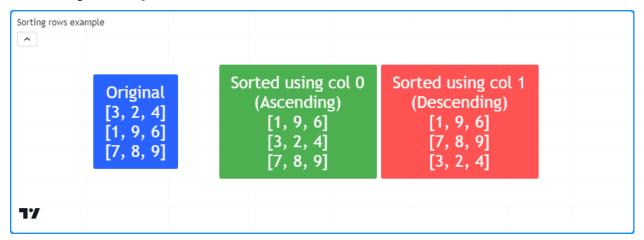


```
//@version=5
   indicator("Transpose example")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param barIndex The `bar_index` to display the label at.
   //@param bgColor The background color of the label.
   //@param textColor The color of the label's text.
             note The text to display above the rows.
   //@param
   method debugLabel(
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
    ) =>
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center.
                textcolor = textColor, size = size.huge
19
20
   //@variable A 2x4 matrix.
21
   matrix<int> m = matrix.new<int>()
22
23
   // Add columns to `m`.
24
   m.add_col(0, array.from(1, 5))
25
   m.add_col(1, array.from(2, 6))
26
   m.add_col(2, array.from(3, 7))
27
   m.add_col(3, array.from(4, 8))
28
29
   //@variable The transpose of `m`. Has a 4x2 shape.
30
31
   matrix<int> mt = m.transpose()
33
   if bar_index == last_bar_index - 1
       m.debugLabel(note = "Original")
34
       mt.debugLabel(bar_index + 10, note = "Transpose")
35
```

Sorting

Scripts can sort the contents of a matrix via matrix.sort(). Unlike array.sort(), which sorts *elements*, this function organizes all *rows* in a matrix in a specified order (order.ascending by default) based on the values in a specified column.

This script declares a 3x3 m matrix, sorts the rows of the m1 copy in ascending order based on the first column, then sorts the rows of the m2 copy in descending order based on the second column. It displays the original matrix and sorted copies in labels using our debugLabel() method:



```
//@version=5
   indicator("Sorting rows example")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param
               barIndex The `bar_index` to display the label at.
   //@param
             bgColor The background color of the label.
               textColor The color of the label's text.
   //@param
   //@param
               note The text to display above the rows.
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
   \rightarrowcenter,
                textcolor = textColor, size = size.huge
18
19
20
   //@variable A 3x3 matrix.
21
   matrix<int> m = matrix.new<int>()
22
   if bar_index == last_bar_index - 1
24
       // Add rows to `m`.
25
       m.add_row(0, array.from(3, 2, 4))
26
       m.add_row(1, array.from(1, 9, 6))
27
       m.add_row(2, array.from(7, 8, 9))
28
       m.debugLabel(note = "Original")
29
       // Copy `m` and sort rows in ascending order based on the first column (default).
31
       matrix<int> m1 = m.copy()
```

```
m1.sort()
m1.debugLabel(bar_index + 10, color.green, note = "Sorted using col 0\n(Ascending)

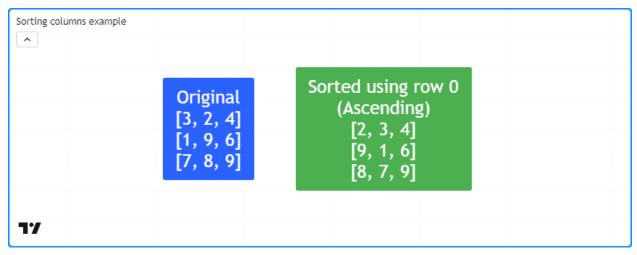
"")

// Copy `m` and sort rows in descending order based on the second column.
matrix<int> m2 = m.copy()
m2.sort(1, order.descending)
m2.debugLabel(bar_index + 20, color.red, note = "Sorted using col 1\n(Descending)

"")
```

It's important to note that matrix.sort() does not sort the columns of a matrix. However, one *can* use this function to sort matrix columns with the help of matrix.transpose().

As an example, this script contains a <code>sortColumns()</code> method that uses the sort() method to sort the transpose of a matrix using the column corresponding to the row of the original matrix. The script uses this method to sort the m matrix based on the contents of its first row:



```
//@version=5
2
   indicator ("Sorting columns example")
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param barIndex The `bar_index` to display the label at.
   //@param bgColor The background color of the label.
   //@param textColor The color of the label's text.
   //@param
             note The text to display above the rows.
   method debugLabel(
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
    ) =>
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center.
                textcolor = textColor, size = size.huge
18
            )
19
20
   //@function Sorts the columns of `this` matrix based on the values in the specified_
                                                                              (continues on next page)
```

```
method sortColumns(matrix<int> this, int row = 0, bool ascending = true) =>
22
       //@variable The transpose of `this` matrix.
23
       matrix<int> thisT = this.transpose()
24
       //@variable Is `order.ascending` when `ascending` is `true`, `order.descending`_
25
   →otherwise.
       order = ascending ? order.ascending : order.descending
26
       // Sort the rows of `thisT` using the `row` column.
27
       thisT.sort(row, order)
28
       //@variable A copy of `this` matrix with sorted columns.
29
       result = thisT.transpose()
30
31
   //@variable A 3x3 matrix.
32
33
   matrix<int> m = matrix.new<int>()
34
   if bar_index == last_bar_index - 1
35
       // Add rows to `m`.
36
       m.add_row(0, array.from(3, 2, 4))
37
       m.add_row(1, array.from(1, 9, 6))
38
       m.add_row(2, array.from(7, 8, 9))
40
       m.debugLabel(note = "Original")
41
       // Sort the columns of `m` based on the first row and display the result.
42.
       m.sortColumns(0).debugLabel(bar_index + 10, note = "Sorted using row 0\
43
   →n (Ascending) ")
```

Concatenating

Scripts can *concatenate* two matrices using matrix.concat(). This function appends the rows of an id2 matrix to the end of an id1 matrix with the same number of columns.

To create a matrix with elements representing the *columns* of a matrix appended to another, *transpose* both matrices, use matrix.concat() on the transposed matrices, then transpose() the result.

For example, this script appends the rows of the m2 matrix to the m1 matrix and appends their columns using *transposed* copies of the matrices. It displays the m1 and m2 matrices and the results after concatenating their rows and columns in labels using the custom <code>debugLabel()</code> method:

```
Concatenation demo

Matrix 1
[1, 1, 1]
[1, 1, 1]
[1, 1, 1]
[2, 2, 2]
[2, 2, 2]
[2, 2, 2]
[2, 2, 2]
[2, 2, 2]

Matrix 2
[1, 1, 1]
[1, 1, 1]
[2, 2, 2]
[1, 1, 1, 2, 2, 2]
[1, 1, 1, 2, 2, 2]
```

```
//@version=5
indicator("Concatenation demo")

//@function Displays the rows of a matrix in a label with a note.
//@param this The matrix to display.
```

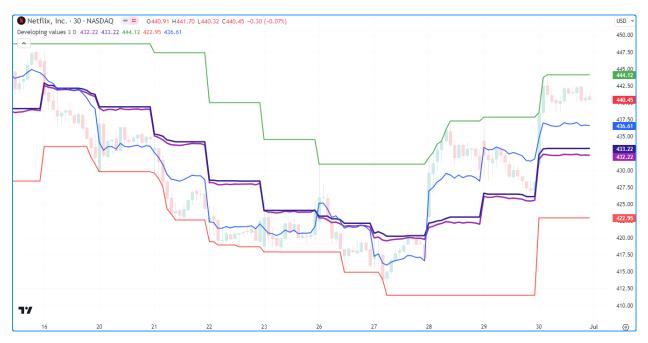
```
//@param
               barIndex The `bar_index` to display the label at.
   //@param
               bgColor The background color of the label.
   //@param
                textColor The color of the label's text.
                note The text to display above the rows.
   //@param
   method debugLabel (
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
    ⇔center.
                 textcolor = textColor, size = size.huge
18
19
20
   //@variable A 2x3 matrix filled with 1s.
21
   matrix < int > m1 = matrix.new < int > (2, 3, 1)
22
   //@variable A 2x3 matrix filled with 2s.
23
24
   matrix < int > m2 = matrix.new < int > (2, 3, 2)
25
   //@variable The transpose of `m1`.
26
   t1 = m1.transpose()
27
   //@variable The transpose of `m2`.
28
   t2 = m2.transpose()
29
31
   if bar_index == last_bar_index - 1
       // Display the original matrices.
32
       m1.debugLabel(note = "Matrix 1")
33
       m2.debugLabel(bar_index + 10, note = "Matrix 2")
34
       // Append the rows of `m2` to the end of `m1` and display `m1`.
35
       m1.concat (m2)
       m1.debugLabel(bar_index + 20, color.blue, note = "Appended rows")
37
       // Append the rows of `t2` to the end of `t1`, then display the transpose of `t1.
38
       t1.concat(t2)
39
       t1.transpose().debugLabel(bar_index + 30, color.purple, note = "Appended columns")
```

3.15.10 Matrix calculations

Element-wise calculations

Pine scripts can calculate the *average*, *minimum*, *maximum*, and *mode* of all elements within a matrix via matrix.avg(), matrix.min(), matrix.max(), and matrix.mode(). These functions operate the same as their array.* equivalents, allowing users to run element-wise calculations on a matrix, its *submatrices*, and its *rows and columns* using the same syntax. For example, the built-in *.avg() functions called on a 3x3 matrix with values 1-9 and an array with the same nine elements will both return a value of 5.

The script below uses *.avg(), *.max(), and *.min() methods to calculate developing averages and extremes of OHLC data in a period. It adds a new column of open, high, low, and close values to the end of the ohlcData matrix whenever queueColumn is true. When false, the script uses the get() and set() matrix methods to adjust the elements in the last column for developing HLC values in the current period. It uses the ohlcData matrix, a submatrix(), and row() and col() arrays to calculate the developing OHLC4 and HL2 averages over length periods, the maximum high and minimum low over length periods, and the current period's developing OHLC4 price:



```
//@version=5
   indicator ("Element-wise calculations example", "Developing values", overlay = true)
2
   //@variable The number of data points in the averages.
4
   int length = input.int(3, "Length", 1)
   //@variable The timeframe of each reset period.
   string timeframe = input.timeframe("D", "Reset Timeframe")
   //@variable A 4x`length` matrix of OHLC values.
   var matrix<float> ohlcData = matrix.new<float>(4, length)
10
11
   //@variable Is `true` at the start of a new bar at the `timeframe`.
12
   bool queueColumn = timeframe.change(timeframe)
13
   if queueColumn
15
       // Add new values to the end column of `ohlcData`.
16
       ohlcData.add_col(length, array.from(open, high, low, close))
17
       // Remove the oldest column from `ohlcData`.
18
       ohlcData.remove_col(0)
19
   else
20
       // Adjust the last element of column 1 for new highs.
21
       if high > ohlcData.get(1, length - 1)
22
           ohlcData.set(1, length - 1, high)
23
       // Adjust the last element of column 2 for new lows.
24
       if low < ohlcData.get(2, length - 1)</pre>
25
           ohlcData.set(2, length - 1, low)
26
       // Adjust the last element of column 3 for the new closing price.
       ohlcData.set(3, length - 1, close)
28
29
   //@variable The `matrix.avg()` of all elements in `ohlcData`.
30
   avgOHLC4 = ohlcData.avg()
31
   //@variable The `matrix.avg()` of all elements in rows 1 and 2, i.e., the average of
   \rightarrowall `high` and `low` values.
   avgHL2 = ohlcData.submatrix(from_row = 1, to_row = 3).avg()
   //@variable The `matrix.max()` of all values in `ohlcData`. Equivalent to `ohlcData.
```

```
\hookrightarrowrow(1).max()`.
   maxHigh = ohlcData.max()
35
   //@variable The `array.min()` of all `low` values in `ohlcData`. Equivalent to-
   → `ohlcData.min()`.
   minLow = ohlcData.row(2).min()
   //@variable The `array.avg()` of the last column in `ohlcData`, i.e., the current_
   →OHLC4.
   ohlc4Value = ohlcData.col(length - 1).avg()
39
   plot(avgOHLC4, "Average OHLC4", color.purple, 2)
41
   plot(avgHL2, "Average HL2", color.navy, 2)
42.
   plot(maxHigh, "Max High", color.green)
   plot (minLow, "Min Low", color.red)
  plot(ohlc4Value, "Current OHLC4", color.blue)
```

Note that:

- In this example, we used array.*() and matrix.*() methods interchangeably to demonstrate their similarities in syntax and behavior.
- Users can calculate the matrix equivalent of array.sum() by multiplying the matrix.avg() by the matrix.elements_count().

Special calculations

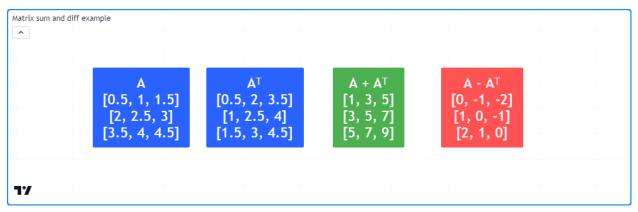
Pine ScriptTM features several built-in functions for performing essential matrix arithmetic and linear algebra operations, including matrix.sum(), matrix.diff(), matrix.mult(), matrix.pow(), matrix.det(), matrix.inv(), matrix.pinv(), matrix.rank(), matrix.trace(), matrix.eigenvalues(), matrix.eigenvectors(), and matrix.kron(). These functions are advanced features that facilitate a variety of matrix calculations and transformations.

Below, we explain a few fundamental functions with some basic examples.

`matrix.sum()` and `matrix.diff()`

Scripts can perform addition and subtraction of two matrices with the same shape or a matrix and a scalar value using the matrix.sum() and matrix.diff() functions. These functions use the values from the id2 matrix or scalar to add to or subtract from the elements in id1.

This script demonstrates a simple example of matrix addition and subtraction in Pine. It creates a 3x3 matrix, calculates its *transpose*, then calculates the matrix.sum() and matrix.diff() of the two matrices. This example displays the original matrix, its transpose, and the resulting sum and difference matrices in labels on the chart:



```
//@version=5
   indicator ("Matrix sum and diff example")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param barIndex The `bar_index` to display the label at.
   //@param bgColor The background color of the label.
   //@param textColor The color of the label's text.
   //@param
             note The text to display above the rows.
9
   method debugLabel (
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
        color textColor = color.white, string note = ""
12
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center,
                textcolor = textColor, size = size.huge
19
20
   //@variable A 3x3 matrix.
21
   m = matrix.new<float>()
22
23
   // Add rows to `m`.
24
   m.add_row(0, array.from(0.5, 1.0, 1.5))
25
   m.add_row(1, array.from(2.0, 2.5, 3.0))
26
   m.add_row(2, array.from(3.5, 4.0, 4.5))
27
28
   if bar_index == last_bar_index - 1
29
      // Display `m`.
30
       m.debugLabel(note = "A")
31
       // Get and display the transpose of `m`.
32
       matrix<float> t = m.transpose()
33
       t.debugLabel(bar_index + 10, note = "A?")
34
       // Calculate the sum of the two matrices. The resulting matrix is symmetric.
35
       matrix.sum(m, t).debugLabel(bar_index + 20, color.green, note = "A + A2")
36
       // Calculate the difference between the two matrices. The resulting matrix is_
    →antisymmetric.
       matrix.diff(m, t).debugLabel(bar_index + 30, color.red, note = "A - A?")
```

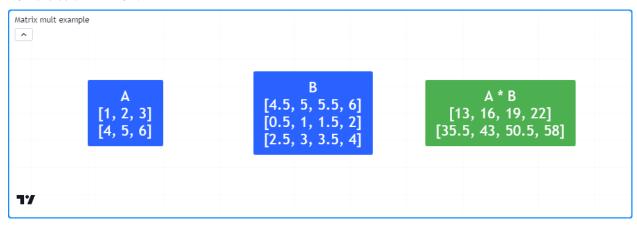
Note that:

- In this example, we've labeled the original matrix as "A" and the transpose as "A".
- Adding "A" and "A" produces a symmetric matrix, and subtracting them produces an antisymmetric matrix.

`matrix.mult()`

Scripts can multiply two matrices via the matrix.mult() function. This function also facilitates the multiplication of a matrix by an array or a scalar value.

In the case of multiplying two matrices, unlike addition and subtraction, matrix multiplication does not require two matrices to share the same shape. However, the number of columns in the first matrix must equal the number of rows in the second one. The resulting matrix returned by matrix.mult() will contain the same number of rows as idl and the same number of columns as idl. For instance, a 2x3 matrix multiplied by a 3x4 matrix will produce a matrix with two rows and four columns, as shown below. Each value within the resulting matrix is the dot product of the corresponding row in idl and column in idl:



```
//@version=5
   indicator("Matrix mult example")
2
   //@function Displays the rows of a matrix in a label with a note.
   //@param this The matrix to display.
   //@param
               barIndex The `bar_index` to display the label at.
6
   //@param bgColor The background color of the label.
   //@param
               textColor The color of the label's text.
   //@param
               note The text to display above the rows.
9
   method debugLabel(
10
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
11
12
        color textColor = color.white, string note = ""
13
       labelText = note + "\n" + str.tostring(this)
14
       if barstate.ishistory
15
           label.new(
16
                barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
   ⇔center,
                textcolor = textColor, size = size.huge
18
19
20
   //@variable A 2x3 matrix.
21
   a = matrix.new<float>()
22
   //@variable A 3x4 matrix.
23
24
   b = matrix.new<float>()
25
   // Add rows to `a`.
26
   a.add_row(0, array.from(1, 2, 3))
27
   a.add_row(1, array.from(4, 5, 6))
28
```

(continues on next page)

```
// Add rows to `b`.
30
   b.add_row(0, array.from(0.5, 1.0, 1.5, 2.0))
31
   b.add_row(1, array.from(2.5, 3.0, 3.5, 4.0))
32
   b.add_row(0, array.from(4.5, 5.0, 5.5, 6.0))
33
34
   if bar_index == last_bar_index - 1
35
       //@variable The result of `a` * `b`.
36
       matrix<float> ab = a.mult(b)
37
       // Display `a`, `b`, and `ab` matrices.
38
       debugLabel(a, note = "A")
39
       debugLabel(b, bar_index + 10, note = "B")
40
       debugLabel(ab, bar_index + 20, color.green, note = "A * B")
```

Note that:

• In contrast to the multiplication of scalars, matrix multiplication is *non-commutative*, i.e., matrix.mult(a, b) does not necessarily produce the same result as matrix.mult(b, a). In the context of our example, the latter will raise a runtime error because the number of columns in b doesn't equal the number of rows in a.

When multiplying a matrix and an array, this function treats the operation the same as multiplying idl by a single-column matrix, but it returns an array with the same number of elements as the number of rows in idl. When matrix.mult() passes a scalar as its idl value, the function returns a new matrix whose elements are the elements in idl multiplied by the idl value.

`matrix.det()`

A *determinant* is a scalar value associated with a square matrix that describes some of its characteristics, namely its invertibility. If a matrix has an inverse, its determinant is nonzero. Otherwise, the matrix is *singular* (non-invertible). Scripts can calculate the determinant of a matrix via matrix.det().

Programmers can use determinants to detect similarities between matrices, identify *full-rank* and *rank-deficient* matrices, and solve systems of linear equations, among other applications.

For example, this script utilizes determinants to solve a system of linear equations with a matching number of unknown values using Cramer's rule. The user-defined <code>solve()</code> function returns an array containing solutions for each unknown value in the system, where the n-th element of the array is the determinant of the coefficient matrix with the n-th column replaced by the column of constants divided by the determinant of the original coefficients.

In this script, we've defined the matrix m that holds coefficients and constants for these three equations:

```
\begin{cases}
3 * x0 + 4 * x1 - 1 * x2 = 8 \\
5 * x0 - 2 * x1 + 1 * x2 = 4 \\
2 * x0 - 2 * x1 + 1 * x2 = 1
\end{cases}
```

The solution to this system is (x0 = 1, x1 = 2, x2 = 3). The script calculates these values from m via m.solve() and plots them on the chart:

```
Cramer's Rule 1.00 2.00 3.00

2.50

2.00

1.50
```

```
//@version=5
   indicator("Determinants example", "Cramer's Rule")
   //@function Solves a system of linear equations with a matching number of unknowns_
   ⇒using Cramer's rule.
             this An augmented matrix containing the coefficients for each unknown and
   //@param
   →the results of
               the equations. For example, a row containing the values 2, -1, and 3—
   →represents the equation
               ^2 * x0 + (-1) * x1 = 3, where ^x0 and ^x1 are the unknown values in
   \rightarrowthe system.
   //@returns An array containing solutions for each variable in the system.
   solve(matrix<float> this) =>
       //@variable The coefficient matrix for the system of equations.
10
       matrix<float> coefficients = this.submatrix(from_column = 0, to_column = this.
       //@variable The array of resulting constants for each equation.
12
       array<float> constants = this.col(this.columns() - 1)
13
       //@variable An array containing solutions for each unknown in the system.
14
       array<float> result = array.new<float>()
15
16
       //@variable The determinant value of the coefficient matrix.
17
       float baseDet = coefficients.det()
18
       matrix<float> modified = na
19
       for col = 0 to coefficients.columns() - 1
20
           modified := coefficients.copy()
21
           modified.add_col(col, constants)
22
           modified.remove_col(col + 1)
23
24
           // Calculate the solution for the column's unknown by dividing the...
25
   →determinant of `modified` by the `baseDet`.
           result.push (modified.det() / baseDet)
26
27
28
       result.
29
   //@variable A 3x4 matrix containing coefficients and results for a system of three_
   \rightarrowequations.
   m = matrix.new<float>()
31
32
   // Add rows for the following equations:
33
   // Equation 1: 3 * x0 + 4 * x1 - 1 * x2 = 8
34
   // Equation 2: 5 * x0 - 2 * x1 + 1 * x2 = 4
35
   // Equation 3: 2 * x0 - 2 * x1 + 1 * x2 = 1
36
   m.add_row(0, array.from(3.0, 4.0, -1.0, 8.0))
37
   m.add_row(1, array.from(5.0, -2.0, 1.0, 4.0))
38
   m.add_row(2, array.from(2.0, -2.0, 1.0, 1.0))
```

(continues on next page)

Note that:

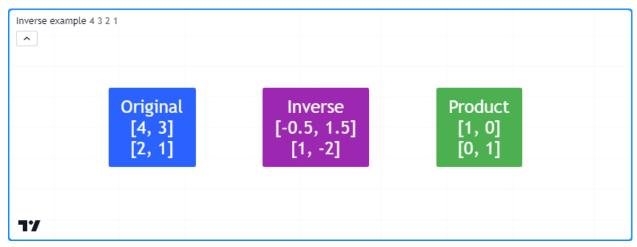
- Solving systems of equations is particularly useful for regression analysis, e.g., linear and polynomial regression.
- Cramer's rule works fine for small systems of equations. However, it's computationally inefficient on larger systems. Other methods, such as Gaussian elimination, are often preferred for such use cases.

`matrix.inv()` and `matrix.pinv()`

For any non-singular square matrix, there is an inverse matrix that yields the identity matrix when *multiplied* by the original. Inverses have utility in various matrix transformations and solving systems of equations. Scripts can calculate the inverse of a matrix **when one exists** via the matrix.inv() function.

For singular (non-invertible) matrices, one can calculate a generalized inverse (pseudoinverse), regardless of whether the matrix is square or has a nonzero determinant, via the matrix.pinv() function. Keep in mind that unlike a true inverse, the product of a pseudoinverse and the original matrix does not necessarily equal the identity matrix unless the original matrix *is invertible*.

The following example forms a 2x2 m matrix from user inputs, then uses the m.inv() and m.pinv() methods to calculate the inverse or pseudoinverse of m. The script displays the original matrix, its inverse or pseudoinverse, and their product in labels on the chart:



```
//@version=5
indicator("Inverse example")

// Element inputs for the 2x2 matrix.
float r0c0 = input.float(4.0, "Row 0, Col 0")
float r0c1 = input.float(3.0, "Row 0, Col 1")
float r1c0 = input.float(2.0, "Row 1, Col 0")
```

```
float r1c1 = input.float(1.0, "Row 1, Col 1")
   //@function Displays the rows of a matrix in a label with a note.
10
               this The matrix to display.
   //@param
11
   //@param
               barIndex The `bar_index` to display the label at.
12
   //@param
               bgColor The background color of the label.
13
   //@param
               textColor The color of the label's text.
14
   //@param
               note The text to display above the rows.
15
   method debugLabel (
16
        matrix<float> this, int barIndex = bar_index, color bgColor = color.blue,
17
        color textColor = color.white, string note = ""
18
19
20
       labelText = note + "\n" + str.tostring(this)
21
       if barstate.ishistory
           label.new(
22
                 barIndex, 0, labelText, color = bgColor, style = label.style_label_
23
   ⇔center.
                 textcolor = textColor, size = size.huge
24
25
26
   //@variable A 2x2 matrix of input values.
27
   m = matrix.new<float>()
28
29
   // Add input values to `m`.
30
   m.add_row(0, array.from(r0c0, r0c1))
31
32
   m.add_row(1, array.from(r1c0, r1c1))
33
   //@variable Is `true` if `m` is square with a nonzero determinant, indicating_
34
   →invertibility.
   bool isInvertible = m.is_square() and m.det()
35
   //@variable The inverse or pseudoinverse of `m`.
37
38
   mInverse = isInvertible ? m.inv() : m.pinv()
39
   //@variable The product of `m` and `mInverse`. Returns the identity matrix when_
40
   →`isInvertible` is `true`.
   matrix<float> product = m.mult(mInverse)
41
42
43
   if bar_index == last_bar_index - 1
44
       // Display `m`, `mInverse`, and their `product`.
       m.debugLabel(note = "Original")
45
       mInverse.debugLabel(bar_index + 10, color.purple, note = isInvertible ? "Inverse"
46
   →: "Pseudoinverse")
       product.debugLabel(bar_index + 20, color.green, note = "Product")
47
```

Note that:

• This script will only call m.inv() when isInvertible is true, i.e., when m is square and has a nonzero determinant. Otherwise, it uses m.pinv() to calculate the generalized inverse.

`matrix.rank()`

The *rank* of a matrix represents the number of linearly independent vectors (rows or columns) it contains. In essence, matrix rank measures the number of vectors one cannot express as a linear combination of others, or in other words, the number of vectors that contain **unique** information. Scripts can calculate the rank of a matrix via matrix.rank().

This script identifies the number of linearly independent vectors in two 3x3 matrices (m1 and m2) and plots the values in a separate pane. As we see on the chart, the m1.rank() value is 3 because each vector is unique. The m2.rank() value, on the other hand, is 1 because it has just one unique vector:



```
//@version=5
   indicator("Matrix rank example")
2
   //@variable A 3x3 full-rank matrix.
   m1 = matrix.new<float>()
   //@variable A 3x3 rank-deficient matrix.
   m2 = matrix.new<float>()
   // Add linearly independent vectors to `m1`.
   m1.add_row(0, array.from(3, 2, 3))
10
   m1.add_row(1, array.from(4, 6, 6))
11
   m1.add_row(2, array.from(7, 4, 9))
12
13
   // Add linearly dependent vectors to `m2`.
14
   m2.add_row(0, array.from(1, 2, 3))
15
   m2.add_row(1, array.from(2, 4, 6))
16
   m2.add_row(2, array.from(3, 6, 9))
17
18
   // Plot `matrix.rank()` values.
19
   plot(m1.rank(), color = color.green, linewidth = 3)
20
   plot(m2.rank(), color = color.red, linewidth = 3)
```

Note that:

- The highest rank value a matrix can have is the minimum of its number of rows and columns. A matrix with the maximum possible rank is known as a *full-rank* matrix, and any matrix without full rank is known as a *rank-deficient* matrix.
- The *determinants* of full-rank square matrices are nonzero, and such matrices have *inverses*. Conversely, the determinant of a rank-deficient matrix is always 0.
- For any matrix that contains nothing but the same value in each of its elements (e.g., a matrix filled with 0), the rank is always 0 since none of the vectors hold unique information. For any other matrix with distinct

values, the minimum possible rank is 1.

3.15.11 Error handling

In addition to usual **compiler** errors, which occur during a script's compilation due to improper syntax, scripts using matrices can raise specific **runtime** errors during their execution. When a script raises a runtime error, it displays a red exclamation point next to the script title. Users can view the error message by clicking this icon.

In this section, we discuss runtime errors that users may encounter while utilizing matrices in their scripts.

The row/column index (xx) is out of bounds, row/column size is (yy).

This runtime error occurs when trying to access indices outside the matrix dimensions with functions including matrix.get(), matrix.set(), matrix.fill(), and matrix.submatrix(), as well as some of the functions relating to the *rows and columns* of a matrix.

For example, this code contains two lines that will produce this runtime error. The m.set() method references a row index that doesn't exist (2). The m.submatrix() method references all column indices up to to_column - 1. A to_column value of 4 results in a runtime error because the last column index referenced (3) does not exist in m:

Users can avoid this error in their scripts by ensuring their function calls do not reference indices greater than or equal to the number of rows/columns.

The array size does not match the number of rows/columns in the matrix.

When using matrix.add_row() and matrix.add_col() functions to *insert* rows and columns into a non-empty matrix, the size of the inserted array must align with the matrix dimensions. The size of an inserted row must match the number of columns, and the size of an inserted column must match the number of rows. Otherwise, the script will raise this runtime error. For example:

```
//@version=5
indicator("Invalid array size demo")

// Declare an empty matrix.
m = matrix.new<float>()

m.add_col(0, array.from(1, 2)) // Add a column. Changes the shape of `m` to 2x1.
m.add_col(1, array.from(1, 2, 3)) // Raises a runtime error because `m` has 2 rows,
ont 3.

(continues on next page)
```

```
plot(m.col(0).get(1))
```

Note that:

• When m is empty, one can insert a row or column array of *any* size, as shown in the first m.add_col() line.

Cannot call matrix methods when the ID of matrix is 'na'.

When a matrix variable is assigned to na, it means that the variable doesn't reference an existing object. Consequently, one cannot use built-in matrix.*() functions and methods with it. For example:

```
//@version=5
indicator("na matrix methods demo")

//@variable A `matrix` variable assigned to `na`.
matrix<float> m = na

mCopy = m.copy() // Raises a runtime error. You can't copy a matrix that doesn't.
exist.

if bar_index == last_bar_index - 1
    label.new(bar_index, 0, str.tostring(mCopy), color = color.navy, textcolor =...
ecolor.white, size = size.huge)
```

To resolve this error, assign m to a valid matrix instance before using matrix.*() functions.

Matrix is too large. Maximum size of the matrix is 100,000 elements.

The total number of elements in a matrix (matrix.elements_count()) cannot exceed **100,000**, regardless of its shape. For example, this script will raise an error because it *inserts* 1000 rows with 101 elements into the m matrix:

```
//@version=5
indicator("Matrix too large demo")

var matrix<float> m = matrix.new<float>()

if bar_index == 0
    for i = 1 to 1000
        // This raises an error because the script adds 101 elements on each______
iteration.
        // 1000 rows * 101 elements per row = 101000 total elements. This is too______
alarge.
        m.add_row(m.rows(), array.new<float>(101, i))

plot(m.get(0, 0))
```

The row/column index must be 0 <= from row/column < to row/column.

When using matrix.*() functions with from_row/column and to_row/column indices, the from_* values must be less than the corresponding to_* values, with the minimum possible value being 0. Otherwise, the script will raise a runtime error.

For example, this script shows an attempt to declare a *submatrix* from a 4x4 m matrix with a from row value of 2 and a to row value of 2, which will result in an error:

```
//@version=5
  indicator("Invalid from_row, to_row demo")
2
  //@variable A 4x4 matrix filled with a random value.
  matrix<float> m = matrix.new<float>(4, 4, math.random())
  matrix<float> mSub = m.submatrix(from_row = 2, to_row = 2) // Raises an error. `from_
   →row` can't equal `to_row`.
  plot(mSub.get(0, 0))
```

Matrices 'id1' and 'id2' must have an equal number of rows and columns to be added.

When using matrix.sum() and matrix.diff() functions, the idl and id2 matrices must have the same number of rows and the same number of columns. Attempting to add or subtract two matrices with mismatched dimensions will raise an error, as demonstrated by this code:

```
//@version=5
   indicator ("Invalid sum dimensions demo")
   //@variable A 2x3 matrix.
   matrix<float> m1 = matrix.new<float>(2, 3, 1)
   //@variable A 3x4 matrix.
   matrix<float> m2 = matrix.new<float>(3, 4, 2)
   mSum = matrix.sum(m1, m2) // Raises an error. `m1` and `m2` don't have matching.
   →dimensions.
10
  plot(mSum.get(0, 0))
```

The number of columns in the 'id1' matrix must equal the number of rows in the matrix (or the number of elements in the array) 'id2'.

When using matrix.mult() to multiply an idl matrix by an id2 matrix or array, the matrix.rows() or array.size() of id2 must equal the matrix.columns() in id1. If they don't align, the script will raise this error.

For example, this script tries to multiply two 2x3 matrices. While adding these matrices is possible, multiplying them is not:

```
//@version=5
   indicator("Invalid mult dimensions demo")
2
  //@variable A 2x3 matrix.
  matrix<float> m1 = matrix.new<float>(2, 3, 1)
  //@variable A 2x3 matrix.
  matrix<float> m2 = matrix.new<float>(2, 3, 2)
```

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```
mSum = matrix.mult(m1, m2) // Raises an error. The number of columns in `m1` and rows...
in `m2` aren't equal.

plot(mSum.get(0, 0))
```

Operation not available for non-square matrices.

Some matrix operations, including matrix.inv(), matrix.det(), matrix.eigenvalues(), and matrix.eigenvectors() only work with **square** matrices, i.e., matrices with the same number of rows and columns. When attempting to execute such functions on non-square matrices, the script will raise an error stating the operation isn't available or that it cannot calculate the result for the matrix id. For example:

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Advanced



3.16 Maps

- Introduction
- · Declaring a map
- Reading and writing
- Looping through a map
- · Copying a map
- Scope and history
- Maps of other collections

Note: This page contains advanced material. If you are a beginning Pine ScriptTM programmer, we recommend you become familiar with other, more accessible Pine ScriptTM features before you venture here.

3.16.1 Introduction

Pine ScriptTM Maps are collections that store elements in *key-value pairs*. They allow scripts to collect multiple value references associated with unique identifiers (keys).

Unlike *arrays* and *matrices*, maps are considered *unordered* collections. Scripts quickly access a map's values by referencing the keys from the key-value pairs put into them rather than traversing an internal index.

A map's keys can be of any *fundamental type*, and its values can be of any built-in or *user-defined* type. Maps cannot directly use other *collections* (maps, *arrays*, or *matrices*) as values, but they can hold *UDT* instances containing these data structures within their fields. See *this section* for more information.

As with other collections, maps can contain up to 100,000 elements in total. Since each key-value pair in a map consists of two elements (a unique *key* and its associated *value*), the maximum number of key-value pairs a map can hold is 50,000.

3.16.2 Declaring a map

Pine ScriptTM uses the following syntax to declare maps:

```
[var/varip ][map<keyType, valueType> ]<identifier> = <expression>
```

Where <keyType, valueType> is the map's *type template* that declares the types of keys and values it will contain, and the <expression> returns either a map instance or na.

When declaring a map variable assigned to na, users must include the map keyword followed by a *type template* to tell the compiler that the variable can accept maps with keyType keys and valueType values.

For example, this line of code declares a new myMap variable that can accept map instances holding pairs of string keys and float values:

```
map<string, float> myMap = na
```

When the <expression> is not na, the compiler does not require explicit type declaration, as it will infer the type information from the assigned map object.

This line declares a myMap variable assigned to an empty map with string keys and float values. Any maps assigned to this variable later must have the same key and value types:

```
myMap = map.new<string, float>()
```

Using 'var' and 'varip' keywords

Users can include the var or varip keywords to instruct their scripts to declare map variables only on the first chart bar. Variables that use these keywords point to the same map instances on each script iteration until explicitly reassigned.

For example, this script declares a colorMap variable assigned to a map that holds pairs of string keys and color values on the first chart bar. The script displays an oscillator on the chart and uses the values it put into the colorMap on the *first* bar to color the plots on *all* bars:

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```
//@version=5
   indicator("var map demo")
2
   //@variable A map associating color values with string keys.
   var colorMap = map.new<string, color>()
5
6
   // Put `<string, color>` pairs into `colorMap` on the first bar.
   if bar_index == 0
       colorMap.put("Bull", color.green)
       colorMap.put("Bear", color.red)
       colorMap.put("Neutral", color.gray)
11
12
   //@variable The 14-bar RSI of `close`.
13
   float oscillator = ta.rsi(close, 14)
14
15
   //@variable The color of the `oscillator`.
16
17
   color oscColor = switch
       oscillator > 50 => colorMap.get("Bull")
18
       oscillator < 50 => colorMap.get("Bear")
19
                           colorMap.get("Neutral")
20
21
   // Plot the `oscillator` using the `oscColor` from our `colorMap`.
22
   plot(oscillator, "Histogram", oscColor, 2, plot.style_histogram, histbase = 50)
23
   plot(oscillator, "Line", oscColor, 3)
```

Note: Map variables declared using varip behave as ones using var on historical data, but they update their key-value pairs for realtime bars (i.e., the bars since the script's last compilation) on each new price tick. Maps assigned to varip variables can only hold values of int, float, bool, color, or string types or *user-defined types* that exclusively contain within their fields these types or collections (*arrays*, *matrices*, or maps) of these types.

3.16.3 Reading and writing

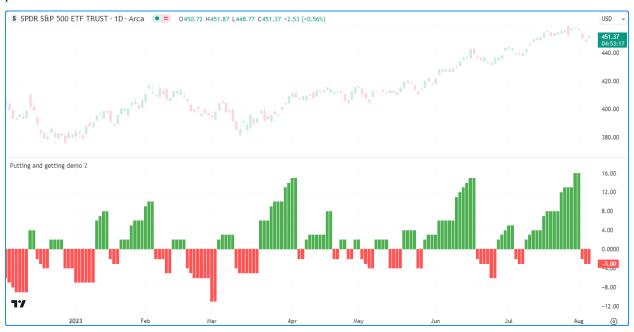
Putting and getting key-value pairs

The map.put() function is one that map users will utilize quite often, as it's the primary method to put a new key-value pair into a map. It associates the key argument with the value argument in the call and adds the pair to the map id.

If the key argument in the map.put() call already exists in the map's keys, the new pair passed into the function will **replace** the existing one.

To retrieve the value from a map id associated with a given key, use map.get(). This function returns the value if the id map contains the key. Otherwise, it returns na.

The following example calculates the difference between the bar_index values from when close was last rising and falling over a given length with the help of map.put() and map.get() methods. The script puts a ("Rising", bar_index) pair into the data map when the price is rising and puts a ("Falling", bar_index) pair into the map when the price is falling. It then puts a pair containing the "Difference" between the "Rising" and "Falling" values into the map and plots its value on the chart:



```
//@version=5
   indicator ("Putting and getting demo")
2
3
   //@variable The length of the `ta.rising()` and `ta.falling()` calculation.
   int length = input.int(2, "Length")
   //@variable A map associating `string` keys with `int` values.
   var data = map.new<string, int>()
   // Put a new ("Rising", `bar_index`) pair into the `data` map when `close` is rising.
10
   if ta.rising(close, length)
11
       data.put("Rising", bar_index)
12
   // Put a new ("Falling", `bar_index`) pair into the `data` map when `close` is_
13
   \hookrightarrow falling.
   if ta.falling(close, length)
14
       data.put("Falling", bar_index)
                                                                                  (continues on next page)
```

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```
16
   // Put the "Difference" between current "Rising" and "Falling" values into the `data`_
17
   ⇔map.
   data.put("Difference", data.get("Rising") - data.get("Falling"))
   //@variable The difference between the last "Rising" and "Falling" `bar_index`.
20
   int index = data.get("Difference")
21
22
   //@variable Returns `color.green` when `index` is positive, `color.red` when negative,
23
   \rightarrow and `color.gray` otherwise.
   color indexColor = index > 0 ? color.green : index < 0 ? color.red : color.gray</pre>
24
25
   plot(index, color = indexColor, style = plot.style_columns)
```

Note that:

- This script replaces the values associated with the "Rising", "Falling", and "Difference" keys on successive data.put() calls, as each of these keys is unique and can only appear once in the data map.
- Replacing the pairs in a map does not change the internal *insertion order* of its keys. We discuss this further in the *next section*.

Similar to working with other collections, when putting a value of a *special type* (line, linefill, box, polyline, label, table, or chart.point) or a *user-defined type* into a map, it's important to note the inserted pair's value points to that same object without copying it. Modifying the value referenced by a key-value pair will also affect the original object.

For example, this script contains a custom ChartData type with o, h, l, and c fields. On the first chart bar, the script declares a myMap variable and adds the pair ("A", myData), where myData is a ChartData instance with initial field values of na. It adds the pair ("B", myData) to myMap and updates the object from this pair on every bar via the user-defined update() method.

Each change to the object with the "B" key affects the one referenced by the "A" key, as shown by the candle plot of the "A" object's fields:



```
//@version=5
indicator("Putting and getting objects demo")

//@type A custom type to hold OHLC data.
type ChartData
float o
float h
```

```
float 1
       float c
10
   //@function Updates the fields of a `ChartData` object.
11
   method update(ChartData this) =>
12
       this.o := open
13
       this.h := high
14
       this.l := low
15
       this.c := close
16
17
   //@variable A new `ChartData` instance declared on the first bar.
18
   var myData = ChartData.new()
   //@variable A map associating `string` keys with `ChartData` instances.
21
   var myMap = map.new<string, ChartData>()
22
   // Put a new pair with the "A" key into `myMap` only on the first bar.
23
   if bar_index == 0
24
       myMap.put("A", myData)
25
26
   // Put a pair with the "B" key into `myMap` on every bar.
27
   myMap.put("B", myData)
28
29
   //@variable The `ChartData` value associated with the "A" key in `myMap`.
30
   ChartData oldest = myMap.get("A")
31
   //@variable The `ChartData` value associated with the "B" key in `myMap`.
32
   ChartData newest = myMap.get("B")
34
   // Update `newest`. Also affects `oldest` and `myData` since they all reference the_
35
   ⇒same `ChartData` object.
   newest.update()
36
37
   // Plot the fields of `oldest` as candles.
   plotcandle(oldest.o, oldest.h, oldest.l, oldest.c)
```

Note that:

• This script would behave differently if it passed a copy of myData into each myMap.put() call. For more information, see *this* section of our User Manual's page on *objects*.

Inspecting keys and values

'map.keys()' and 'map.values()'

To retrieve all keys and values put into a map, use map.keys() and map.values(). These functions copy all key/value references within a map id to a new array object. Modifying the array returned from either of these functions does not affect the id map.

Although maps are *unordered* collections, Pine ScriptTM internally maintains the *insertion order* of a map's key-value pairs. As a result, the map.keys() and map.values() functions always return arrays with their elements ordered based on the id map's insertion order.

The script below demonstrates this by displaying the key and value arrays from an m map in a label once every 50 bars. As we see on the chart, the order of elements in each array returned by m.keys() and m.values() aligns with the insertion order of the key-value pairs in m:

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```
Pairs: 3

Keys: [First, Second, Third]
Values: [98.0, 99.0, 100.0]

Pairs: 3

Keys: [First, Second, Third]
Values: [49.0, 50.0, 51.0]

Pairs: 3

Keys: [First, Second, Third]
Values: [34.0, 35.0, 36.0]
```

```
//@version=5
   indicator("Keys and values demo")
2
3
   if bar_index % 50 == 0
       //@variable A map containing pairs of `string` keys and `float` values.
5
       m = map.new<string, float>()
6
7
       // Put pairs into `m`. The map will maintain this insertion order.
       m.put("First", math.round(math.random(0, 100)))
       m.put("Second", m.get("First") + 1)
       m.put("Third", m.get("Second") + 1)
11
12
       //@variable An array containing the keys of `m` in their insertion order.
13
       array<string> keys = m.keys()
14
       //@variable An array containing the values of `m` in their insertion order.
15
       array<float> values = m.values()
16
17
       //@variable A label displaying the `size` of `m` and the `keys` and `values`_
18
   →arrays.
       label debugLabel = label.new(
19
            bar_index, 0,
20
            str.format("Pairs: {0}\nKeys: {1}\nValues: {2}", m.size(), keys, values),
21
            color = color.navy, style = label.style_label_center,
            textcolor = color.white, size = size.huge
23
        )
```

Note that:

• The value with the "First" key is a random whole number between 0 and 100. The "Second" value is one greater than the "First", and the "Third" value is one greater than the "Second".

It's important to note a map's internal insertion order **does not** change when replacing its key-value pairs. The locations of the new elements in the keys() and values() arrays will be the same as the old elements in such cases. The only exception is if the script completely *removes* the key beforehand.

Below, we've added a line of code to put a new value with the "Second" key into the m map, overwriting the previous value associated with that key. Although the script puts this new pair into the map *after* the one with the "Third" key, the pair's key and value are still second in the keys and values arrays since the key was already present in m *before* the change:

```
Pairs: 3

Keys: [First, Second, Third]
Values: [12.0, -2.0, 14.0]

Pairs: 3

Keys: [First, Second, Third]
Values: [32.0, -2.0, 34.0]

Values: [55.0, -2.0, 57.0]
```

```
//@version=5
   indicator("Keys and values demo")
2
   if bar_index % 50 == 0
       //@variable A map containing pairs of `string` keys and `float` values.
5
       m = map.new<string, float>()
6
7
       // Put pairs into `m`. The map will maintain this insertion order.
       m.put("First", math.round(math.random(0, 100)))
       m.put("Second", m.get("First") + 1)
       m.put("Third", m.get("Second") + 1)
11
12
       // Overwrite the "Second" pair in `m`. This will NOT affect the insertion order.
13
       // The key and value will still appear second in the `keys` and `values` arrays.
14
       m.put("Second", -2)
15
       //@variable An array containing the keys of `m` in their insertion order.
17
       array<string> keys = m.keys()
18
       //@variable An array containing the values of `m` in their insertion order.
19
       array<float> values = m.values()
20
21
       //@variable A label displaying the `size` of `m` and the `keys` and `values`_
22
   ⇔arrays.
       label debugLabel = label.new(
23
            bar_index, 0,
24
            str.format("Pairs: {0}\nKeys: {1}\nValues: {2}", m.size(), keys, values),
25
            color = color.navy, style = label.style_label_center,
26
            textcolor = color.white, size = size.huge
27
```

Note: The elements in a map.values() array point to the same values as the map id. Consequently, when the map's values are of *reference types*, including line, linefill, box, polyline, label, table, chart.point, or *UDTs*, modifying the instances referenced by the map.values() array will also affect those referenced by the map id since the contents of both collections point to identical objects.

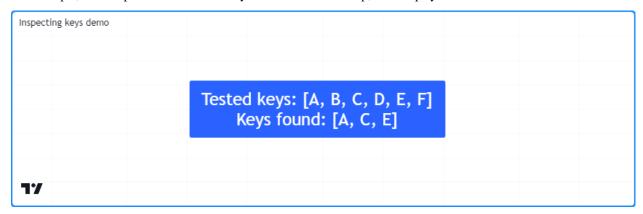
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`map.contains()`

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To check if a specific key exists within a map id, use map.contains(). This function is a convenient alternative to calling array.includes() on the array returned from map.keys().

For example, this script checks if various keys exist within an m map, then displays the results in a label:



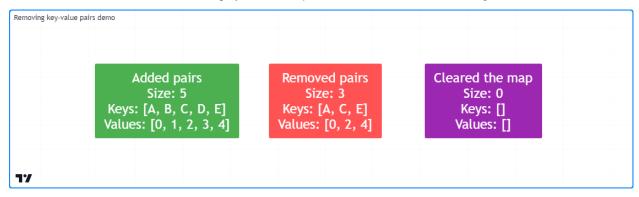
```
//@version=5
   indicator("Inspecting keys demo")
2
   //@variable A map containing `string` keys and `string` values.
   m = map.new<string, string>()
   // Put key-value pairs into the map.
   m.put("A", "B")
   m.put("C", "D")
   m.put("E", "F")
10
11
   //@variable An array of keys to check for in `m`.
12
   array<string> testKeys = array.from("A", "B", "C", "D", "E", "F")
13
   //@variable An array containing all elements from `testKeys` found in the keys of `m`.
15
   array<string> mappedKeys = array.new<string>()
16
17
   for key in testKeys
18
       // Add the `key` to `mappedKeys` if `m` contains it.
19
       if m.contains(key)
20
           mappedKeys.push(key)
21
22
   //@variable A string representing the `testKeys` array and the elements found within-
23
   \hookrightarrowthe keys of `m`.
   string testText = str.format("Tested keys: {0}\nKeys found: {1}", testKeys,_
24
   →mappedKeys)
25
   if bar_index == last_bar_index - 1
26
       //@variable Displays the `testText` in a label at the `bar_index` before the last.
27
       label debugLabel = label.new(
28
            bar_index, 0, testText, style = label.style_label_center,
29
            textcolor = color.white, size = size.huge
30
```

Removing key-value pairs

To remove a specific key-value pair from a map id, use map.remove(). This function removes the key and its associated value from the map while preserving the insertion order of other key-value pairs. It returns the removed value if the map *contained* the key. Otherwise, it returns na.

To remove all key-value pairs from a map id at once, use map.clear().

The following script creates a new m map, *puts* key-value pairs into the map, uses m.remove() within a loop to remove each valid key listed in the removeKeys array, then calls m.clear() to remove all remaining key-value pairs. It uses a custom debugLabel () method to display the size, keys, and values of m after each change:



```
//@version=5
   indicator("Removing key-value pairs demo")
2
   //@function Returns a label to display the keys and values from a map.
4
   method debugLabel (
        map<string, int> this, int barIndex = bar_index,
6
        color bgColor = color.blue, string note = ""
7
8
       //@variable A string representing the size, keys, and values in `this` map.
9
       string repr = str.format(
10
            "{0}\nSize: {1}\nKeys: {2}\nValues: {3}",
11
12
            note, this.size(), str.tostring(this.keys()), str.tostring(this.values())
        )
       label.new(
            barIndex, 0, repr, color = bgColor, style = label.style_label_center,
15
            textcolor = color.white, size = size.huge
16
17
18
   if bar_index == last_bar_index - 1
19
       //@variable A map containing `string` keys and `int` values.
20
21
       m = map.new<string, int>()
22
       // Put key-value pairs into `m`.
23
       for [i, key] in array.from("A", "B", "C", "D", "E")
24
           m.put(key, i)
25
       m.debugLabel(bar_index, color.green, "Added pairs")
26
27
       //@variable An array of keys to remove from `m`.
28
       array<string> removeKeys = array.from("B", "B", "D", "F", "a")
29
30
       // Remove each `key` in `removeKeys` from `m`.
31
32
       for key in removeKeys
           m.remove(key)
```

(continues on next page)

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```
m.debugLabel(bar_index + 10, color.red, "Removed pairs")

// Remove all remaining keys from `m`.

m.clear()
m.debugLabel(bar_index + 20, color.purple, "Cleared the map")
```

Note that:

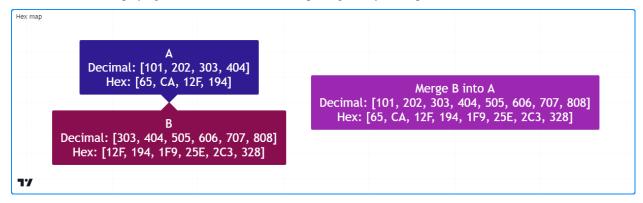
• Not all strings in the removeKeys array were present in the keys of m. Attempting to remove non-existent keys ("F", "a", and the second "B" in this example) has no effect on a map's contents.

Combining maps

Scripts can combine two maps via map.put_all(). This function puts *all* key-value pairs from the id2 map, in their insertion order, into the id1 map. As with map.put(), if any keys in id2 are also present in id1, this function **replaces** the key-value pairs that contain those keys without affecting their initial insertion order.

This example contains a user-defined hexMap() function that maps decimal int keys to string representations of their hexadecimal forms. The script uses this function to create two maps, mapA and mapB, then uses mapA.put_all(mapB) to put all key-value pairs from mapB into mapA.

The script uses a custom <code>debugLabel()</code> function to display labels showing the keys and values of <code>mapA</code> and <code>mapB</code>, then another label displaying the contents of <code>mapA</code> after putting all key-value pairs from <code>mapB</code> into it:



```
//@version=5
   indicator("Combining maps demo", "Hex map")
2
   //@variable An array of string hex digits.
4
   var array<string> hexDigits = str.split("0123456789ABCDEF", "")
   //@function Returns a hexadecimal string for the specified `value`.
   hex(int value) =>
       //@variable A string representing the hex form of the `value`.
       string result = ""
10
       //@variable A temporary value for digit calculation.
11
       int tempValue = value
12
       while tempValue > 0
13
           //@variable The next integer digit.
           int digit = tempValue % 16
15
           // Add the hex form of the `digit` to the `result`.
16
           result := hexDigits.get(digit) + result
17
           // Divide the `tempValue` by the base.
```

```
tempValue := int(tempValue / 16)
19
       result
20
21
   //@function Returns a map holding the `numbers` as keys and their `hex` strings as_
22
   →values.
   hexMap(array<int> numbers) =>
23
       //@variable A map associating `int` keys with `string` values.
24
       result = map.new<int, string>()
25
       for number in numbers
26
           // Put a pair containing the `number` and its `hex()` representation into the_
27
   →`result`.
           result.put(number, hex(number))
28
       result
30
   //@function Returns a label to display the keys and values of a hex map.
31
   debugLabel (
32
        map<int, string> this, int barIndex = bar_index, color bgColor = color.blue,
33
        string style = label.style_label_center, string note = ""
34
35
36
       string repr = str.format(
            "{0}\nDecimal: {1}\nHex: {2}",
37
            note, str.tostring(this.keys()), str.tostring(this.values())
38
        )
39
       label.new(
40
            barIndex, 0, repr, color = bgColor, style = style,
41
42
            textcolor = color.white, size = size.huge
43
44
   if bar index == last bar index - 1
45
       //@variable A map with decimal `int` keys and hexadecimal `string` values.
46
       map<int, string> mapA = hexMap(array.from(101, 202, 303, 404))
47
       debugLabel(mapA, bar_index, color.navy, label.style_label_down, "A")
       //@variable A map containing key-value pairs to add to `mapA`.
50
       map<int, string> mapB = hexMap(array.from(303, 404, 505, 606, 707, 808))
51
       debugLabel(mapB, bar_index, color.maroon, label.style_label_up, "B")
52
53
       // Put all pairs from `mapB` into `mapA`.
54
       mapA.put_all(mapB)
       debugLabel(mapA, bar_index + 10, color.purple, note = "Merge B into A")
```

3.16.4 Looping through a map

There are several ways scripts can iteratively access the keys and values in a map. For example, one could loop through a map's keys() array and get() the value for each key, like so:

```
for key in thisMap.keys()
  value = thisMap.get(key)
```

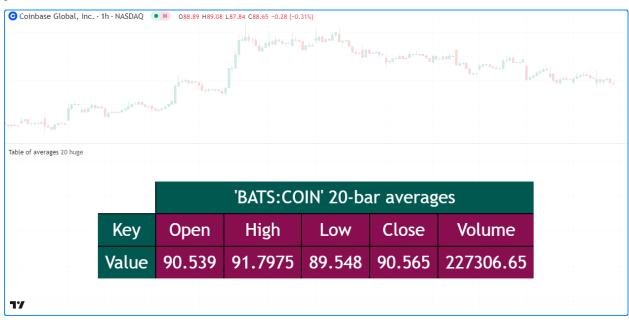
However, we recommend using a for...in loop directly on a map, as it iterates over the map's key-value pairs in their insertion order, returning a tuple containing the next pair's key and value on each iteration.

For example, this line of code loops through each key and value in thisMap, starting from the first key-value pair put into it:

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```
for [key, value] in thisMap
```

Let's use this structure to write a script that displays a map's key-value pairs in a table. In the example below, we've defined a custom toTable() method that creates a table, then uses a for...in loop to iterate over the map's key-value pairs and populate the table's cells. The script uses this method to visualize a map containing length-bar averages of price and volume data:



```
//@version=5
   indicator ("Looping through a map demo", "Table of averages")
   //@variable The length of the moving average.
   int length = input.int(20, "Length")
   //@variable The size of the table text.
   string txtSize = input.string(
        size.huge, "Text size",
8
        options = [size.auto, size.tiny, size.small, size.normal, size.large, size.huge]
9
   )
10
11
   //@function Displays the pairs of `this` map within a table.
   //@param this A map with `string` keys and `float` values.
   //@param position The position of the table on the chart.
              header The string to display on the top row of the table.
   //@param
15
               textSize The size of the text in the table.
   //@param
16
   //@returns A new `table` object with cells displaying each pair in `this`.
17
   method toTable(
18
        map<string, float> this, string position = position.middle_center, string header_
   \rightarrow= na,
        string textSize = size.huge
20
    ) =>
21
       // Color variables
22
       borderColor = #000000
23
       headerColor = color.rgb(1, 88, 80)
       pairColor = color.maroon
25
       textColor = color.white
26
```

```
//@variable A table that displays the key-value pairs of `this` map.
28
       table result = table.new(
29
             position, this.size() + 1, 3, border_width = 2, border_color = borderColor
30
31
       // Initialize top and side header cells.
32
       result.cell(1, 0, header, bgcolor = headerColor, text_color = textColor, text_
33
    ⇒size = textSize)
       result.merge_cells(1, 0, this.size(), 0)
34
       result.cell(0, 1, "Key", bgcolor = headerColor, text_color = textColor, text_size_
35
    \rightarrow= textSize)
       result.cell(0, 2, "Value", bgcolor = headerColor, text_color = textColor, text_
36
    →size = textSize)
37
       //@variable The column index of the table. Updates on each loop iteration.
38
       int col = 1
39
40
       // Loop over each `key` and `value` from `this` map in the insertion order.
41
       for [key, value] in this
42
           // Initialize a `key` cell in the `result` table on row 1.
43
44
           result.cell(
                 col, 1, str.tostring(key), bgcolor = color.maroon,
45
                 text_color = color.white, text_size = textSize
46
            )
47
            // Initialize a `value` cell in the `result` table on row 2.
48
           result.cell(
49
                 col, 2, str.tostring(value), bgcolor = color.maroon,
51
                 text_color = color.white, text_size = textSize
52
           // Move to the next column index.
53
           col += 1
54
       result // Return the `result` table.
55
   //@variable A map with `string` keys and `float` values to hold `length`-bar averages.
57
   averages = map.new<string, float>()
58
59
   // Put key-value pairs into the `averages` map.
60
   averages.put("Open", ta.sma(open, length))
61
   averages.put("High", ta.sma(high, length))
62
   averages.put("Low", ta.sma(low, length))
64
   averages.put("Close", ta.sma(close, length))
   averages.put("Volume", ta.sma(volume, length))
65
   //@variable The text to display at the top of the table.
67
   string headerText = str.format("{0} {1}-bar averages", "'" + syminfo.tickerid + "'", _
   →length)
   // Display the `averages` map in a `table` with the `headerText`.
   averages.toTable(header = headerText, textSize = txtSize)
```

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3.16.5 Copying a map

Shallow copies

Scripts can make a *shallow copy* of a map id using the map.copy() function. Modifications to a shallow copy do not affect the original id map or its internal insertion order.

For example, this script constructs an m map with the keys "A", "B", "C", and "D" assigned to four random values between 0 and 10. It then creates an mCopy map as a shallow copy of m and updates the values associated with its keys. The script displays the key-value pairs in m and mCopy on the chart using our custom debugLabel() method:

```
Original
{A: 2.533, B: 7.72, C: 7.534, D: 0.077}

Copied and changed
{A: 0, B: 1, C: 2, D: 3}
```

```
//@version=5
   indicator ("Shallow copy demo")
2
3
   //@function Displays the key-value pairs of `this` map in a label.
   method debugLabel (
5
        map<string, float> this, int barIndex = bar_index, color bgColor = color.blue,
6
        color textColor = color.white, string note = ""
    ) =>
       //@variable The text to display in the label.
       labelText = note + "\n{"}
10
       for [key, value] in this
11
           labelText += str.format("{0}: {1}, ", key, value)
12
       labelText := str.replace(labelText, ", ", "}", this.size() - 1)
13
       if barstate.ishistory
15
           label result = label.new(
16
                 barIndex, 0, labelText, color = bgColor, style = label.style_label_
17
    ⇔center,
                 textcolor = textColor, size = size.huge
18
            )
20
   if bar_index == last_bar_index - 1
21
       //@variable A map of `string` keys and random `float` values.
22
       m = map.new<string, float>()
23
24
       // Assign random values to an array of keys in `m`.
25
       for key in array.from("A", "B", "C", "D")
26
           m.put(key, math.random(0, 10))
27
28
       //@variable A shallow copy of `m`.
29
       mCopy = m.copy()
30
31
       // Assign the insertion order value `i` to each `key` in `mCopy`.
```

```
for [i, key] in mCopy.keys()
mCopy.put(key, i)

// Display the labels.
m.debugLabel(bar_index, note = "Original")
mCopy.debugLabel(bar_index + 10, color.purple, note = "Copied and changed")
```

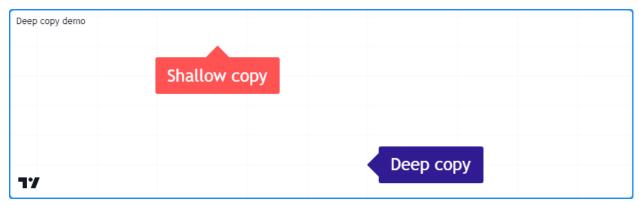
Deep copies

While a *shallow copy* will suffice when copying maps that have values of a *fundamental type*, it's important to remember that shallow copies of a map holding values of a *reference type* (line, linefill, box, polyline, label, table, chart.point or a *UDT*) point to the same objects as the original. Modifying the objects referenced by a shallow copy will affect the instances referenced by the original map and vice versa.

To ensure changes to objects referenced by a copied map do not affect instances referenced in other locations, one can make a *deep copy* by creating a new map with key-value pairs containing copies of each value in the original map.

This example creates an original map of string keys and label values and puts a key-value pair into it. The script copies the map to a shallow variable via the built-in copy() method, then to a deep variable using a custom deepCopy () method.

As we see from the chart, changes to the label retrieved from the shallow copy also affect the instance referenced by the original map, but changes to the one from the deep copy do not:



```
//@version=5
   indicator("Deep copy demo")
2
   //@function Returns a deep copy of `this` map.
   method deepCopy(map<string, label> this) =>
       //@variable A deep copy of `this` map.
6
       result = map.new<string, label>()
7
       // Add key-value pairs with copies of each `value` to the `result`.
8
       for [key, value] in this
9
           result.put(key, value.copy())
10
       result //Return the `result`.
11
12
   //@variable A map containing `string` keys and `label` values.
13
   var original = map.new<string, label>()
14
15
   if bar_index == last_bar_index - 1
16
       // Put a new key-value pair into the `original` map.
17
```

(continues on next page)

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```
original, "Test",
19
            label.new(bar_index, 0, "Original", textcolor = color.white, size = size.
20
   →huge)
21
        )
22
       //@variable A shallow copy of the `original` map.
23
       map<string, label> shallow = original.copy()
24
       //@variable A deep copy of the `original` map.
25
       map<string, label> deep = original.deepCopy()
26
27
       //@variable The "Test" label from the `shallow` copy.
28
       label shallowLabel = shallow.get("Test")
29
       //@variable The "Test" label from the `deep` copy.
       label deepLabel = deep.get("Test")
31
32
       // Modify the "Test" label's `y` attribute in the `original` map.
33
       // This also affects the `shallowLabel`.
34
       original.get("Test").set_y(label.all.size())
35
       // Modify the `shallowLabel`. Also modifies the "Test" label in the `original`_
37
    →map.
       shallowLabel.set text("Shallow copy")
38
       shallowLabel.set_color(color.red)
39
       shallowLabel.set_style(label.style_label_up)
40
41
42
       // Modify the `deepLabel`. Does not modify any other label instance.
43
       deepLabel.set_text("Deep copy")
44
       deepLabel.set_color(color.navy)
       deepLabel.set_style(label.style_label_left)
45
       deepLabel.set_x(bar_index + 5)
```

Note that:

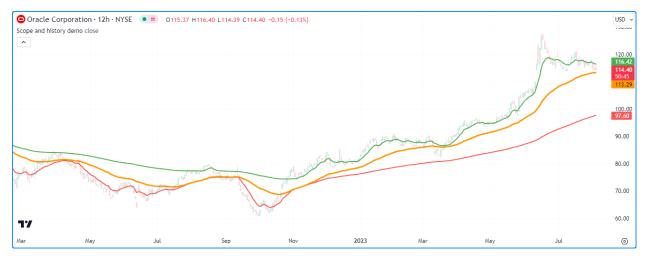
• The deepCopy () method loops through the original map, copying each value and *putting* key-value pairs containing the copies into a new map instance.

3.16.6 Scope and history

As with other collections in Pine, map variables leave historical trails on each bar, allowing a script to access past map instances assigned to a variable using the history-referencing operator []. Scripts can also assign maps to global variables and interact with them from the scopes of *functions*, *methods*, and *conditional structures*.

As an example, this script uses a global map and its history to calculate an aggregate set of EMAs. It declares a globalData map of int keys and float values, where each key in the map corresponds to the length of each EMA calculation. The user-defined update () function calculates each key-length EMA by mixing the values from the previous map assigned to globalData with the current source value.

The script plots the maximum and minimum values in the global map's values() array and the value from globalData. get (50) (i.e., the 50-bar EMA):



```
//@version=5
   indicator("Scope and history demo", overlay = true)
   //@variable The source value for EMA calculation.
   float source = input.source(close, "Source")
   //@variable A map containing global key-value pairs.
   globalData = map.new<int, float>()
   //@function Calculates a set of EMAs and updates the key-value pairs in `globalData`.
   update() =>
       //@variable The previous map instance assigned to `globalData`.
12
       map<int, float> previous = globalData[1]
13
14
       // Put key-value pairs with keys 10-200 into `globalData` if `previous` is `na`.
15
       if na(previous)
16
           for i = 10 to 200
               globalData.put(i, source)
       else
19
            // Iterate each `key` and `value` in the `previous` map.
20
           for [key, value] in previous
21
                //@variable The smoothing parameter for the `key`-length EMA.
22
                float alpha = 2.0 / (key + 1.0)
23
                //@variable The `key`-length EMA value.
                float ema = (1.0 - alpha) * value + alpha * source
25
                // Put the `key`-length `ema` into the `globalData` map.
26
                globalData.put(key, ema)
27
28
   // Update the `globalData` map.
29
   update()
   //@variable The array of values from `globalData` in their insertion order.
32
   array<float> values = globalData.values()
33
34
   // Plot the max EMA, min EMA, and 50-bar EMA values.
35
   plot(values.max(), "Max EMA", color.green, 2)
   plot(values.min(), "Min EMA", color.red, 2)
   plot(globalData.get(50), "50-bar EMA", color.orange, 3)
```

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3.16.7 Maps of other collections

Maps cannot directly use other maps, *arrays*, or *matrices* as values, but they can hold values of a *user-defined type* that contains collections within its fields.

For example, suppose we want to create a "2D" map that uses string keys to access *nested maps* that hold pairs of string keys and float values. Since maps cannot use other collections as values, we will first create a *wrapper type* with a field to hold a map<string, float>instance, like so:

```
//@type A wrapper type for maps with `string` keys and `float` values.

type Wrapper

map<string, float> data
```

With our Wrapper type defined, we can create maps of string keys and Wrapper values, where the data field of each value in the map points to a map<string, float> instance:

```
mapOfMaps = map.new<string, Wrapper>()
```

The script below uses this concept to construct a map containing maps that hold OHLCV data requested from multiple tickers. The user-defined requestData() function requests price and volume data from a ticker, creates a <string, float> map, puts the data into it, then returns a Wrapper instance containing the new map.

The script puts the results from each call to requestData() into the mapOfMaps, then creates a string representation of the nested maps with a user-defined toString() method, which it displays on the chart in a label:

```
FX:EURUSD: {Open: 1.09491, High: 1.10419, Low: 1.09332, Close: 1.10088, Volume: 267301},
FX:GBPUSD: {Open: 1.27082, High: 1.27921, Low: 1.2685, Close: 1.27503, Volume: 314092},
FX:EURGBP: {Open: 0.8615, High: 0.86478, Low: 0.8601, Close: 0.86337, Volume: 193472}}
```

```
//@version=5
   indicator("Nested map demo")
2
3
   //@variable The timeframe of the requested data.
   string tf = input.timeframe("D", "Timeframe")
   // Symbol inputs.
   string symbol1 = input.symbol("EURUSD", "Symbol 1")
   string symbol2 = input.symbol("GBPUSD", "Symbol 2")
   string symbol3 = input.symbol("EURGBP", "Symbol 3")
10
   //@type A wrapper type for maps with `string` keys and `float` values.
11
   type Wrapper
12
       map<string, float> data
13
14
   //@function Returns a wrapped map containing OHLCV data from the `tickerID` at the_
15
   → `timeframe`.
   requestData(string tickerID, string timeframe) =>
16
       // Request a tuple of OHLCV values from the specified ticker and timeframe.
17
       [o, h, l, c, v] = request.security(
18
            tickerID, timeframe,
```

(continues on next page)

```
[open, high, low, close, volume]
20
21
        //@variable A map containing requested OHLCV data.
22
       result = map.new<string, float>()
23
        // Put key-value pairs into the `result`.
24
       result.put("Open", o)
25
       result.put("High", h)
26
       result.put("Low", 1)
27
       result.put("Close", c)
28
       result.put("Volume", v)
29
        //Return the wrapped `result`.
30
       Wrapper.new(result)
31
32
   //@function Returns a string representing `this` map of `string` keys and `Wrapper`_
33
   method toString(map<string, Wrapper> this) =>
34
        //@variable A string representation of `this` map.
35
       string result = "{"
36
37
        // Iterate over each `key1` and associated `wrapper` in `this`.
38
        for [key1, wrapper] in this
39
            // Add `key1` to the `result`.
40
            result += key1
41
42
            //@variable A string representation of the `wrapper.data` map.
43
44
            string innerStr = ": {"
45
            // Iterate over each `key2` and associated `value` in the wrapped map.
46
            for [key2, value] in wrapper.data
                // Add the key-value pair's representation to `innerStr`.
47
                innerStr += str.format("{0}: {1}, ", key2, str.tostring(value))
48
49
            // Replace the end of `innerStr` with "}" and add to `result`.
            result += str.replace(innerStr, ", ", "},\n", wrapper.data.size() - 1)
51
52
        // Replace the blank line at the end of `result` with "}".
53
       result := str.replace(result, ",\n", "}", this.size() - 1)
54
       result
55
56
   //@variable A map of wrapped maps containing OHLCV data from multiple tickers.
   var mapOfMaps = map.new<string, Wrapper>()
58
59
   //@variable A label showing the contents of the `mapOfMaps`.
60
   var debugLabel = label.new(
61
        bar_index, 0, color = color.navy, textcolor = color.white, size = size.huge,
62
        style = label.style_label_center, text_font_family = font.family_monospace
63
65
   // Put wrapped maps into `mapOfMaps`.
66
   mapOfMaps.put(symbol1, requestData(symbol1, tf))
67
   mapOfMaps.put(symbol2, requestData(symbol2, tf))
68
   mapOfMaps.put(symbol3, requestData(symbol3, tf))
69
71
   // Update the label.
   debugLabel.set_text(mapOfMaps.toString())
72
   debugLabel.set_x(bar_index)
```

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17 TradingView

CHAPTER

FOUR

CONCEPTS



4.1 Alerts

- Introduction
- Script alerts
- `alertcondition()` events
- Avoiding repainting with alerts

4.1.1 Introduction

TradingView alerts run 24x7 on our servers and do not require users to be logged in to execute. Alerts are created from the charts user interface (*UI*). You will find all the information necessary to understand how alerts work and how to create them from the charts UI in the Help Center's About TradingView alerts page.

Some of the alert types available on TradingView (*generic alerts*, *drawing alerts* and *script alerts* on order fill events) are created from symbols or scripts loaded on the chart and do not require specific coding. Any user can create these types of alerts from the charts UI.

Other types of alerts (*script alerts* triggering on *alert() function calls*, and *alertcondition() alerts*) require specific Pine ScriptTM code to be present in a script to create an *alert event* before script users can create alerts from them using the charts UI. Additionally, while script users can create *script alerts* triggering on *order fill events* from the charts UI on any strategy loaded on their chart, Programmers can specify explicit order fill alert messages in their script for each type of order filled by the broker emulator.

This page covers the different ways Pine ScriptTM programmers can code their scripts to create alert events from which script users will in turn be able to create alerts from the charts UI. We will cover:

- How to use the alert() function to *alert() function calls* in indicators or strategies, which can then be included in *script alerts* created from the charts UI.
- How to add custom alert messages to be included in script alerts triggering on the order fill events of strategies.

• How to use the alertcondition() function to generate, in indicators only, *alertcondition() events* which can then be used to create *alertcondition() alerts* from the charts UI.

Keep in mind that:

- No alert-related Pine ScriptTM code can create a running alert in the charts UI; it merely creates alert events which can then be used by script users to create running alerts from the charts UI.
- Alerts only trigger in the realtime bar. The operational scope of Pine ScriptTM code dealing with any type of alert
 is therefore restricted to realtime bars only.
- When an alert is created in the charts UI, TradingView saves a mirror image of the script and its inputs, along with
 the chart's main symbol and timeframe to run the alert on its servers. Subsequent changes to your script's inputs or
 the chart will thus not affect running alerts previously created from them. If you want any changes to your context
 to be reflected in a running alert's behavior, you will need to delete the alert and create a new one in the new context.

Background

The different methods Pine programmers can use today to create alert events in their script are the result of successive enhancements deployed throughout Pine ScriptTM's evolution. The alertcondition() function, which works in indicators only, was the first feature allowing Pine ScriptTM programmers to create alert events. Then came order fill alerts for strategies, which trigger when the broker emulator creates *order fill events*. *Order fill events* require no special code for script users to create alerts on them, but by way of the alert_message parameter for order-generating strategy.

* () functions, programmers can customize the message of alerts triggering on *order fill events* by defining a distinct alert message for any number of order fulfillment events.

The alert() function is the most recent addition to Pine ScriptTM. It more or less supersedes alertcondition(), and when used in strategies, provides a useful complement to alerts on *order fill events*.

Which type of alert is best?

For Pine ScriptTM programmers, the alert() function will generally be easier and more flexible to work with. Contrary to alertcondition(), it allows for dynamic alert messages, works in both indicators and strategies and the programmer decides on the frequency of alert() events.

While alert() calls can be generated on any logic programmable in Pine, including when orders are **sent** to the broker emulator in strategies, they cannot be coded to trigger when orders are **executed** (or *filled*) because after orders are sent to the broker emulator, the emulator controls their execution and does not report fill events back to the script directly.

When a script user wants to generate an alert on a strategy's order fill events, he must include those events when creating a *script alert* on the strategy in the "Create Alert" dialog box. No special code is required in scripts for users to be able to do this. The message sent with order fill events can, however, be customized by programmers through use of the <code>alert_message</code> parameter in order-generating <code>strategy.*()</code> function calls. A combination of alert() calls and the use of custom <code>alert_message</code> arguments in order-generating <code>strategy.*()</code> calls should allow programmers to generate alert events on most conditions occurring in their script's execution.

The alertcondition() function remains in Pine ScriptTM for backward compatibility, but it can also be used advantageously to generate distinct alerts available for selection as individual items in the "Create Alert" dialog box's "Condition" field.

4.1.2 Script alerts

When a script user creates a *script alert* using the "Create Alert" dialog box, the events able to trigger the alert will vary depending on whether the alert is created from an indicator or a strategy.

A *script alert* created from an **indicator** will trigger when:

- The indicator contains alert() calls.
- The code's logic allows a specific alert() call to execute.
- The frequency specified in the alert() call allows the alert to trigger.

A script alert created from a **strategy** can trigger on alert() function calls, on order fill events, or both. The script user creating an alert on a strategy decides which type of events he wishes to include in his script alert. While users can create a script alert on order fill events without the need for a strategy to include special code, it must contain alert() calls for users to include alert() function calls in their script alert.

'alert()' function events

The alert() function has the following signature:

```
alert (message, freq)
```

message

A "series string" representing the message text sent when the alert triggers. Because this argument allows "series" values, it can be generated at runtime and differ bar to bar, making it dynamic.

freq

An "input string" specifying the triggering frequency of the alert. Valid arguments are:

- alert.freq_once_per_bar: Only the first call per realtime bar triggers the alert (default value).
- alert.freq_once_per_bar_close: An alert is only triggered when the realtime bar closes and an alert() call is executed during that script iteration.
- alert.freq_all: All calls during the realtime bar trigger the alert.

The alert() function can be used in both indicators and strategies. For an alert() call to trigger a *script alert* configured on *alert() function calls*, the script's logic must allow the alert() call to execute, **and** the frequency determined by the freq parameter must allow the alert to trigger.

Note that by default, strategies are recalculated at the bar's close, so if the alert() function with the frequency $alert.freq_all or alert.freq_once_per_bar$ is used in a strategy, then it will be called no more often than once at the bar's close. In order to enable the alert() function to be called during the bar construction process, you need to enable the $calc_on_every_tick$ option.

Using all 'alert()' calls

Let's look at an example where we detect crosses of the RSI centerline:

```
//@version=5
indicator("All `alert()` calls")
r = ta.rsi(close, 20)
// Detect crosses.
xUp = ta.crossover( r, 50)
xDn = ta.crossunder(r, 50)
(continues on next page)
```

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```
// Trigger an alert on crosses.

if xUp

alert("Go long (RSI is " + str.tostring(r, "#.00)"))

else if xDn

alert("Go short (RSI is " + str.tostring(r, "#.00)"))

plotchar(xUp, "Go Long", "A", location.bottom, color.lime, size = size.tiny)

plotchar(xDn, "Go Short", "▼", location.top, color.red, size = size.tiny)

hline(50)

plot(r)
```

If a *script alert* is created from this script:

- When RSI crosses the centerline up, the *script alert* will trigger with the "Go long..." message. When RSI crosses the centerline down, the *script alert* will trigger with the "Go short..." message.
- Because no argument is specified for the freq parameter in the alert() call, the default value of alert. freq_once_per_bar will be used, so the alert will only trigger the first time each of the alert() calls is executed during the realtime bar.
- The message sent with the alert is composed of two parts: a constant string and then the result of the str.tostring() call which will include the value of RSI at the moment where the alert() call is executed by the script. An alert message for a cross up would look like: "Go long (RSI is 53.41)".
- Because a *script alert* always triggers on any occurrence of a call to alert(), as long as the frequency used in the call allows for it, this particular script does not allow a script user to restrict his *script alert* to longs only, for example.

Note that:

- Contrary to an alertcondition() call which is always placed at column 0 (in the script's global scope), the alert() call is placed in the local scope of an if branch so it only executes when our triggering condition is met. If an alert() call was placed in the script's global scope at column 0, it would execute on all bars, which would likely not be the desired behavior.
- An alertcondition() could not accept the same string we use for our alert's message because of its use of the str.tostring() call. alertcondition() messages must be constant strings.

Lastly, because alert() messages can be constructed dynamically at runtime, we could have used the following code to generate our alert events:

```
// Trigger an alert on crosses.
if xUp or xDn
   firstPart = (xUp ? "Go long" : "Go short") + " (RSI is "
   alert(firstPart + str.tostring(r, "#.00)"))
```

Using selective 'alert()' calls

When users create a *script alert* on *alert() function calls*, the alert will trigger on any call the script makes to the alert() function, provided its frequency constraints are met. If you want to allow your script's users to select which alert() function call in your script will trigger a *script alert*, you will need to provide them with the means to indicate their preference in your script's inputs, and code the appropriate logic in your script. This way, script users will be able to create multiple *script alerts* from a single script, each behaving differently as per the choices made in the script's inputs prior to creating the alert in the charts UI.

Suppose, for our next example, that we want to provide the option of triggering alerts on only longs, only shorts, or both. You could code your script like this:

```
//@version=5
   indicator("Selective `alert()` calls")
2
   detectLongsInput = input.bool(true, "Detect Longs")
   detectShortsInput = input.bool(true, "Detect Shorts")
                   = input.bool(false, "Allow Repainting")
   repaintInput
   r = ta.rsi(close, 20)
   // Detect crosses.
   xUp = ta.crossover(r, 50)
9
   xDn = ta.crossunder(r, 50)
10
   // Only generate entries when the trade's direction is allowed in inputs.
11
   enterLong = detectLongsInput and xUp and (repaintInput or barstate.isconfirmed)
   enterShort = detectShortsInput and xDn and (repaintInput or barstate.isconfirmed)
13
   // Trigger the alerts only when the compound condition is met.
14
   if enterLong
15
       alert("Go long (RSI is " + str.tostring(r, "#.00)"))
16
   else if enterShort
17
       alert("Go short (RSI is " + str.tostring(r, "#.00)"))
   plotchar(enterLong, "Go Long", "▲", location.bottom, color.lime, size = size.tiny)
20
   plotchar(enterShort, "Go Short", "▼", location.top, color.red, size = size.tiny)
21
  hline(50)
22
  plot(r)
```

Note how:

- We create a compound condition that is met only when the user's selection allows for an entry in that direction. A long entry on a crossover of the centerline only triggers the alert when long entries have been enabled in the script's Inputs.
- We offer the user to indicate his repainting preference. When he does not allow the calculations to repaint, we wait until the bar's confirmation to trigger the compound condition. This way, the alert and the marker only appear at the end of the realtime bar.
- If a user of this script wanted to create two distinct script alerts from this script, i.e., one triggering only on longs, and one only on shorts, then he would need to:
 - Select only "Detect Longs" in the inputs and create a first script alert on the script.
 - Select only "Detect Shorts" in the Inputs and create another *script alert* on the script.

In strategies

alert() function calls can be used in strategies also, with the provision that strategies, by default, only execute on the close of realtime bars. Unless calc_on_every_tick = true is used in the strategy() declaration statement, all alert() calls will use the alert.freq_once_per_bar_close frequency, regardless of the argument used for freq.

While *script alerts* on strategies will use *order fill events* to trigger alerts when the broker emulator fills orders, alert() can be used advantageously to generate other alert events in strategies.

This strategy creates *alert()* function calls when RSI moves against the trade for three consecutive bars:

```
//@version=5
strategy("Strategy with selective `alert()` calls")
r = ta.rsi(close, 20)
// Detect crosses.
xUp = ta.crossover( r, 50)
(continues on next page)
```

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```
xDn = ta.crossunder(r, 50)
   // Place orders on crosses.
   if xUp
       strategy.entry("Long", strategy.long)
10
   else if xDn
11
       strategy.entry("Short", strategy.short)
12
13
   // Trigger an alert when RSI diverges from our trade's direction.
14
   divInLongTrade = strategy.position\_size > 0 and ta.falling(r, 3)
15
   divInShortTrade = strategy.position_size < 0 and ta.rising( r, 3)</pre>
16
   if divInLongTrade
17
       alert("WARNING: Falling RSI", alert.freq_once_per_bar_close)
   if divInShortTrade
       alert("WARNING: Rising RSI", alert.freq_once_per_bar_close)
20
21
   plotchar(xUp, "Go Long", "A", location.bottom, color.lime, size = size.tiny)
22
   plotchar(xDn, "Go Short", "▼", location.top,
                                                   color.red, size = size.tiny)
23
   plotchar(divInLongTrade, "WARNING: Falling RSI", ".", location.top,
                                                                             color.red. _
   \rightarrow size = size.tiny)
   plotchar(divInShortTrade, "WARNING: Rising RSI", ".", location.bottom, color.lime,
   \rightarrow size = size.tiny)
   hline(50)
26
   plot(r)
```

If a user created a *script alert* from this strategy and included both *order fill events* and *alert() function calls* in his alert, the alert would trigger whenever an order is executed, or when one of the alert() calls was executed by the script on the realtime bar's closing iteration, i.e., when barstate.isrealtime and barstate.isconfirmed are both true. The *alert() function events* in the script would only trigger the alert when the realtime bar closes because alert.freq_once_per_bar_close is the argument used for the freq parameter in the alert() calls.

Order fill events

When a *script alert* is created from an indicator, it can only trigger on *alert() function calls*. However, when a *script alert* is created from a strategy, the user can specify that *order fill events* also trigger the *script alert*. An *order fill event* is any event generated by the broker emulator which causes a simulated order to be executed. It is the equivalent of a trade order being filled by a broker/exchange. Orders are not necessarily executed when they are placed. In a strategy, the execution of orders can only be detected indirectly and after the fact, by analyzing changes in built-in variables such as strategy.opentrades or strategy.position_size. *Script alerts* configured on *order fill events* are thus useful in that they allow the triggering of alerts at the precise moment of an order's execution, before a script's logic can detect it.

Pine ScriptTM programmers can customize the alert message sent when specific orders are executed. While this is not a pre-requisite for *order fill events* to trigger, custom alert messages can be useful because they allow custom syntax to be included with alerts in order to route actual orders to a third-party execution engine, for example. Specifying custom alert messages for specific *order fill events* is done by means of the alert_message parameter in functions which can generate orders: strategy.close(), strategy.entry(), strategy.exit() and strategy.order().

The argument used for the alert_message parameter is a "series string", so it can be constructed dynamically using any variable available to the script, as long as it is converted to string format.

Let's look at a strategy where we use the alert_message parameter in both our strategy.entry() calls:

```
//@version=5
strategy("Strategy using `alert_message`")
r = ta.rsi(close, 20)
```

(continues on next page)

```
// Detect crosses.
   xUp = ta.crossover(r, 50)
   xDn = ta.crossunder(r, 50)
   // Place order on crosses using a custom alert message for each.
  if xUp
       strategy.entry("Long", strategy.long, stop = high, alert_message = "Stop-buy_
10
   →executed (stop was " + str.tostring(high) + ")")
   else if xDn
11
       strategy.entry("Short", strategy.short, stop = low, alert_message = "Stop-sell_
12
   →executed (stop was " + str.tostring(low) + ")")
13
   plotchar(xUp, "Go Long", "A", location.bottom, color.lime, size = size.tiny)
  plotchar(xDn, "Go Short", "▼", location.top, color.red, size = size.tiny)
  hline(50)
16
  plot(r)
```

Note that:

- We use the stop parameter in our strategy.entry() calls, which creates stop-buy and stop-sell orders. This entails that buy orders will only execute once price is higher than the high on the bar where the order is placed, and sell orders will only execute once price is lower than the *low* on the bar where the order is placed.
- The up/down arrows which we plot with plotchar() are plotted when orders are **placed**. Any number of bars may elapse before the order is actually executed, and in some cases the order will never be executed because price does not meet the required condition.
- Because we use the same id argument for all buy orders, any new buy order placed before a previous order's
 condition is met will replace that order. The same applies to sell orders.
- Variables included in the alert_message argument are evaluated when the order is executed, so when the alert triggers.

When the alert_message parameter is used in a strategy's order-generating strategy.*() function calls, script users must include the {{strategy.order.alert_message}} placeholder in the "Create Alert" dialog box's "Message" field when creating script alerts on order fill events. This is required so the alert_message argument used in the order-generating strategy.*() function calls is used in the message of alerts triggering on each order fill event. When only using the {{strategy.order.alert_message}} placeholder in the "Message" field and the alert_message parameter is present in only some of the order-generating strategy.*() function calls in your strategy, an empty string will replace the placeholder in the message of alerts triggered by any order-generating strategy.*() function call not using the alert_message parameter.

While other placeholders can be used in the "Create Alert" dialog box's "Message" field by users creating alerts on *order fill events*, they cannot be used in the argument of alert_message.

4.1.3 'alertcondition()' events

The alertcondition() function allows programmers to create individual *alertcondition events* in their indicators. One indicator may contain more than one alertcondition() call. Each call to alertcondition() in a script will create a corresponding alert selectable in the "Condition" dropdown menu of the "Create Alert" dialog box.

While the presence of alertcondition() calls in a **strategy** script will not cause a compilation error, alerts cannot be created from them.

The alertcondition() function has the following signature:

```
alertcondition(condition, title, message)
```

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condition

A "series bool" value (true or false) which determines when the alert will trigger. It is a required argument. When the value is true the alert will trigger. When the value is false the alert will not trigger. Contrary to alert() function calls, alertcondition() calls must start at column zero of a line, so cannot be placed in conditional blocks.

title

A "const string" optional argument that sets the name of the alert condition as it will appear in the "Create Alert" dialog box's "Condition" field in the charts UI. If no argument is supplied, "Alert" will be used.

message

A "const string" optional argument that specifies the text message to display when the alert triggers. The text will appear in the "Message" field of the "Create Alert" dialog box, from where script users can then modify it when creating an alert. **As this argument must be a "const string", it must be known at compilation time and thus cannot vary bar to bar.** It can, however, contain placeholders which will be replaced at runtime by dynamic values that may change bar to bar. See this page's *Placeholders* section for a list.

The alertcondition() function does not include a freq parameter. The frequency of *alertcondition() alerts* is determined by users in the "Create Alert" dialog box.

Using one condition

Here is an example of code creating *alertcondition() events*:

```
//@version=5
   indicator("`alertcondition()` on single condition")
2
   r = ta.rsi(close, 20)
3
  xUp = ta.crossover(r, 50)
  xDn = ta.crossunder(r, 50)
  plot(r, "RSI")
  hline(50)
  plotchar(xUp, "Long", "A", location.bottom, color.lime, size = size.tiny)
  plotchar(xDn, "Short", "▼", location.top,
                                               color.red, size = size.tiny)
                                      "Go long")
   alertcondition(xUp, "Long Alert",
13
   alertcondition(xDn, "Short Alert", "Go short ")
```

Because we have two alertcondition() calls in our script, two different alerts will be available in the "Create Alert" dialog box's "Condition" field: "Long Alert" and "Short Alert".

If we wanted to include the value of RSI when the cross occurs, we could not simply add its value to the message string using str.tostring(r), as we could in an alert() call or in an alert_message argument in a strategy. We can, however, include it using a placeholder. This shows two alternatives:

```
alertcondition(xUp, "Long Alert", "Go long. RSI is {{plot_0}}")
alertcondition(xDn, "Short Alert", 'Go short. RSI is {{plot("RSI")}}')
```

Note that:

- The first line uses the {{plot_0}} placeholder, where the plot number corresponds to the order of the plot in the script.
- The second line uses the {{plot("[plot_title]")}} type of placeholder, which must include the title of the plot() call used in our script to plot RSI. Double quotes are used to wrap the plot's title inside the {{plot("RSI")}} placeholder. This requires that we use single quotes to wrap the message string.

• Using one of these methods, we can include any numeric value that is plotted by our indicator, but as strings cannot be plotted, no string variable can be used.

Using compound conditions

If we want to offer script users the possiblity of creating a single alert from an indicator using multiple alertcondition() calls, we will need to provide options in the script's inputs through which users will indicate the conditions they want to trigger their alert before creating it.

This script demonstrates one way to do it:

```
//@version=5
   indicator("`alertcondition()` on multiple conditions")
2
   detectLongsInput = input.bool(true, "Detect Longs")
   detectShortsInput = input.bool(true, "Detect Shorts")
   r = ta.rsi(close, 20)
   // Detect crosses.
   xUp = ta.crossover(r, 50)
   xDn = ta.crossunder(r, 50)
   // Only generate entries when the trade's direction is allowed in inputs.
10
   enterLong = detectLongsInput and xUp
11
   enterShort = detectShortsInput and xDn
12
13
   plot(r)
14
   plotchar(enterLong, "Go Long", "▲", location.bottom, color.lime, size = size.tiny)
15
   plotchar(enterShort, "Go Short", "▼", location.top,
                                                           color.red, size = size.tiny)
16
   hline(50)
17
   // Trigger the alert when one of the conditions is met.
   alertcondition(enterLong or enterShort, "Compound alert", "Entry")
```

Note how the alertcondition() call is allowed to trigger on one of two conditions. Each condition can only trigger the alert if the user enables it in the script's inputs before creating the alert.

Placeholders

These placeholders can be used in the message argument of alertcondition() calls. They will be replaced with dynamic values when the alert triggers. They are the only way to include dynamic values (values that can vary bar to bar) in alertcondition() messages.

Note that users creating *alertcondition() alerts* from the "Create Alert" dialog box in the charts UI are also able to use these placeholders in the dialog box's "Message" field.

{{exchange}}

Exchange of the symbol used in the alert (NASDAQ, NYSE, MOEX, etc.). Note that for delayed symbols, the exchange will end with "_DL" or "_DLY." For example, "NYMEX_DL."

{{interval}}

Returns the timeframe of the chart the alert is created on. Note that Range charts are calculated based on 1m data, so the placeholder will always return "1" on any alert created on a Range chart.

```
{{open}}, {{high}}, {{low}}, {{close}}, {{volume}}
```

Corresponding values of the bar on which the alert has been triggered.

```
{{plot_0}}, {{plot_1}}, [...], {{plot_19}}
```

Value of the corresponding plot number. Plots are numbered from zero to 19 in order of appearance in the script,

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so only one of the first 20 plots can be used. For example, the built-in "Volume" indicator has two output series: Volume and Volume MA, so you could use the following:

```
alertcondition(volume > ta.sma(volume,20), "Volume alert", "Volume (\{\{plot_0\}\}\}) >_ \rightarrow average (\{\{plot_1\}\}\})")
```

{{plot("[plot_title]")}}

This placeholder can be used when one needs to refer to a plot using the title argument used in a plot() call. Note that double quotation marks (") **must** be used inside the placeholder to wrap the title argument. This requires that a single quotation mark (') be used to wrap the message string:

```
//@version=5
indicator("")
r = ta.rsi(close, 14)
xUp = ta.crossover(r, 50)
plot(r, "RSI", display = display.none)
alertcondition(xUp, "xUp alert", message = 'RSI is bullish at: {{plot("RSI")}}')
```

{{ticker}}

Ticker of the symbol used in the alert (AAPL, BTCUSD, etc.).

{{time}}

Returns the time at the beginning of the bar. Time is UTC, formatted as yyyy-MM-ddTHH:mm:ssZ, so for example: 2019-08-27T09:56:00Z.

{{timenow}}

Current time when the alert triggers, formatted in the same way as {{time}}. The precision is to the nearest second, regardless of the chart's timeframe.

4.1.4 Avoiding repainting with alerts

The most common instances of repainting traders want to avoid with alerts are ones where they must prevent an alert from triggering at some point during the realtime bar when it would **not** have triggered at its close. This can happen when these conditions are met:

- The calculations used in the condition triggering the alert can vary during the realtime bar. This will be the case with any calculation using high, low or close, for example, which includes almost all built-in indicators. It will also be the case with the result of any request.security() call using a higher timeframe than the chart's, when the higher timeframe's current bar has not closed yet.
- The alert can trigger before the close of the realtime bar, so with any frequency other than "Once Per Bar Close".

The simplest way to avoid this type of repainting is to configure the triggering frequency of alerts so they only trigger on the close of the realtime bar. There is no panacea; avoiding this type of repainting **always** entails waiting for confirmed information, which means the trader must sacrifice immediacy to achieve reliability.

Note that other types of repainting such as those documented in our *Repainting* section may not be preventable by simply triggering alerts on the close of realtime bars.

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(continues on next page)

4.2 Backgrounds

The bgcolor() function changes the color of the script's background. If the script is running in overlay = true mode, then it will color the chart's background.

The function's signature is:

```
bgcolor(color, offset, editable, show_last, title) → void
```

Its color parameter allows a "series color" to be used for its argument, so it can be dynamically calculated in an expression.

If the correct transparency is not part of the color to be used, it can be be generated using the color.new() function.

Here is a script that colors the background of trading sessions (try it on 30min EURUSD, for example):

```
indicator ("Session backgrounds", overlay = true)
2
   // Default color constants using tranparency of 25.
   BLUE\_COLOR = #0050FF40
   PURPLE_COLOR = #0000FF40
   PINK_COLOR = #5000FF40
   NO_COLOR
                = color(na)
   // Allow user to change the colors.
10
   preMarketColor = input.color(BLUE_COLOR, "Pre-market")
11
   regSessionColor = input.color(PURPLE_COLOR, "Pre-market")
12
   postMarketColor = input.color(PINK_COLOR, "Pre-market")
14
   // Function returns `true` when the bar's time is
15
   timeInRange(tf, session) =>
16
       time(tf, session) != 0
17
18
   // Function prints a message at the bottom-right of the chart.
   f print(text) =>
20
       var table _t = table.new(position.bottom_right, 1, 1)
21
       table.cell(_t, 0, 0, _text, bgcolor = color.yellow)
22
23
   var chartIs30MinOrLess = timeframe.isseconds or (timeframe.isintraday and timeframe.
24
   →multiplier <=30)</pre>
   sessionColor = if chartIs30MinOrLess
25
       switch
26
           timeInRange(timeframe.period, "0400-0930") => preMarketColor
27
           timeInRange(timeframe.period, "0930-1600") => regSessionColor
28
           timeInRange(timeframe.period, "1600-2000") => postMarketColor
29
           => NO_COLOR
30
   else
31
       f_print("No background is displayed.\nChart timeframe must be <= 30min.")
```

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```
NO_COLOR

NO_color (sessionColor)
```



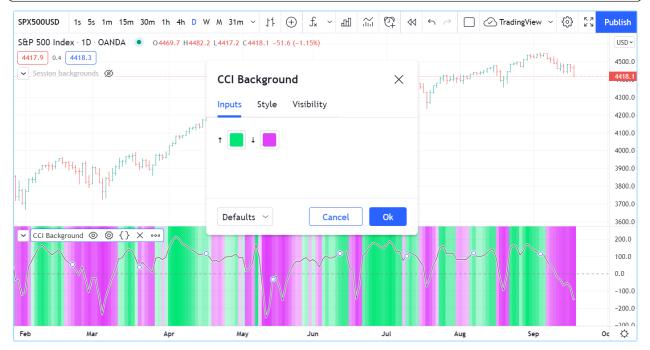
Note that:

- The script only works on chart timeframes of 30min or less. It prints an error message when the chart's timeframe is higher than 30min.
- When the if structure's else branch is used because the chart's timeframe is incorrect, the local block returns the NO_COLOR color so that no background is displayed in that case.
- We first initialize constants using our base colors, which include the 40 transparency in hex notation at the end.
 40 in the hexadecimal notation on the reversed 00-FF scale for transparency corresponds to 75 in Pine ScriptTM's 0-100 decimal scale for transparency.
- We provide color inputs allowing script users to change the default colors we propose.

In our next example, we generate a gradient for the background of a CCI line:

```
//@version=5
   indicator("CCI Background")
2
   bullColor = input.color(color.lime, "[]", inline = "1")
   bearColor = input.color(color.fuchsia, "2", inline = "1")
   // Calculate CCI.
   myCCI = ta.cci(hlc3, 20)
   // Get relative position of CCI in last 100 bars, on a 0-100% scale.
   myCCIPosition = ta.percentrank(myCCI, 100)
10
   // Generate a bull gradient when position is 50-100%, bear gradient when position is_
   <del>→</del>0-50%.
   backgroundColor = if myCCIPosition >= 50
12
       color.from_gradient(myCCIPosition, 50, 100, color.new(bullColor, 75), bullColor)
13
   else
14
       color.from_gradient(myCCIPosition, 0, 50, bearColor, color.new(bearColor, 75))
15
   // Wider white line background.
   plot (myCCI, "CCI", color.white, 3)
18
   // Think black line.
19
   plot (myCCI, "CCI", color.black, 1)
20
   // Zero level.
                                                                                 (continues on next page)
```

hline(0)
// Gradient background.
bgcolor(backgroundColor)



Note that:

- We use the ta.cci() built-in function to calculate the indicator value.
- We use the ta.percentrank() built-in function to calculate myCCIPosition, i.e., the percentage of past myCCI values in the last 100 bars that are below the current value of myCCI.
- To calculate the gradient, we use two different calls of the color.from_gradient() built-in: one for the bull gradient when mycclPosition is in the 50-100% range, which means that more past values are below its current value, and another for the bear gradient when mycclPosition is in the 0-49.99% range, which means that more past values are above it.
- We provide inputs so the user can change the bull/bear colors, and we place both color input widgets on the same line using inline = "1" in both input.color() calls.
- We plot the CCI signal using two plot() calls to achieve the best contrast over the busy background: the first plot is a 3-pixel wide white background, the second plot() call plots the thin, 1-pixel wide black line.

See the *Colors* page for more examples of backgrounds.

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4.3 Bar coloring

The barcolor() function lets you color chart bars. It is the only Pine ScriptTM function that allows a script running in a pane to affect the chart.

The function's signature is:

```
barcolor(color, offset, editable, show_last, title) → void
```

The coloring can be conditional because the color parameter accepts "series color" arguments.

The following script renders *inside* and *outside* bars in different colors:



Note that:

- The na value leaves bars as is.
- In the barcolor() call, we use embedded ?: ternary operator expressions to select the color.

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4.4 Bar plotting

- Introduction
- Plotting candles with 'plotcandle()'
- Plotting bars with `plotbar()`

4.4.1 Introduction

The plotcandle() built-in function is used to plot candles. plotbar() is used to plot conventional bars.

Both functions require four arguments that will be used for the OHLC prices (open, high, low, close) of the bars they will be plotting. If one of those is na, no bar is plotted.

4.4.2 Plotting candles with 'plotcandle()'

The signature of plotcandle() is:

```
plotcandle(open, high, low, close, title, color, wickcolor, editable, show_last, → bordercolor, display) → void
```

This plots simple candles, all in blue, using the habitual OHLC values, in a separate pane:

```
//@version=5
indicator("Single-color candles")
plotcandle(open, high, low, close)
```



To color them green or red, we can use the following code:

```
//@version=5
indicator("Example 2")
paletteColor = close >= open ? color.lime : color.red
plotbar(open, high, low, close, color = paletteColor)
```

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Note that the color parameter accepts "series color" arguments, so constant values such as color.red, color. lime, "#FF9090", as well as expressions that calculate colors at runtime, as is done with the paletteColor variable here, will all work.

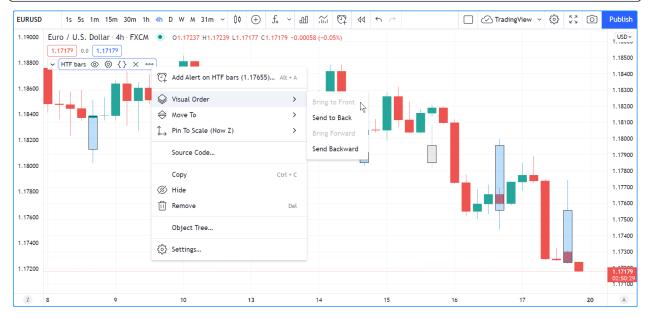
You can build bars or candles using values other than the actual OHLC values. For example you could calculate and plot smoothed candles using the following code, which also colors wicks depending on the position of close relative to the smoothed close (c) of our indicator:

```
//@version=5
indicator("Smoothed candles", overlay = true)
lenInput = input.int(9)
smooth(source, length) =>
ta.sma(source, length)
o = smooth(open, lenInput)
h = smooth(high, lenInput)
l = smooth(low, lenInput)
c = smooth(close, lenInput)
ourWickColor = close > c ? color.green : color.red
plotcandle(o, h, l, c, wickcolor = ourWickColor)
```



You may find it useful to plot OHLC values taken from a higher timeframe. You can, for example, plot daily bars on an intraday chart:

```
// NOTE: Use this script on an intraday chart.
   //@version=5
2
   indicator("Daily bars")
   // Use gaps to only return data when the 1D timeframe completes, `na` otherwise.
   [o, h, l, c] = request.security(syminfo.tickerid, "D", [open, high, low, close], gaps_
   →= barmerge.gaps_on)
   var color UP_COLOR = color.silver
   var color DN_COLOR = color.blue
   color wickColor = c >= o ? UP_COLOR : DN_COLOR
10
   color bodyColor = c >= o ? color.new(UP_COLOR, 70) : color.new(DN_COLOR, 70)
11
   // Only plot candles on intraday timeframes,
12
   // and when non `na` values are returned by `request.security()` because a HTF has_
13
   \rightarrowcompleted.
   plotcandle(timeframe.isintraday ? o : na, h, l, c, color = bodyColor, wickcolor = __
   →wickColor)
```



Note that:

- We show the script's plot after having used "Visual Order/Bring to Front" from the script's "More" menu. This causes our script's candles to appear on top of the chart's candles.
- The script will only display candles when two conditions are met:
 - The chart is using an intraday timeframe (see the check on timeframe.isintraday in the plotcandle() call). We do this because it's not useful to show a daily value on timeframes higher or equal to 1D.
 - The request.security() function returns non na values (see gaps = barmerge.gaps_on in the function call).
- We use a tuple ([open, high, low, close]) with request.security() to fetch four values in one call.
- We use var to declare our UP_COLOR and DN_COLOR color constants on bar zero only. We use constants because
 those colors are used in more than one place in our code. This way, if we need to change them, we need only do
 so in one place.

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• We create a lighter transparency for the body of our candles in the bodyColor variable initialization, so they don't obstruct the chart's candles.

4.4.3 Plotting bars with 'plotbar()'

The signature of plotbar() is:

```
plotbar(open, high, low, close, title, color, editable, show_last, display) → void
```

Note that plotbar() has no parameter for bordercolor or wickcolor, as there are no borders or wicks on conventional bars.

This plots conventional bars using the same coloring logic as in the second example of the previous section:

```
//@version=5
indicator("Dual-color bars")
paletteColor = close >= open ? color.lime : color.red
plotbar(open, high, low, close, color = paletteColor)
```



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4.5 Bar states

- Introduction
- Bar state built-in variables
- Example

4.5.1 Introduction

A set of built-in variables in the barstate namespace allow your script to detect different properties of the bar on which the script is currently executing.

These states can be used to restrict the execution or the logic of your code to specific bars.

Some built-ins return information on the trading session the current bar belongs to. They are explained in the Session states section.

4.5.2 Bar state built-in variables

Note that while indicators and libraries run on all price or volume updates in real time, strategies not using calc_on_every_tick will not; they will only execute when the realtime bar closes. This will affect the detection of bar states in that type of script. On open markets, for example, this code will not display a background until the realtime closes because that is when the strategy runs:

```
//@version=5
strategy("S")
bgcolor(barstate.islast ? color.silver : na)
```

`barstate.isfirst`

barstate.isfirst is only true on the dataset's first bar, i.e., when bar_index is zero.

It can be useful to initialize variables on the first bar only, e.g.:

`barstate.islast`

barstate is last is true if the current bar is the last one on the chart, whether that bar is a realtime bar or not.

It can be used to restrict the execution of code to the chart's last bar, which is often useful when drawing lines, labels or tables. Here, we use it to determine when to update a label which we want to appear only on the last bar. We create the label only once and then update its properties using label.set_* () functions because it is more efficient:

```
//@version=5
indicator("", "", true)
// Create label on the first bar only.
var label hiLabel = label.new(na, na, "")
// Update the label's position and text on the last bar,
// including on all realtime bar updates.
if barstate.islast
```

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```
label.set_xy(hiLabel, bar_index, high)
label.set_text(hiLabel, str.tostring(high, format.mintick))
```

`barstate.ishistory`

barstate.ishistory is true on all historical bars. It can never be true on a bar when barstate.isrealtime is also true, and it does not become true on a realtime bar's closing update, when barstate.isconfirmed becomes true. On closed markets, it can be true on the same bar where barstate.islast is also true.

'barstate.isrealtime'

barstate.isrealtime is true if the current data update is a real-time bar update, false otherwise (thus it is historical). Note that barstate.islast is also true on all realtime bars.

'barstate.isnew'

barstate.isnew is true on all historical bars and on the realtime bar's first (opening) update.

All historical bars are considered *new* bars because the Pine ScriptTM runtime executes your script on each bar sequentially, from the chart's first bar in time, to the last. Each historical bar is thus *discovered* by your script as it executes, bar to bar.

barstate.isnew can be useful to reset varip variables when a new realtime bar comes in. The following code will reset updateNo to 1 on all historical bars and at the beginning of each realtime bar. It calculates the number of realtime updates during each realtime bar:

'barstate.isconfirmed'

barstate.isconfirmed is true on all historical bars and on the last (closing) update of a realtime bar.

It can be useful to avoid repainting by requiring the realtime bar to be closed before a condition can become true. We use it here to hold plotting of our RSI until the realtime bar closes and becomes an elapsed realtime bar. It will plot on historical bars because barstate.isconfirmed is always true on them:

```
//@version=5
indicator("")
myRSI = ta.rsi(close, 20)
plot(barstate.isconfirmed ? myRSI : na)
```

barstate.isconfirmed will not work when used in a request.security() call.

`barstate.islastconfirmedhistory`

barstate.islastconfirmedhistory is true if the script is executing on the dataset's last bar when the market is closed, or on the bar immediately preceding the realtime bar if the market is open.

It can be used to detect the first realtime bar with <code>barstate.islastconfirmedhistory[1]</code>, or to postpone server-intensive calculations until the last historical bar, which would otherwise be undetectable on open markets.

4.5.3 Example

Here is an example of a script using barstate. * variables:

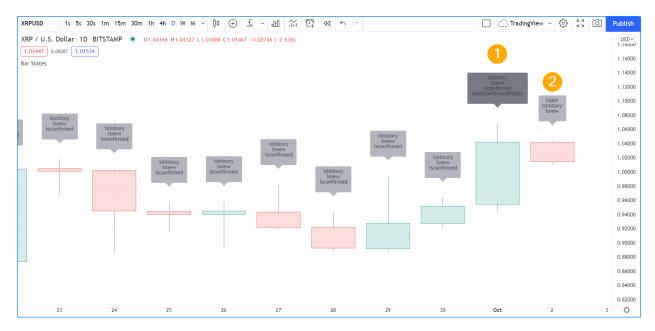
```
//@version=5
   indicator("Bar States", overlay = true, max_labels_count = 500)
2
3
   stateText() =>
        string txt = ""
5
         \begin{array}{lll} \mbox{txt += barstate.isfirst} & ? \mbox{"isfirst} \mbox{"} \\ \mbox{txt += barstate.islast} & ? \mbox{"islast} \mbox{"} \\ \end{array} 
6
                                                              : ""
7
       txt += barstate.ishistory ? "ishistory\n"
         \mbox{txt += barstate.isrealtime } ? \mbox{"isrealtime} \mbox{\sc ""} 
        txt += barstate.isnew ? "isnew\n" : ""
10
        txt += barstate.isconfirmed ? "isconfirmed\n" : ""
        txt += barstate.islastconfirmedhistory ? "islastconfirmedhistory\n" : ""
12
13
   labelColor = switch
14
       barstate.isfirst
                                             => color.fuchsia
15
        barstate.islastconfirmedhistory => color.gray
16
        barstate.ishistory
                                              => color.silver
17
        barstate.isconfirmed
                                             => color.orange
18
        barstate.isnew
                                              => color.red
19
        => color.yellow
20
21
   label.new(bar_index, na, stateText(), yloc = yloc.abovebar, color = labelColor)
```

Note that:

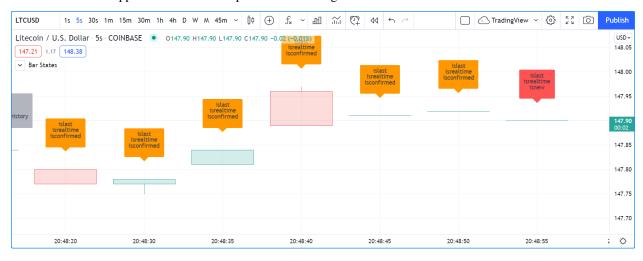
- Each state's name will appear in the label's text when it is true.
- There are five possible colors for the label's background:
 - fuchsia on the first bar
 - silver on historical bars
 - gray on the last confirmed historical bar
 - orange when a realtime bar is confirmed (when it closes and becomes an elapsed realtime bar)
 - red on the realtime bar's first execution
 - yellow for other executions of the realtime bar

We begin by adding the indicator to the chart of an open market, but before any realtime update is received. Note how the last confirmed history bar is identified in #1, and how the last bar is identified as the last one, but is still considered a historical bar because no realtime updates have been received.

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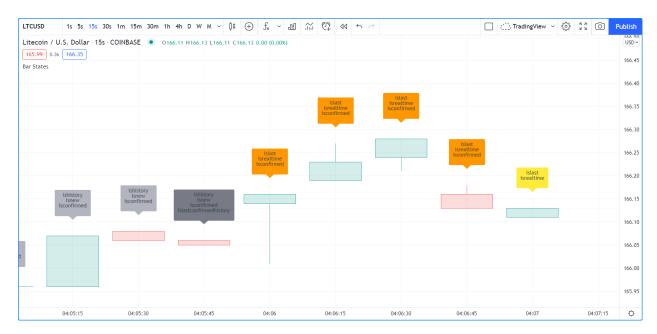
Let's look at what happens when realtime updates start coming in:



Note that:

- The realtime bar is red because it is its first execution, because barstate.isnew is true and barstate. ishistory is no longer true, so our switch structure determing our color uses the barstate.isnew => color.red branch. This will usually not last long because on the next update barstate.isnew will no longer be true so the label's color will turn yellow.
- The label of elapsed realtime bars is orange because those bars were not historical bars when they closed. Accordingly, the barstate.ishistory => color.silver branch in the switch structure was not executed, but the next one, barstate.isconfirmed => color.orange was.

This last example shows how the realtime bar's label will turn yellow after the first execution on the bar. This is the way the label will usually appear on realtime bars:



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4.6 Chart information

- Introduction
- · Prices and volume
- Symbol information
- Chart timeframe
- Session information

4.6.1 Introduction

The way scripts can obtain information about the chart and symbol they are currently running on is through a subset of Pine ScriptTM's *built-in variables*. The ones we cover here allow scripts to access information relating to:

- The chart's prices and volume
- The chart's symbol
- The chart's timeframe
- The session (or time period) the symbol trades on

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4.6.2 Prices and volume

The built-in variables for OHLCV values are:

- open: the bar's opening price.
- high: the bar's highest price, or the highest price reached during the realtime bar's elapsed time.
- low: the bar's lowest price, or the lowest price reached during the realtime bar's elapsed time.
- close: the bar's closing price, or the **current price** in the realtime bar.
- volume: the volume traded during the bar, or the volume traded during the realtime bar's elapsed time. The unit of volume information varies with the instrument. It is in shares for stocks, in lots for forex, in contracts for futures, in the base currency for crypto, etc.

Other values are available through:

- hl2: the average of the bar's high and low values.
- hlc3: the average of the bar's high, low and close values.
- ohlc4: the average of the bar's open, high, low and close values.

On historical bars, the values of the above variables do not vary during the bar because only OHLCV information is available on them. When running on historical bars, scripts execute on the bar's close, when all the bar's information is known and cannot change during the script's execution on the bar.

Realtime bars are another story altogether. When indicators (or strategies using calc_on_every_tick = true) run in realtime, the values of the above variables (except open) will vary between successive iterations of the script on the realtime bar, because they represent their **current** value at one point in time during the progress of the realtime bar. This may lead to one form of *repainting*. See the page on Pine ScriptTM's *execution model* for more details.

The [] *history-referencing operator* can be used to refer to past values of the built-in variables, e.g., close[1] refers to the value of close on the previous bar, relative to the particular bar the script is executing on.

4.6.3 Symbol information

Built-in variables in the syminfo namespace provide scripts with information on the symbol of the chart the script is running on. This information changes every time a script user changes the chart's symbol. The script then re-executes on all the chart's bars using the new values of the built-in variables:

- syminfo.basecurrency: the base currency, e.g., "BTC" in "BTCUSD", or "EUR" in "EURUSD".
- syminfo.currency: the quote currency, e.g., "USD" in "BTCUSD", or "CAD" in "USDCAD".
- syminfo.description: The long description of the symbol.
- syminfo.mintick: The symbol's tick value, or the minimum increment price can move in. Not to be confused with *pips* or *points*. On "ES1!" ("S&P 500 E-Mini") the tick size is 0.25 because that is the minimal increment the price moves in.
- syminfo.pointvalue: The point value is the multiple of the underlying asset determining a contract's value. On "ES1!" ("S&P 500 E-Mini") the point value is 50, so a contract is worth 50 times the price of the instrument.
- syminfo.prefix: The prefix is the exchange or broker's identifier: "NASDAQ" or "BATS" for "AAPL", "CME_MINI_DL" for "ES1!".
- syminfo.root: It is the ticker's prefix for structured tickers like those of futures. It is "ES" for "ES1!", "ZW" for "ZW1!".

- syminfo.session: It reflects the session setting on the chart for that symbol. If the "Chart settings/Symbol/Session" field is set to "Extended", it will only return "extended" if the symbol and the user's feed allow for extended sessions. It is rarely displayed and used mostly as an argument to the session parameter in ticker.new().
- syminfo.ticker: It is the symbol's name, without the exchange part (syminfo.prefix): "BTCUSD", "AAPL", "ES1!",
 "USDCAD".
- syminfo.tickerid: This string is rarely displayed. It is mostly used as an argument for request.security()'s symbol parameter. It includes session, prefix and ticker information.
- syminfo.timezone: The timezone the symbol is traded in. The string is an IANA time zone database name (e.g., "America/New_York").
- syminfo.type: The type of market the symbol belongs to. The values are "stock", "futures", "index", "forex", "crypto", "fund", "dr", "cfd", "bond", "warrant", "structured" and "right".

This script will display the values of those built-in variables on the chart:

```
//@version=5
   indicator("`syminfo.*` built-ins", "", true)
   printTable(txtLeft, txtRight) =>
3
       var table t = table.new(position.middle_right, 2, 1)
4
       table.cell(t, 0, 0, txtLeft, bgcolor = color.yellow, text_halign = text.align_
       table.cell(t, 1, 0, txtRight, bgcolor = color.yellow, text_halign = text.align_
   →left)
7
   nl = "\n"
8
   left =
     "syminfo.basecurrency: " + nl +
10
     "syminfo.currency: "
                              + nl +
11
     "syminfo.description: " + nl +
12
     "syminfo.mintick: "
                              + nl +
13
     "syminfo.pointvalue: " + nl +
14
     "syminfo.prefix: "
                              + nl +
15
     "syminfo.root: "
                               + nl +
16
     "syminfo.session: "
                               + nl +
17
     "syminfo.ticker: "
                               + nl +
18
     "syminfo.tickerid: "
                              + nl +
19
     "syminfo.timezone: "
                               + nl +
20
     "syminfo.type: "
21
22
   right =
23
     syminfo.basecurrency
                                        + nl +
24
25
     syminfo.currency
                                       + nl +
     syminfo.description
                                      + nl +
26
     str.tostring(syminfo.mintick) + nl +
27
     str.tostring(syminfo.pointvalue) + nl +
28
                                        + nl +
     syminfo.prefix
29
                                        + nl +
     syminfo.root
30
     syminfo.session
                                        + nl +
31
     syminfo.ticker
                                        + nl +
32
     syminfo.tickerid
                                        + nl +
33
     syminfo.timezone
                                        + nl +
34
     syminfo.type
35
36
   printTable(left, right)
```

4.6.4 Chart timeframe

A script can obtain information on the type of timeframe used on the chart using these built-ins, which all return a "simple bool" result:

- · timeframe.isseconds
- · timeframe.isminutes
- timeframe.isintraday
- · timeframe.isdaily
- · timeframe.isweekly
- · timeframe.ismonthly
- · timeframe.isdwm

Two additional built-ins return more specific timeframe information:

- timeframe.multiplier returns a "simple int" containing the multiplier of the timeframe unit. A chart timeframe of one hour will return 60 because intraday timeframes are expressed in minutes. A 30sec timeframe will return 30 (seconds), a daily chart will return 1 (day), a quarterly chart will return 3 (months), and a yearly chart will return 12 (months). The value of this variable cannot be used as an argument to timeframe parameters in built-in functions, as they expect a string in timeframe specifications format.
- timeframe.period returns a string in Pine ScriptTM's timeframe specification format.

See the page on *Timeframes* for more information.

4.6.5 Session information

Session information is available in different forms:

- The syminfo.session built-in variable returns a value that is either session.regular or session.extended. It reflects the session setting on the chart for that symbol. If the "Chart settings/Symbol/Session" field is set to "Extended", it will only return "extended" if the symbol and the user's feed allow for extended sessions. It is used when a session type is expected, for example as the argument for the session parameter in ticker.new().
- Session state built-ins provide information on the trading session a bar belongs to.

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4.7 Colors

- Introduction
- Constant colors
- Conditional coloring
- · Calculated colors
- Mixing transparencies
- Tips

4.7.1 Introduction

Script visuals can play a critical role in the usability of the indicators we write in Pine ScriptTM. Well-designed plots and drawings make indicators easier to use and understand. Good visual designs establish a visual hierarchy that allows the more important information to stand out, and the less important one to not get in the way.

Using colors in Pine can be as simple as you want, or as involved as your concept requires. The 4,294,967,296 possible assemblies of color and transparency available in Pine ScriptTM can be applied to:

- Any element you can plot or draw in an indicator's visual space, be it lines, fills, text or candles.
- The background of a script's visual space, whether the script is running in its own pane, or in overlay mode on the chart.
- The color of bars or the body of candles appearing on a chart.

A script can only color the elements it places in its own visual space. The only exception to this rule is that a pane indicator can color chart bars or candles.

Pine ScriptTM has built-in colors such as color.green, as well as functions like color.rgb() which allow you to dynamically generate any color in the RGBA color space.

Transparency

Each color in Pine ScriptTM is defined by four values:

- Its red, green and blue components (0-255), following the RGB color model.
- Its transparency (0-100), often referred to as the Alpha channel outside Pine, as defined in the RGBA color model. Even though transparency is expressed in the 0-100 range, its value can be a "float" when used in functions, which gives you access to the 256 underlying values of the alpha channel.

The transparency of a color defines how opaque it is: zero is fully opaque, 100 makes the color—whichever it is—invisible. Modulating transparency can be crucial in more involved color visuals or when using backgrounds, to control which colors dominate the others, and how they mix together when superimposed.

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Z-index

When you place elements in a script's visual space, they have relative depth on the z axis; some will appear on top of others. The z-index is a value that represents the position of elements on the z axis. Elements with the highest z-index appear on top.

Elements drawn in Pine ScriptTM are divided in groups. Each group has its own position in the z space, and **within the same group**, elements created last in the script's logic will appear on top of other elements from the same group. An element of one group cannot be placed outside the region of the z space attributed to its group, so a plot can never appear on top of a table, for example, because tables have the highest z-index.

This list contains the groups of visual elements, ordered by increasing z-index, so background colors are always at the bottom of z space, and tables will always appear on top of all other elements:

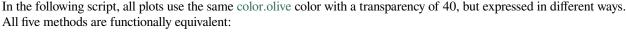
- Background colors
- Fills
- Plots
- Hlines
- LineFills
- Lines
- · Boxes
- · Labels
- Tables

Note that by using explicit_plot_zorder = true in indicator() or strategy(), you can control the relative z-index of plot*(), hline() and fill() visuals using their sequential order in the script.

4.7.2 Constant colors

There are 17 built-in colors in Pine ScriptTM. This table lists their names, hexadecimal equivalent, and RGB values as arguments to color.rgb():

| Name | Hex | RGB values |
|---------------|---------|--------------------------|
| color.aqua | #00BCD4 | color.rgb(0, 188, 212) |
| color.black | #363A45 | color.rgb(54, 58, 69) |
| color.blue | #2196F3 | color.rgb(33, 150, 243) |
| color.fuchsia | #E040FB | color.rgb(224, 64, 251) |
| color.gray | #787B86 | color.rgb(120, 123, 134) |
| color.green | #4CAF50 | color.rgb(76, 175, 80) |
| color.lime | #00E676 | color.rgb(0, 230, 118) |
| color.maroon | #880E4F | color.rgb(136, 14, 79) |
| color.navy | #311B92 | color.rgb(49, 27, 146) |
| color.olive | #808000 | color.rgb(128, 128, 0) |
| color.orange | #FF9800 | color.rgb(255, 152, 0) |
| color.purple | #9C27B0 | color.rgb(156, 39, 176) |
| color.red | #FF5252 | color.rgb(255, 82, 82) |
| color.silver | #B2B5BE | color.rgb(178, 181, 190) |
| color.teal | #00897B | color.rgb(0, 137, 123) |
| color.white | #FFFFFF | color.rgb(255, 255, 255) |
| color.yellow | #FFEB3B | color.rgb(255, 235, 59) |





```
//@version=5
indicator("", "", true)

// —— Transparency (#99) is included in the hex value.

plot(ta.sma(close, 10), "10", #80800099)

// —— Transparency is included in the color-generating function's arguments.

plot(ta.sma(close, 30), "30", color.new(color.olive, 40))

plot(ta.sma(close, 50), "50", color.rgb(128, 128, 0, 40))

// —— Use `transp` parameter (deprecated and advised against)

plot(ta.sma(close, 70), "70", color.olive, transp = 40)

plot(ta.sma(close, 90), "90", #808000, transp = 40)
```

Note: The last two plot() calls specify transparency using the transp parameter. This use should be avoided as the transp is deprecated in Pine ScriptTM v5. Using the transp parameter to define transparency is not as flexible because it requires an argument of *input integer* type, which entails it must be known before the script is executed, and so cannot be calculated dynamically, as your script executes bar to bar. Additionally, if you use a color argument that already includes transparency information, as is done in the next three plot() calls, any argument used for the transp parameter would have no effect. This is also true for other functions with a transp parameter.

The colors in the previous script do not vary as the script executes bar to bar. Sometimes, however, colors need to be created as the script executes on each bar because they depend on conditions that are unknown at compile time, or when the script begins execution on bar zero. For those cases, programmers have two options:

- 1. Use conditional statements to select colors from a few pre-determined base colors.
- 2. Build new colors dynamically, by calculating them as the script executes bar to bar, to implement color gradients, for example.

4.7.3 Conditional coloring

Let's say you want to color a moving average in different colors, depending on some conditions you define. To do so, you can use a conditional statement that will select a different color for each of your states. Let's start by coloring a moving average in a bull color when it's rising, and in a bear color when it's not:

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```
//@version=5
indicator("Conditional colors", "", true)
int lengthInput = input.int(20, "Length", minval = 2)
color maBullColorInput = input.color(color.green, "Bull")
color maBearColorInput = input.color(color.maroon, "Bear")
float ma = ta.sma(close, lengthInput)
// Define our states.
bool maRising = ta.rising(ma, 1)
// Build our color.
color c_ma = maRising ? maBullColorInput : maBearColorInput
plot(ma, "MA", c_ma, 2)
```

Note that:

- We provide users of our script a selection of colors for our bull/bear colors.
- We define an maRising boolean variable which will hold true when the moving average is higher on the current bar than it was on the last.
- We define a c_ma color variable that is assigned one of our two colors, depending on the value of the maRising boolean. We use the ? : ternary operator to write our conditional statement.

You can also use conditional colors to avoid plotting under certain conditions. Here, we plot high and low pivots using a line, but we do not want to plot anything when a new pivot comes in, to avoid the joints that would otherwise appear in pivot transitions. To do so, we test for pivot changes and use na as the color value when a change is detected, so that no line is plotted on that bar:



```
//@version=5
indicator("Conditional colors", "", true)
int legsInput = input.int(5, "Pivot Legs", minval = 1)
color pHiColorInput = input.color(color.olive, "High pivots")
```

(continues on next page)

```
color pLoColorInput = input.color(color.orange, "Low pivots")

// Intialize the pivot level variables.

var float pHi = na

var float pLo = na

// When a new pivot is detected, save its value.

pHi := nz(ta.pivothigh(legsInput, legsInput), pHi)

pLo := nz(ta.pivotlow( legsInput, legsInput), pLo)

// When a new pivot is detected, do not plot a color.

plot(pHi, "High", ta.change(pHi) ? na : pHiColorInput, 2, plot.style_line)

plot(pLo, "Low", ta.change(pLo) ? na : pLoColorInput, 2, plot.style_line)
```

To undertand how this code works, one must first know that ta.pivothigh() and ta.pivotlow(), used as they are here without an argument to the source parameter, will return a value when they find a high/low pivot, otherwise they return na.

When we test the value returned by the pivot function for na using the nz() function, we allow the value returned to be assigned to the pHi or pLo variables only when it is not na, otherwise the previous value of the variable is simply reassigned to it, which has no impact on its value. Keep in mind that previous values of pHi and pLo are preserved bar to bar because we use the var keyword when initializing them, which causes the initialization to only occur on the first bar.

All that's left to do next is, when we plot our lines, to insert a ternary conditional statement that will yield na for the color when the pivot value changes, or the color selected in the script's inputs when the pivot level does not change.

4.7.4 Calculated colors

Using functions like color.new(), color.rgb() and color.from_gradient(), one can build colors on the fly, as the script executes bar to bar.

color.new() is most useful when you need to generate different transparency levels from a base color.

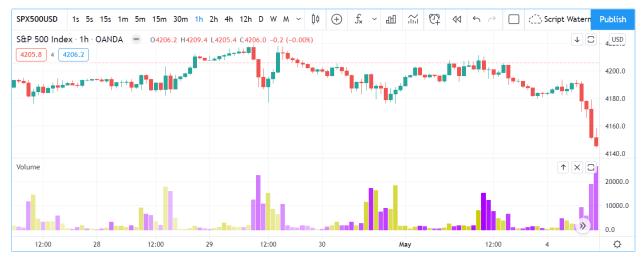
color.rgb() is useful when you need to build colors dynamically from red, green, blue, or transparency components. While color.rgb() creates a color, its sister functions color.r(), color.g(), color.b() and color.t() can be used to extract the red, green, blue or transparency values from a color, which can in turn be used to generate a variant.

color.from_gradient() is useful to create linear gradients between two base colors. It determines which intermediary color to use by evaluating a source value against minimum and maximum values.

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color.new()

Let's put color.new(color, transp) to use to create different transparencies for volume columns using one of two bull/bear base colors:



```
//@version=5
   indicator("Volume")
2
   // We name our color constants to make them more readable.
   var color GOLD\_COLOR = \#CCCC00ff
   var color VIOLET_COLOR = #AA00FFff
   color bullColorInput = input.color(GOLD_COLOR,
6
   color bearColorInput = input.color(VIOLET_COLOR, "Bear")
   int levelsInput = input.int(10, "Gradient levels", minval = 1)
   // We initialize only once on bar zero with `var`, otherwise the count would reset to-
   ⇒zero on each bar.
   var float riseFallCnt = 0
   // Count the rises/falls, clamping the range to: 1 to `i_levels`.
11
   riseFallCnt := math.max(1, math.min(levelsInput, riseFallCnt + math.sign(volume -_
12
   \rightarrownz(volume[1]))))
   // Rescale the count on a scale of 80, reverse it and cap transparency to <80 so that
   ⇔colors remains visible.
   float transparency = 80 - math.abs(80 * riseFallCnt / levelsInput)
   // Build the correct transparency of either the bull or bear color.
15
   color volumeColor = color.new(close > open ? bullColorInput : bearColorInput,_
16
   →transparency)
   plot(volume, "Volume", volumeColor, 1, plot.style_columns)
```

Note that:

- In the next to last line of our script, we dynamically calculate the column color by varying both the base color used, depending on whether the bar is up or down, **and** the transparency level, which is calculated from the cumulative rises or falls of volume.
- We offer the script user control over not only the base bull/bear colors used, but also on the number of brightness
 levels we use. We use this value to determine the maximum number of rises or falls we will track. Giving users the
 possiblity to manage this value allows them to adapt the indicator's visuals to the timeframe or market they use.
- We take care to control the maximum level of transparency we use so that it never goes higher than 80. This ensures our colors always retain some visibility.
- We also set the minimum value for the number of levels to 1 in the inputs. When the user selects 1, the volume columns will be either in bull or bear color of maximum brightness—or transparency zero.

color.rgb()



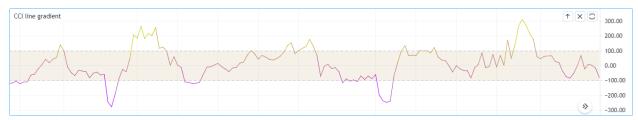


Note that:

- We generate values in the zero to 255 range for the red, green and blue channels, and in the zero to 100 range for transparency. Also note that because math.random() returns float values, the float 0.0-100.0 range provides access to the full 0-255 transparency values of the underlying alpha channel.
- We use the math.random(min, max, seed) function to generate pseudo-random values. We do not use an argument for the third parameter of the function: seed. Using it is handy when you want to ensure the repeatability of the function's results. Called with the same seed, it will produce the same sequence of values.

color.from gradient()

Our last examples of color calculations will use color.from_gradient(value, bottom_value, top_value, bottom_color, top_color). Let's first use it in its simplest form, to color a CCI signal in a version of the indicator that otherwise looks like the built-in:



```
//@version=5
indicator(title="CCI line gradient", precision=2, timeframe="")
var color GOLD_COLOR = #CCCC00
var color VIOLET_COLOR = #AA00FF

(continues on next page)
```

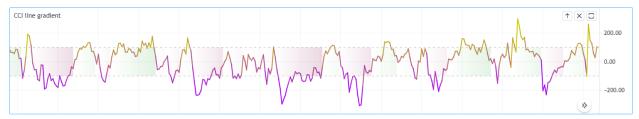
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```
var color BEIGE_COLOR = #9C6E1B
   float srcInput = input.source(close, title="Source")
        lenInput = input.int(20, "Length", minval = 5)
   color bullColorInput = input.color(GOLD_COLOR,
   color bearColorInput = input.color(BEIGE_COLOR, "Bear")
   float signal = ta.cci(srcInput, lenInput)
10
   color signalColor = color.from_gradient(signal, -200, 200, bearColorInput,_
11
   →bullColorInput)
  plot(signal, "CCI", signalColor)
12
  bandTopPlotID = hline(100, "Upper Band", color.silver, hline.style_dashed)
13
  bandBotPlotID = hline(-100, "Lower Band", color.silver, hline.style_dashed)
  fill(bandTopPlotID, bandBotPlotID, color.new(BEIGE_COLOR, 90), "Background")
```

Note that:

- To calculate the gradient, color.from_gradient() requires minimum and maximum values against which the argument used for the value parameter will be compared. The fact that we want a gradient for an unbounded signal like CCI (i.e., without fixed boundaries such as RSI, which always oscillates between 0-100), does not entail we cannot use color.from_gradient(). Here, we solve our conundrum by providing values of -200 and 200 as arguments. They do not represent the real minimum and maximum values for CCI, but they are at levels from which we do not mind the colors no longer changing, as whenever the series is outside the bottom_value and top_value limits, the colors used for bottom_color and top_color will apply.
- The color progression calculated by color.from_gradient() is linear. If the value of the series is halfway between the bottom_value and top_value arguments, the generated color's RGBA components will also be halfway between those of bottom_color and top_color.
- Many common indicator calculations are available in Pine ScriptTM as built-in functions. Here we use ta.cci() instead of calculating it the long way.

The argument used for value in color.from_gradient() does not necessarily have to be the value of the line we are calculating. Anything we want can be used, as long as arguments for bottom_value and top_value can be supplied. Here, we enhance our CCI indicator by coloring the band using the number of bars since the signal has been above/below the centerline:



```
//@version=5
   indicator(title="CCI line gradient", precision=2, timeframe="")
   var color GOLD_COLOR = #CCCC00
   var color VIOLET_COLOR = #AA00FF
  var color GREEN_BG_COLOR = color.new(color.green, 70)
  var color RED_BG_COLOR = color.new(color.maroon, 70)
  float srcInput
                     = input.source(close, "Source")
                      = input.int(20, "Length", minval = 5)
  int
       lenInput
        stepsInput = input.int(50, "Gradient levels", minval = 1)
9
   color bullColorInput = input.color(GOLD_COLOR, "Line: Bull", inline = "11")
10
   color bearColorInput = input.color(VIOLET_COLOR, "Bear", inline = "11")
11
   color bullBgColorInput = input.color(GREEN_BG_COLOR, "Background: Bull", inline = "12
12
   color bearBgColorInput = input.color(RED_BG_COLOR, "Bear", inline = "12")
```

(continues on next page)

```
14
   // Plot colored signal line.
15
   float signal = ta.cci(srcInput, lenInput)
16
   color signalColor = color.from_gradient(signal, -200, 200, color.new(bearColorInput,__
   →0), color.new(bullColorInput, 0))
   plot(signal, "CCI", signalColor, 2)
18
19
   // Detect crosses of the centerline.
20
   bool signalX = ta.cross(signal, 0)
21
   // Count no of bars since cross. Capping it to the no of steps from inputs.
22
   int gradientStep = math.min(stepsInput, nz(ta.barssince(signalX)))
23
   // Choose bull/bear end color for the gradient.
24
   color endColor = signal > 0 ? bullBqColorInput : bearBqColorInput
   // Get color from gradient going from no color to `c_endColor`
26
   color bandColor = color.from_gradient(gradientStep, 0, stepsInput, na, endColor)
27
   bandTopPlotID = hline(100, "Upper Band", color.silver, hline.style_dashed)
28
   bandBotPlotID = hline(-100, "Lower Band", color.silver, hline.style_dashed)
29
   fill(bandTopPlotID, bandBotPlotID, bandColor, title = "Band")
```

Note that:

- The signal plot uses the same base colors and gradient as in our previous example. We have however increased the width of the line from the default 1 to 2. It is the most important component of our visuals; increasing its width is a way to give it more prominence, and ensure users are not distracted by the band, which has become busier than it was in its original, flat beige color.
- The fill must remain unobtrusive for two reasons. First, it is of secondary importance to the visuals, as it provides complementary information, i.e., the duration for which the signal has been in bull/bear territory. Second, since fills have a greater z-index than plots, the fill will cover the signal plot. For these reasons, we make the fill's base colors fairly transparent, at 70, so they do not mask the plots. The gradient used for the band starts with no color at all (see the na used as the argument to bottom_color in the color.from_gradient() call), and goes to the base bull/bear colors from the inputs, which the conditional, c_endColor color variable contains.
- We provide users with distinct bull/bear color selections for the line and the band.
- When we calculate the gradientStep variable, we use nz() on ta.barssince() because in early bars of the dataset, when the condition tested has not occurred yet, ta.barssince() will return na. Because we use nz(), the value returned is replaced with zero in those cases.

4.7.5 Mixing transparencies

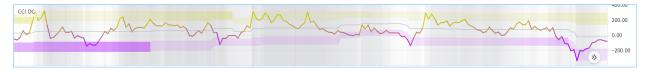
In this example we take our CCI indicator in another direction. We will build dynamically adjusting extremes zone buffers using a Donchian Channel (historical highs/lows) calculated from the CCI. We build the top/bottom bands by making them 1/4 the height of the DC. We will use a dynamically adjusting lookback to calculate the DC. To modulate the lookback, we will calculate a simple measure of volatility by keeping a ratio of a short-period ATR to a long one. When that ratio is higher than 50 of its last 100 values, we consider the volatility high. When the volatility is high/low, we decrease/increase the lookback.

Our aim is to provide users of our indicator with:

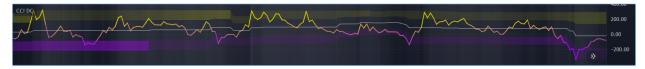
- The CCI line colored using a bull/bear gradient, as we illustrated in our most recent examples.
- The top and bottom bands of the Donchian Channel, filled in such a way that their color darkens as a historical high/low becomes older and older.
- A way to appreciate the state of our volatility measure, which we will do by painting the background with one color whose intensity increases when volatility increases.

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This is what our indicator looks like using the light theme:



And with the dark theme:



```
//@version=5
   indicator("CCI DC", precision = 6)
2
   color GOLD_COLOR = #CCCC00ff
   color VIOLET_COLOR = #AA00FFff
   int lengthInput = input.int(20, "Length", minval = 5)
   color bullColorInput = input.color(GOLD_COLOR,
   color bearColorInput = input.color(VIOLET_COLOR, "Bear")
          - Function clamps `val` between `min` and `max`.
   clamp(val, min, max) =>
10
       math.max(min, math.min(max, val))
12

    Volatility expressed as 0-100 value.

13
   float v = ta.atr(lengthInput / 5) / ta.atr(lengthInput * 5)
14
   float vPct = ta.percentrank(v, lengthInput * 5)
15

    Calculate dynamic lookback for DC. It increases/decreases on low/high_

   // --
   →volatility.
   bool highVolatility = vPct > 50
   var int lookBackMin = lengthInput * 2
19
   var int lookBackMax = lengthInput * 10
20
   var float lookBack = math.avg(lookBackMin, lookBackMax)
21
   lookBack += highVolatility ? -2 : 2
22
   lookBack := clamp(lookBack, lookBackMin, lookBackMax)
23
24
   // ---- Dynamic lookback length Donchian channel of signal.
25
   float signal = ta.cci(close, lengthInput)
26
   // `lookBack` is a float; need to cast it to int to be used a length.
27
   float hiTop = ta.highest(signal, int(lookBack))
28
   float loBot = ta.lowest( signal, int(lookBack))
   // Get margin of 25% of the DC height to build high and low bands.
   float margin = (hiTop - loBot) / 4
31
   float hiBot = hiTop - margin
   float loTop = loBot + margin
33
   // Center of DC.
34
   float center = math.avg(hiTop, loBot)
35
          — Create colors.
   color signalColor = color.from_gradient(signal, -200, 200, bearColorInput,_
38
   →bullColorInput)
   // Bands: Calculate transparencies so the longer since the hi/lo has changed,
39
            the darker the color becomes. Cap highest transparency to 90.
40
   float hiTransp = clamp(100 - (100 * math.max(1, nz(ta.barssince(ta.change(hiTop)) +_
   \rightarrow1)) / 255), 60, 90)
```

(continues on next page)

```
float loTransp = clamp(100 - (100 * math.max(1, nz(ta.barssince(ta.change(loBot)) +_
   \rightarrow 1)) / 255), 60, 90)
   color hiColor = color.new(bullColorInput, hiTransp)
43
   color loColor = color.new(bearColorInput, loTransp)
44
   // Background: Rescale the 0-100 range of `vPct` to 0-25 to create 75-100_
45
   →transparencies.
   color bgColor = color.new(color.gray, 100 - (vPct / 4))
47
         --- Plots
48
   // Invisible lines for band fills.
49
   hiTopPlotID = plot(hiTop, color = na)
50
   hiBotPlotID = plot(hiBot, color = na)
51
   loTopPlotID = plot(loTop, color = na)
53
   loBotPlotID = plot(loBot, color = na)
   // Plot signal and centerline.
   p_signal = plot(signal, "CCI", signalColor, 2)
55
   plot(center, "Centerline", color.silver, 1)
56
57
   // Fill the bands.
58
   fill (hiTopPlotID, hiBotPlotID, hiColor)
59
   fill(loTopPlotID, loBotPlotID, loColor)
60
61
   // --- Background.
62
   bgcolor(bgColor)
```

Note that:

- We clamp the transparency of the background to a 100-75 range so that it doesn't overwhelm. We also use a neutral color that will not distract too much. The darker the background is, the higher our measure of volatility.
- We also clamp the transparency values for the band fills between 60 and 90. We use 90 so that when a new high/low is found and the gradient resets, the starting transparency makes the color somewhat visible. We do not use a transparency lower than 60 because we don't want those bands to hide the signal line.
- We use the very handy ta.percentrank() function to generate a 0-100 value from our ATR ratio measuring volatility. It is useful to convert values whose scale is unknown into known values that can be used to produce transparencies.
- Because we must clamp values three times in our script, we wrote an f_clamp() function, instead of explicitly
 coding the logic three times.

4.7.6 Tips

Designing usable colors schemes

If you write scripts intended for other traders, try to avoid colors that will not work well in some environments, whether it be for plots, labels, tables or fills. At a minimum, test your visuals to ensure they perform satisfactorily with both the light and dark TradingView themes; they are the most commonly used. Colors such as black and white, for example, should be avoided.

Build the appropriate inputs to provide script users the flexibility to adapt your script's visuals to their particular environments.

Take care to build a visual hierarchy of the colors you use that matches the relative importance of your script's visual components. Good designers understand how to achieve the optimal balance of color and weight so the eye is naturally drawn to the most important elements of the design. When you make everything stand out, nothing does. Make room for some elements to stand out by toning down the visuals surrounding it.

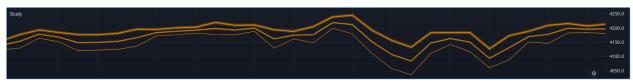
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Providing a selection of color presets in your inputs — rather than a single color that can be changed — can help color-challenged users. Our Technical Ratings demonstrates one way of achieving this.

Plot crisp lines

It is best to use zero transparency to plot the important lines in your visuals, to keep them crisp. This way, they will show through fills more precisely. Keep in mind that fills have a higher z-index than plots, so they are placed on top of them. A slight increase of a line's width can also go a long way in making it stand out.

If you want a special plot to stand out, you can also give it more importance by using multiple plots for the same line. These are examples where we modulate the successive width and transparency of plots to achieve this:



```
//@version=5
indicator("")
plot(high, "", color.new(color.orange, 80), 8)
plot(high, "", color.new(color.orange, 60), 4)
plot(high, "", color.new(color.orange, 00), 1)

plot(h12, "", color.new(color.orange, 60), 4)
plot(h12, "", color.new(color.orange, 00), 1)

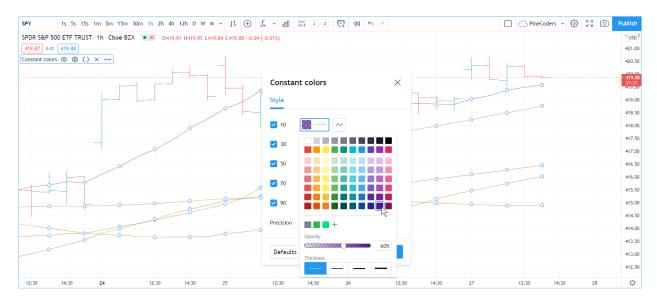
plot(low, "", color.new(color.orange, 0), 1)
```

Customize gradients

When building gradients, adapt them to the visuals they apply to. If you are using a gradient to color candles, for example, it is usually best to limit the number of steps in the gradient to ten or less, as it is more difficult for the eye to perceive intensity variations of discrete objects. As we did in our examples, cap minimum and maximum transparency levels so your visual elements remain visible and do not overwhelm when it's not necessary.

Color selection through script settings

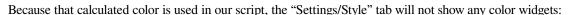
The type of color you use in your scripts has an impact on how users of your script will be able to change the colors of your script's visuals. As long as you don't use colors whose RGBA components have to be calculated at runtime, script users will be able to modify the colors you use by going to your script's "Settings/Style" tab. Our first example script on this page meets that criteria, and the following screenshot shows how we used the script's "Settings/Style" tab to change the color of the first moving average:

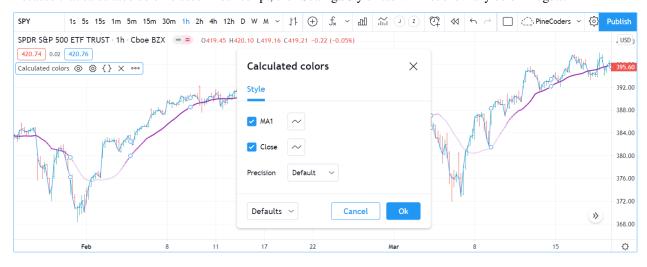


If your script uses a calculated color, i.e., a color where at least one of its RGBA components can only be known at runtime, then the "Settings/Style" tab will NOT offer users the usual color widgets they can use to modify your plot colors. Plots of the same script not using calculated colors will also be affected. In this script, for example, our first plot() call uses a calculated color, and the second one doesn't:

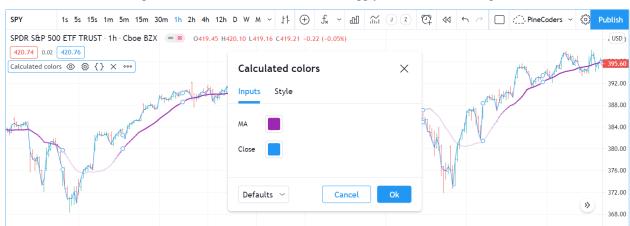
```
//@version=5
indicator("Calculated colors", "", true)
float ma = ta.sma(close, 20)
float maHeight = ta.percentrank(ma, 100)
float transparency = math.min(80, 100 - maHeight)
// This plot uses a calculated color.
plot(ma, "MA1", color.rgb(156, 39, 176, transparency), 2)
// This plot does not use a calculated color.
plot(close, "Close", color.blue)
```

The color used in the first plot is a calculated color because its transparency can only be known at runtime. It is calculated using the relative position of the moving average in relation to its past 100 values. The greater percentage of past values are below the current value, the higher the 0-100 value of maHeight will be. Since we want the color to be the darkest when maHeight is 100, we subtract 100 from it to obtain the zero transparency then. We also cap the calculated transparency value to a maximum of 80 so that it always remains visible.





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The solution to enable script users to control the colors used is to supply them with custom inputs, as we do here:

```
//@version=5
indicator("Calculated colors", "", true)
color maInput = input.color(color.purple, "MA")
color closeInput = input.color(color.blue, "Close")
float ma = ta.sma(close, 20)
float maHeight = ta.percentrank(ma, 100)
float transparency = math.min(80, 100 - maHeight)
// This plot uses a calculated color.
plot(ma, "MA1", color.new(maInput, transparency), 2)
// This plot does not use a calculated color.
plot(close, "Close", closeInput)
```

Notice how our script's "Settings" now show an "Inputs" tab, where we have created two color inputs. The first one uses color.purple as its default value. Whether the script user changes that color or not, it will then be used in a color.new() call to generate a calculated transparency in the plot() call. The second input uses as its default the built-in color.blue color we previously used in the plot() call, and simply use it as is in the second plot() call.

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4.8 Fills

- Introduction
- 'plot()' and 'hline()' fills
- Line fills
- Box and polyline fills

4.8.1 Introduction

Some of Pine Script's visual outputs, including *plots*, *hlines*, *lines*, *boxes*, and *polylines*, allow one to fill the chart space they occupy with colors. Three different mechanisms facilitate filling the space between such outputs:

- The fill() function fills the space between two plots from plot() calls or two horizontal lines (hlines) from hline() calls with a specified color.
- Objects of the linefill type fill the space between line instances created with line.new().
- Other drawing types, namely boxes and polylines, have built-in properties that allow the drawings to fill the visual spaces they occupy.

4.8.2 'plot()' and 'hline()' fills

The fill() function fills the space between two plots or horizontal lines. It has the following two signatures:

```
fill(plot1, plot2, color, title, editable, show_last, fillgaps) → void fill(hline1, hline2, color, title, editable, fillgaps) → void
```

The plot1, plot2, hline1, and hline2 parameters accept *plot* or *hline* IDs returned by plot() and hline() function calls. The fill() function is the only built-in that can use these IDs.

This simple example demonstrates how the fill() function works with *plot and hline* IDs. It calls plot() and hline() three times to display arbitrary values on the chart. Each of these calls returns an ID, which the script assigns to variables for use in the fill() function. The values of p1, p2, and p3 are "plot" IDs, whereas h1, h2, and h3 reference "hline" IDs:



```
//@version=5
indicator("Example 1")

// Assign "plot" IDs to the `p1`, `p2`, and `p3` variables.
p1 = plot(math.sin(high), "Sine of `high`")
p2 = plot(math.cos(low), "Cosine of `low`")
p3 = plot(math.sin(close), "Sine of `close`")
// Fill the space between `p1` and `p2` with 90% transparent red.
fill(p1, p3, color.new(color.red, 90), "`p1`-`p3` fill")
// Fill the space between `p2` and `p3` with 90% transparent blue.
(continues on next page)
```

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```
fill(p2, p3, color.new(color.blue, 90), "`p2`-`p3` fill")
11
12
   // Assign "hline" IDs to the `h1`, `h2`, and `h3` variables.
13
   h1 = hline(0, "First level")
14
   h2 = hline(1.0, "Second level")
15
   h3 = hline(0.5, "Third level")
16
   h4 = hline(1.5, "Fourth level")
17
   // Fill the space between `h1` and `h2` with 90% transparent yellow.
18
   fill(h1, h2, color.new(color.yellow, 90), "`h1`-`h2` fill")
19
   // Fill the space between `h3` and `h4` with 90% transparent lime.
20
   fill(h3, h4, color.new(color.lime, 90), "`h3`-`h4` fill")
```

It's important to note that the fill() function requires *either* two "plot" IDs or two "hline" IDs. One *cannot* mix and match these types in the function call. Consequently, programmers will sometimes need to use plot() where they otherwise might have used hline() if they want to fill the space between a consistent level and a fluctuating series.

For example, this script calculates an oscillator based on the percentage distance between the chart's close price and a 10-bar SMA, then plots it on the chart pane. In this case, we wanted to fill the area between the oscillator and zero. Although we can display the zero level with hline() since its value does not change, we cannot pass a "plot" and "hline" ID to the fill() function. Therefore, we must use a plot() call for the level to allow the script to fill the space:



```
//@version=5
   indicator("Example 2")
2
   //@variable The 10-bar moving average of `close` prices.
   float ma = ta.sma(close, 10)
   //@variable The distance from the `ma` to the `close` price, as a percentage of the
   →`ma`.
   float oscillator = 100 * (ma - close) / ma
   //@variable The ID of the `oscillator` plot for use in the `fill()` function.
   oscPlotID = plot(oscillator, "Oscillator")
10
   //@variable The ID of the zero level plot for use in the `fill()` function.
11
               Requires a "plot" ID since the `fill()` function can't use "plot" and
   //
12
   \rightarrow "hline" IDs at the same time.
   zeroPlotID = plot(0, "Zero level", color.silver, 1, plot.style_circles)
                                                                                (continues on next page)
```

```
// Fill the space between the `oscPlotID` and `zeroPlotID` with 90% transparent blue. fill(oscPlotID, zeroPlotID, color.new(color.blue, 90), "Oscillator fill")
```

The color parameter of the fill() function accepts a "series color" argument, meaning the fill's color can change across chart bars. For example, this code fills the space between two moving average plots with 90% transparent green or red colors based on whether ma1 is above ma2:



```
//@version=5
   indicator("Example 3", overlay = true)
2
   //@variable The 5-bar moving average of `close` prices.
   float ma1 = ta.sma(close, 5)
   //@variable The 20-bar moving average of `close` prices.
   float ma2 = ta.sma(close, 20)
   //@variable The 90% transparent color of the space between MA plots. Green if `ma1 >_
   →ma2`, red otherwise.
   color fillColor = ma1 > ma2 ? color.new(color.green, 90) : color.new(color.red, 90)
10
11
   //@variable The ID of the `ma1` plot for use in the `fill()` function.
12
   ma1PlotID = plot(ma1, "5-bar SMA")
   //@variable The ID of the `ma2` plot for use in the `fill()` function.
14
   ma2PlotID = plot(ma2, "20-bar SMA")
15
16
   // Fill the space between the `ma1PlotID` and `ma2PlotID` using the `fillColor`.
17
   fill(ma1PlotID, ma2PlotID, fillColor, "SMA plot fill")
```

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4.8.3 Line fills

While the fill() function allows a script to fill the space between two *plots or hlines*, it does not work with line objects. When a script needs to fill the space between *lines*, it requires a linefill object created by the linefill.new() function. The function has the following signature:

```
linefill.new(line1, line2, color) → series linefill
```

The line1 and line2 parameters accept line IDs. These IDs determine the chart region that the linefill object will fill with its specified color. A script can update the color property of a linefill ID returned by this function by calling linefill.set_color() with the ID as its id argument.

The behavior of linefills depends on the lines they reference. Scripts cannot move linefills directly, as the lines that a linefill uses determine the space it will fill. To retrieve the IDs of the *lines* referenced by a linefill object, use the linefill.get_line1() and linefill.get_line2() functions.

Any pair of line instances can only have *one* linefill between them. Successive calls to linefill.new() using the same line1 and line2 arguments will create a new linefill ID that *replaces* the previous one associated with them.

The example below demonstrates a simple use case for linefills. The script calculates a pivotHigh and pivotLow series using the built-in ta.pivothigh() and ta.pivotlow() functions with constant leftbars and rightbars arguments. On the last confirmed historical bar, the script draws two extended lines. The first line connects the two most recent non-na pivotHigh values, and the second connects the most recent non-na pivotLow values.

To emphasize the "channel" formed by these lines, the script fills the space between them using linefill.new():



```
//@version=5
indicator("Linefill demo", "Channel", true)

//@variable The number bars to the left of a detected pivot.
int LEFT_BARS = 15
//@variable The number bars to the right for pivot confirmation.
int RIGHT_BARS = 5

//@variable The price of the pivot high point.
```

(continues on next page)

```
float pivotHigh = ta.pivothigh(LEFT_BARS, RIGHT_BARS)
10
   //@variable The price of the pivot low point.
11
   float pivotLow = ta.pivotlow(LEFT_BARS, RIGHT_BARS)
12
13
   // Initialize the chart points the lines will use.
14
   var firstHighPoint = chart.point.new(na, na, na)
15
   var secondHighPoint = chart.point.new(na, na, na)
16
                      = chart.point.new(na, na, na)
   var firstLowPoint
17
   var secondLowPoint = chart.point.new(na, na, na)
18
19
   // Update the `firstHighPoint` and `secondHighPoint` when `pivotHigh` is not `na`.
20
   if not na(pivotHigh)
21
22
       firstHighPoint := secondHighPoint
23
       secondHighPoint := chart.point.from_index(bar_index - RIGHT_BARS, pivotHigh)
   // Update the `firstLowPoint` and `secondLowPoint` when `pivotlow` is not `na`.
24
   if not na(pivotLow)
25
       firstLowPoint := secondLowPoint
26
       secondLowPoint := chart.point.from_index(bar_index - RIGHT_BARS, pivotLow)
27
28
29
   if barstate.islastconfirmedhistory
       //@variable An extended line that passes through the `firstHighPoint` and_
30
   → `secondHighPoint`.
       line pivotHighLine = line.new(firstHighPoint, secondHighPoint, extend = extend.
31
   →right)
       //@variable An extended line that passes through the `firstLowPoint` and_
32
   → `secondLowPoint`.
33
       line pivotLowLine = line.new(firstLowPoint, secondLowPoint, extend = extend.right)
34
       //@variable The color of the space between the lines.
       color fillColor = switch
35
           secondHighPoint.price > firstHighPoint.price and secondLowPoint.price >_
36
   →firstLowPoint.price => color.lime
37
           secondHighPoint.price < firstHighPoint.price and secondLowPoint.price <__
   →firstLowPoint.price => color.red
38
                      color.silver
       //@variable A linefill that colors the space between the `pivotHighLine` and_
39
   → `pivotLowLine`.
       linefill channelFill = linefill.new(pivotHighLine, pivotLowLine, color.
40
   →new(fillColor, 90))
```

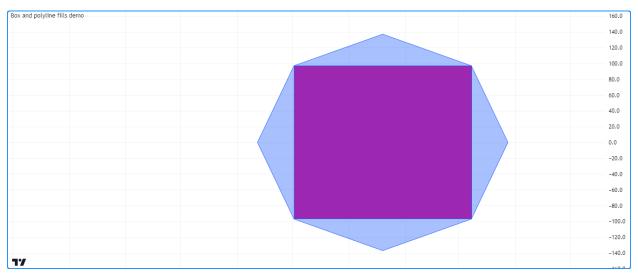
4.8.4 Box and polyline fills

The box and polyline types allow scripts to draw geometric shapes and other formations on the chart. Scripts create *boxes* and *polylines* with the box.new() and polyline.new() functions, which include parameters that allow the drawings to fill their visual spaces.

To fill the space inside the borders of a box with a specified color, include a bgcolor argument in the box.new() function. To fill a polyline's visual space, pass a fill_color argument to the polyline.new() function.

For example, this script draws an octagon with a polyline and an inscribed rectangle with a box on the last confirmed historical bar. It determines the size of the drawings using the value from the radius variable, which corresponds to approximately one-fourth of the number of bars visible on the chart. We included fill_color = color. new(color.blue, 60) in the polyline.new() call to fill the octagon with a translucent blue color, and we used bgcolor = color.purple in the box.new() call to fill the inscribed rectangle with opaque purple:

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```
//@version=5
   indicator("Box and polyline fills demo")
2
   //@variable The number of visible chart bars, excluding the leftmost and rightmost_
   ⇒bars.
   var int barCount = 0
   if time > chart.left_visible_bar_time and time < chart.right_visible_bar_time
6
       barCount += 1
   //@variable The approximate radius used to calculate the octagon and rectangle_
   ⇒coordinates.
   int radius = math.ceil(barCount / 4)
11
   if barstate.islastconfirmedhistory
12
       //@variable An array of chart points. The polyline uses all points in this array,
13
   ⇒but the box only needs two.
       array<chart.point> points = array.new<chart.point>()
14
       //@variable The counterclockwise angle of each point, in radians. Updates on each_
   \hookrightarrowloop iteration.
       float angle = 0.0
16
       //@variable The radians to add to the `angle` on each loop iteration.
17
       float increment = 0.25 * math.pi
18
       // Loop 8 times to calculate octagonal points.
19
       for i = 0 to 7
20
21
           //@variable The point's x-coordinate (bar offset).
           int x = int(math.round(math.cos(angle) * radius))
22
           //@variable The point's y-coordinate.
23
           float y = math.round(math.sin(angle) * radius)
24
           // Push a new chart point into the `points` array and increase the `angle`.
25
           points.push(chart.point.from_index(bar_index - radius + x, y))
26
           angle += increment
27
       // Create a closed polyline to draw the octagon and fill it with translucent blue.
28
       polyline.new(points, closed = true, fill_color = color.new(color.blue, 60))
29
       // Create a box for the rectangle using index 3 and 7 for the top-left and bottom-
30
   ⇒right corners,
       // and fill it with opaque purple.
31
       box.new(points.get(3), points.get(7), bgcolor = color.purple)
```

See this manual's *Lines and boxes* page to learn more about working with these types.

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4.9 Inputs

- Introduction
- Input functions
- Input function parameters
- Input types
- Other features affecting Inputs
- Tips

4.9.1 Introduction

Inputs allow scripts to receive values that users can change. Using them for key values will make your scripts more adaptable to user preferences.

The following script plots a 20-period simple moving average (SMA) using ta.sma (close, 20). While it is simple to write, it is not very flexible because that specific MA is all it will ever plot:

```
//@version=5
indicator("MA", "", true)
plot(ta.sma(close, 20))
```

If instead we write our script this way, it becomes much more flexible because its users will be able to select the source and the length they want to use for the MA's calculation:

```
//@version=5
indicator("MA", "", true)
sourceInput = input(close, "Source")
lengthInput = input(20, "Length")
plot(ta.sma(sourceInput, lengthInput))
```

Inputs can only be accessed when a script is running on the chart. Script users access them through the script's "Settings" dialog box, which can be reached by either:

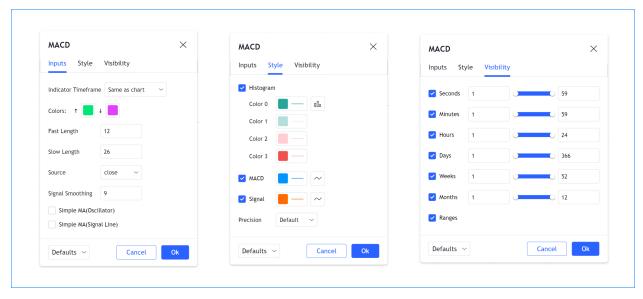
- · Double-clicking on the name of an on-chart indicator
- Right-clicking on the script's name and choosing the "Settings" item from the dropdown menu
- Choosing the "Settings" item from the "More" menu icon (three dots) that appears when one hovers over the indicator's name on the chart

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· Double-clicking on the indicator's name from the Data Window (fourth icon down to the right of the chart)

The "Settings" dialog box always contains the "Style" and "Visibility" tabs, which allow users to specify their preferences about the script's visuals and the chart timeframes where it should be visible.

When a script contains calls to input.* () functions, an "Inputs" tab appears in the "Settings" dialog box.



In the flow of a script's execution, inputs are processed when the script is already on a chart and a user changes values in the "Inputs" tab. The changes trigger a re-execution of the script on all the chart bars, so when a user changes an input value, your script recalculates using that new value.

4.9.2 Input functions

The following input functions are available:

- input()
- input.int()
- input.float()
- input.bool()
- input.color()
- input.string()
- input.timeframe()
- input.symbol()
- input.price()
- input.source()
- input.session()
- input.time()

A specific input *widget* is created in the "Inputs" tab to accept each type of input. Unless otherwise specified in the input.*() call, each input appears on a new line of the "Inputs" tab, in the order the input.*() calls appear in the script.

Our Style guide recommends placing input.*() calls at the beginning of the script.

Input function definitions typically contain many parameters, which allow you to control the default value of inputs, their limits, and their organization in the "Inputs" tab.

An input*. () call being just another function call in Pine ScriptTM, its result can be combined with *arithmetic*, comparison, *logical* or *ternary* operators to form an expression to be assigned to the variable. Here, we compare the result of our call to input.string() to the string "On". The expression's result is then stored in the plotDisplayInput variable. Since that variable holds a true or false value, it is a of "input bool" type:

All values returned by input.*() functions except "source" ones are "input" qualified values. See our User Manual's section on *type qualifiers* for more information.

4.9.3 Input function parameters

The parameters common to all input functions are: defval, title, tooltip, inline and group. Some parameters are used by the other input functions: options, minval, maxval, step and confirm.

All these parameters expect "const" arguments (except if it's an input used for a "source", which returns a "series float" result). This means they must be known at compile time and cannot change during the script's execution. Because the result of an input.*() function is always qualified as "input" or "series", it follows that the result of one input.*() function call cannot be used as an argument in a subsequent input.*() call because the "input" qualifier is stronger than "const".

Let's go over each parameter:

- defval is the first parameter of all input functions. It is the default value that will appear in the input widget. It requires an argument of the type of input value the function is used for.
- title requires a "const string" argument. It is the field's label.
- tooltip requires a "const string" argument. When the parameter is used, a question mark icon will appear to the right of the field. When users hover over it, the tooltip's text will appear. Note that if multiple input fields are grouped on one line using inline, the tooltip will always appear to the right of the rightmost field, and display the text of the last tooltip argument used in the line. Newlines (\n) are supported in the argument string.
- inline requires a "const string" argument. Using the same argument for the parameter in multiple input.*() calls will group their input widgets on the same line. There is a limit to the width the "Inputs" tab will expand, so a limited quantity of input fields can be fitted on one line. Using one input.*() call with a unique argument for inline has the effect of bringing the input field left, immediately after the label, foregoing the default left-alignment of all input fields used when no inline argument is used.
- group requires a "const string" argument. It used to group any number of inputs in the same section. The string used as the group argument becomes the section's heading. All input.*() calls to be grouped together must use the same string for their group argument.
- options requires a comma-separated list of elements enclosed in square brackets (e.g., ["ON", "OFF"]. It is used to create a dropdown menu offering the list's elements in the form of menu selections. Only one menu item can be selected. When an options list is used, the defval value must be one of the list's elements. When options is used in input functions allowing minval, maxval or step, those parameters cannot be used simultaneously.

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- minval requires a "const int/float" argument, depending on the type of the defval value. It is the minimum valid value for the input field.
- maxval requires a "const int/float" argument, depending on the type of the defval value. It is the maximum valid value for the input field.
- step is the increment by which the field's value will move when the widget's up/down arrows are used.
- confirm requires a "const bool" (true or false) argument. This parameter affect the behavior of the script when it is added to a chart. input.*() calls using confirm = true will cause the "Settings/Inputs" tab to popup when the script is added to the chart. confirm is useful to ensure that users configure a particular field.

The minval, maxval and step parameters are only present in the signature of the input.int() and input.float() functions.

4.9.4 Input types

The next sections explain what each input function does. As we proceed, we will explore the different ways you can use input functions and organize their display.

Simple input

input() is a simple, generic function that supports the fundamental Pine ScriptTM types: "int", "float", "bool", "color" and "string". It also supports "source" inputs, which are price-related values such as close, hl2, hlc3, and hlcc4, or which can be used to receive the output value of another script.

Its signature is:

The function automatically detects the type of input by analyzing the type of the defval argument used in the function call. This script shows all the supported types and the qualified type returned by the function when used with defval arguments of different types:

```
//@version=5
indicator("`input()`", "", true)
a = input(1, "input int")
b = input(1.0, "input float")
c = input(true, "input bool")
d = input(color.orange, "input color")
e = input("1", "input string")
f = input(close, "series float")
plot(na)
```

Integer input

Two signatures exist for the input.int() function; one when options is not used, the other when it is:

```
input.int(defval, title, minval, maxval, step, tooltip, inline, group, confirm) →
    input int
input.int(defval, title, options, tooltip, inline, group, confirm) → input int
```

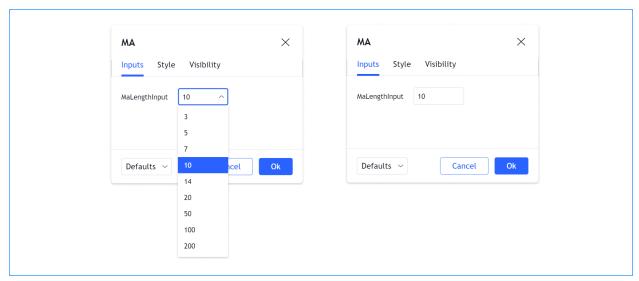
This call uses the options parameter to propose a pre-defined list of lengths for the MA:

```
//@version=5
indicator("MA", "", true)
maLengthInput = input.int(10, options = [3, 5, 7, 10, 14, 20, 50, 100, 200])
ma = ta.sma(close, maLengthInput)
plot(ma)
```

This one uses the minval parameter to limit the length:

```
//@version=5
indicator("MA", "", true)
maLengthInput = input.int(10, minval = 2)
ma = ta.sma(close, maLengthInput)
plot(ma)
```

The version with the options list uses a dropdown menu for its widget. When the options parameter is not used, a simple input widget is used to enter the value.



Float input

Two signatures exist for the input.float() function; one when options is not used, the other when it is:

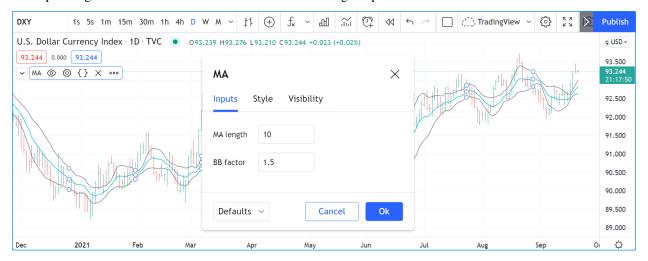
```
input.float(defval, title, minval, maxval, step, tooltip, inline, group, confirm) →
input int
input.float(defval, title, options, tooltip, inline, group, confirm) → input int
```

Here, we use a "float" input for the factor used to multiple the standard deviation, to calculate Bollinger Bands:

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```
plot(bbHi, "BB Hi", color.gray)
plot(bbLo, "BB Lo", color.gray)
```

The input widgets for floats are similar to the ones used for integer inputs.



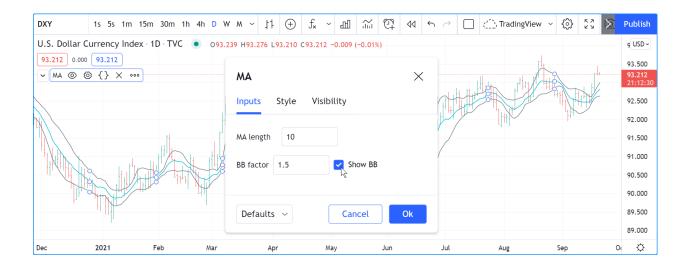
Boolean input

Let's continue to develop our script further, this time by adding a boolean input to allow users to toggle the display of the BBs:

```
//@version=5
   indicator("MA", "", true)
   maLengthInput = input.int(10,
                                    "MA length", minval = 1)
3
   bbFactorInput = input.float(1.5, "BB factor", inline = "01", minval = 0, step = 0.5)
   showBBInput
               = input.bool(true, "Show BB",
                                                inline = "01")
           = ta.sma(close, maLengthInput)
   bbWidth = ta.stdev(ma, maLengthInput) * bbFactorInput
   bbHi = ma + bbWidth
   bbLo
           = ma - bbWidth
  plot (ma, "MA", color.aqua)
  plot(showBBInput ? bbHi : na, "BB Hi", color.gray)
11
  plot(showBBInput ? bbLo : na, "BB Lo", color.gray)
```

Note that:

- We have added an input using input.bool() to set the value of showBBInput.
- We use the inline parameter in that input and in the one for bbFactorInput to bring them on the same line. We use "01" for its argument in both cases. That is how the Pine ScriptTM compiler recognizes that they belong on the same line. The particular string used as an argument is unimportant and does not appear anywhere in the "Inputs" tab; it is only used to identify which inputs go on the same line.
- We have vertically aligned the title arguments of our input.*() calls to make them easier to read.
- We use the showBBInput variable in our two plot() calls to plot conditionally. When the user unchecks the checkbox of the showBBInput input, the variable's value becomes false. When that happens, our plot() calls plot the na value, which displays nothing. We use true as the default value of the input, so the BBs plot by default.
- Because we use the inline parameter for the bbFactorInput variable, its input field in the "Inputs" tab does not align vertically with that of malengthInput, which doesn't use inline.



Color input

As is explained in the Color selection through script settings section of the "Colors" page, the color selections that usually appear in the "Settings/Style" tab are not always available. When that is the case, script users will have no means to change the colors your script uses. For those cases, it is essential to provide color inputs if you want your script's colors to be modifiable through the script's "Settings". Instead of using the "Settings/Style" tab to change colors, you will then allow your script users to change the colors using calls to input.color().

Suppose we wanted to plot our BBs in a ligther shade when the high and low values are higher/lower than the BBs. You could use code like this to create your colors:

```
bbHiColor = color.new(color.gray, high > bbHi ? 60 : 0)
bbLoColor = color.new(color.gray, low < bbLo ? 60 : 0)</pre>
```

When using dynamic (or "series") color components like the transparency here, the color widgets in the "Settings/Style" will no longer appear. Let's create our own, which will appear in our "Inputs" tab:

```
//@version=5
   indicator("MA", "", true)
   maLengthInput = input.int(10,
                                             "MA length", inline = "01", minval = 1)
   maColorInput = input.color(color.aqua, "",
                                                          inline = "01")
                                             "BB factor", inline = "02", minval = 0, step_
   bbFactorInput = input.float(1.5,
   \rightarrow= 0.5)
   bbColorInput = input.color(color.gray, "",
                                                          inline = "02")
6
   showBBInput
                = input.bool(true,
                                             "Show BB",
                                                          inline = "02")
7
         = ta.sma(close, maLengthInput)
   bbWidth = ta.stdev(ma, maLengthInput) * bbFactorInput
Q
         = ma + bbWidth
   bbHi
10
           = ma - bbWidth
   bbLo
   bbHiColor = color.new(bbColorInput, high > bbHi ? 60 : 0)
   bbLoColor = color.new(bbColorInput, low < bbLo ? 60 : 0)</pre>
13
   plot(ma, "MA", maColorInput)
   plot(showBBInput ? bbHi : na, "BB Hi", bbHiColor, 2)
   plot(showBBInput ? bbLo : na, "BB Lo", bbLoColor, 2)
```

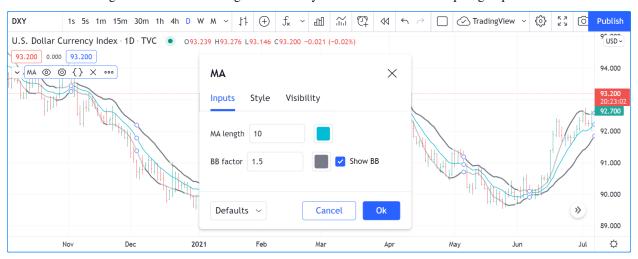
Note that:

• We have added two calls to input.color() to gather the values of the maColorInput and bbColorInput variables. We use maColorInput directly in the plot (ma, "MA", maColorInput) call, and we use bbColorInput to build the bbHiColor and bbLoColor variables, which modulate the transparency using

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the position of price relative to the BBs. We use a conditional value for the transp value we call color.new() with, to generate different transparencies of the same base color.

- We do not use a title argument for our new color inputs because they are on the same line as other inputs allowing users to understand to which plots they apply.
- We have reorganized our inline arguments so they reflect the fact we have inputs grouped on two distinct lines.

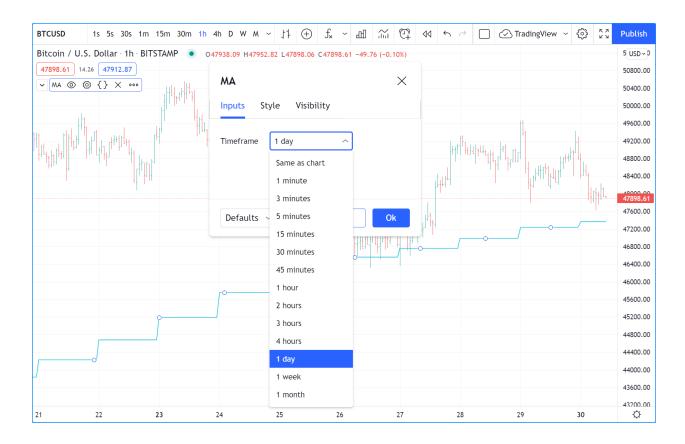


Timeframe input

Timeframe inputs can be useful when you want to be able to change the timeframe used to calculate values in your scripts. Let's do away with our BBs from the previous sections and add a timeframe input to a simple MA script:

Note that:

- We use the input.timeframe() function to receive the timeframe input.
- The function creates a dropdown widget where some standard timeframes are proposed. The list of timeframes also includes any you have favorated in the chart user interface.
- We use the tfInput in our request.security() call. We also use gaps = barmerge.gaps_on in the call, so the function only returns data when the higher timeframe has completed.



Symbol input

The input.symbol() function creates a widget that allows users to search and select symbols like they would from the chart's user interface.

Let's add a symbol input to our script:

```
//@version=5
indicator("MA", "", true)

tfInput = input.timeframe("D", "Timeframe")
symbolInput = input.symbol("", "Symbol")

ma = ta.sma(close, 20)
securityNoRepaint(sym, tf, src) =>
request.security(sym, tf, src[barstate.isrealtime ? 1 : 0])[barstate.isrealtime ?...
0 : 1]
maHTF = securityNoRepaint(symbolInput, tfInput, ma)
plot(maHTF, "MA", color.aqua)
```

Note that:

- The defval argument we use is an empty string. This causes request.security(), where we use the symbolInput variable containing that input, to use the chart's symbol by default. If the user selects another symbol and wants to return to the default value using the chart's symbol, he will need to use the "Reset Settings" selection from the "Inputs" tab's "Defaults" menu.
- We use the securityNoRepaint() user-defined function to use request.security() in such a way that it does not repaint; it only returns values when the higher timeframe has completed.

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Session input

Session inputs are useful to gather start-stop values for periods of time. The input.session() built-in function creates an input widget allowing users to specify the beginning and end time of a session. Selections can be made using a dropdown menu, or by entering time values in "hh:mm" format.

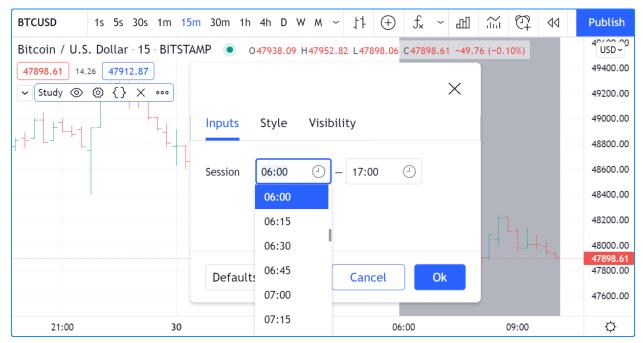
The value returned by input.session() is a valid string in session format. See the manual's page on sessions for more information.

Session information can also contain information on the days where the session is valid. We use an input.string() function call here to input that day information:

```
//@version=5
indicator("Session input", "", true)
string sessionInput = input.session("0600-1700", "Session")
string daysInput = input.string("1234567", tooltip = "1 = Sunday, 7 = Saturday")
sessionString = sessionInput + ":" + daysInput
inSession = not na(time(timeframe.period, sessionString))
bgcolor(inSession ? color.silver : na)
```

Note that:

- This script proposes a default session of "0600-1700".
- The input.string() call uses a tooltip to provide users with help on the format to use to enter day information.
- A complete session string is built by concatenating the two strings the script receives as inputs.
- We explicitly declare the type of our two inputs with the string keyword to make it clear those variables will contain a string.
- We detect if the chart bar is in the user-defined session by calling time() with the session string. If the current bar's time value (the time at the bar's open) is not in the session, time() returns na, so inSession will be true whenever time() returns a value that is not na.



Source input

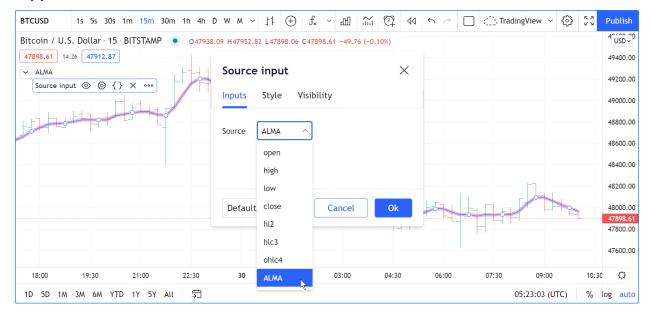
Source inputs are useful to provide a selection of two types of sources:

- Price values, namely: open, high, low, close, hl2, hlc3, and ohlc4.
- The values plotted by other scripts on the chart. This can be useful to "link" two or more scripts together by sending the output of one as an input to another script.

This script simply plots the user's selection of source. We propose the high as the default value:

```
//@version=5
indicator("Source input", "", true)
srcInput = input.source(high, "Source")
plot(srcInput, "Src", color.new(color.purple, 70), 6)
```

This shows a chart where, in addition to our script, we have loaded an "Arnaud Legoux Moving Average" indicator. See here how we use our script's source input widget to select the output of the ALMA script as an input into our script. Because our script plots that source in a light-purple thick line, you see the plots from the two scripts overlap because they plot the same value:



Time input

Time inputs use the input.time() function. The function returns a Unix time in milliseconds (see the *Time* page for more information). This type of data also contains date information, so the input.time() function returns a time **and** a date. That is the reason why its widget allows for the selection of both.

Here, we test the bar's time against an input value, and we plot an arrow when it is greater:

```
//@version=5
indicator("Time input", "T", true)
timeAndDateInput = input.time(timestamp("1 Aug 2021 00:00 +0300"), "Date and time")
barIsLater = time > timeAndDateInput
plotchar(barIsLater, "barIsLater", "[]", location.top, size = size.tiny)
```

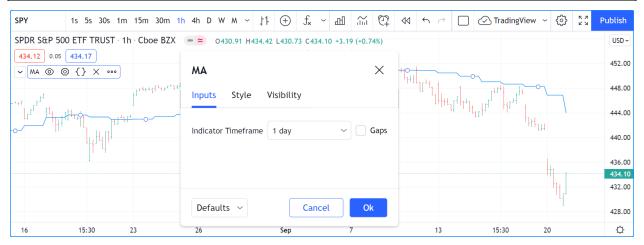
Note that the defval value we use is a call to the timestamp() function.

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4.9.5 Other features affecting Inputs

Some parameters of the indicator() function, when used, will populate the script's "Inputs" tab with a field. The parameters are timeframe and timeframe_gaps. An example:

```
//@version=5
indicator("MA", "", true, timeframe = "D", timeframe_gaps = false)
plot(ta.vwma(close, 10))
```



4.9.6 Tips

The design of your script's inputs has an important impact on the usability of your scripts. Well-designed inputs are more intuitively usable and make for a better user experience:

- Choose clear and concise labels (your input's title argument).
- · Choose your default values carefully.
- Provide minval and maxval values that will prevent your code from producing unexpected results, e.g., limit the minimal value of lengths to 1 or 2, depending on the type of MA you are using.
- Provide a step value that is congruent with the value you are capturing. Steps of 5 can be more useful on a 0-200 range, for example, or steps of 0.05 on a 0.0-1.0 scale.
- Group related inputs on the same line using inline; bull and bear colors for example, or the width and color of a line.
- When you have many inputs, group them into meaningful sections using group. Place the most important sections at the top.
- Do the same for individual inputs within sections.

It can be advantageous to vertically align different arguments of multiple input.*() calls in your code. When you need to make global changes, this will allow you to use the Editor's multi-cursor feature to operate on all the lines at once.

Because It is sometimes necessary to use Unicode spaces to In order to achieve optimal alignment in inputs. This is an example:

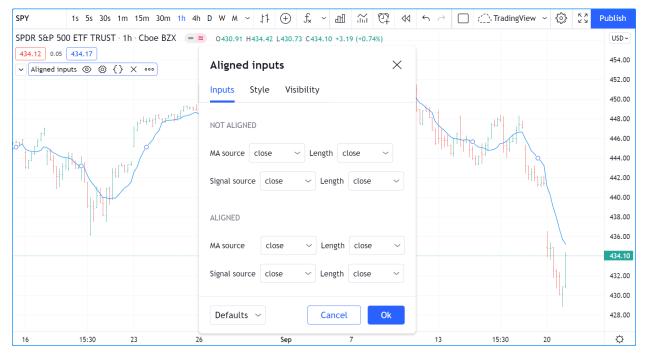
```
//@version=5
indicator("Aligned inputs", "", true)

var GRP1 = "Not aligned"

(continues on part page)
```

(continues on next page)

```
ma1SourceInput
                    = input(close, "MA source",
                                                    inline = "11", group = GRP1)
   ma1LengthInput
                    = input(close, "Length",
                                                    inline = "11", group = GRP1)
   long1SourceInput = input(close, "Signal source", inline = "12", group = GRP1)
   long1LengthInput = input(close, "Length",
                                                    inline = "12", group = GRP1)
   var GRP2 = "Aligned"
10
   // The three spaces after "MA source" are Unicode EN spaces (U+2002).
11
   ma2SourceInput = input(close, "MA source ", inline = "21", group = GRP2)
12
                                                    inline = "21", group = GRP2)
   ma2LengthInput = input(close, "Length",
13
   long2SourceInput = input(close, "Signal source", inline = "22", group = GRP2)
14
   long2LengthInput = input(close, "Length",
                                                    inline = "22", group = GRP2)
15
   plot(ta.vwma(close, 10))
```



Note that:

- We use the group parameter to distinguish between the two sections of inputs. We use a constant to hold the
 name of the groups. This way, if we decide to change the name of the group, we only need to change it in one
 place.
- The first sections inputs widgets do not align vertically. We are using inline, which places the input widgets immediately to the right of the label. Because the labels for the malSourceInput and long1SourceInput inputs are of different lengths the labels are in different y positions.
- To make up for the misalignment, we pad the title argument in the ma2SourceInput line with three Unicode EN spaces (U+2002). Unicode spaces are necessary because ordinary spaces would be stripped from the label. You can achieve precise alignment by combining different quantities and types of Unicode spaces. See here for a list of Unicode spaces of different widths.

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4.10 Levels

- 'hline()' levels
- Fills between levels

4.10.1 'hline()' levels

Levels are lines plotted using the hline() function. It is designed to plot **horizontal** levels using a **single color**, i.e., it does not change on different bars. See the *Levels* section of the page on plot() for alternative ways to plot levels when hline() won't do what you need.

The function has the following signature:

```
hline(price, title, color, linestyle, linewidth, editable) → hline
```

hline() has a few constraints when compared to plot():

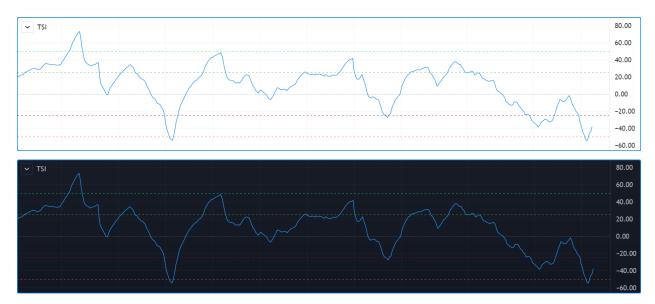
- Since the function's objective is to plot horizontal lines, its price parameter requires an "input int/float" argument, which means that "series float" values such as close or dynamically-calculated values cannot be used.
- Its color parameter requires an "input int" argument, which precludes the use of dynamic colors, i.e., colors calculated on each bar or "series color" values.
- Three different line styles are supported through the linestyle parameter: hline.style_solid, hline.style_dotted and hline.style_dashed.

Let's see hline() in action in the "True Strength Index" indicator:

```
//@version=5
indicator("TSI")
myTSI = 100 * ta.tsi(close, 25, 13)

hline( 50, "+50", color.lime)
hline( 25, "+25", color.green)
hline( 0, "Zero", color.gray, linestyle = hline.style_dotted)
hline(-25, "-25", color.maroon)
hline(-50, "-50", color.red)

plot(myTSI)
```



Note that:

- We display 5 levels, each of a different color.
- We use a different line style for the zero centerline.
- We choose colors that will work well on both light and dark themes.
- The usual range for the indicator's values is +100 to -100. Since the ta.tsi() built-in returns values in the +1 to -1 range, we make the adjustment in our code.

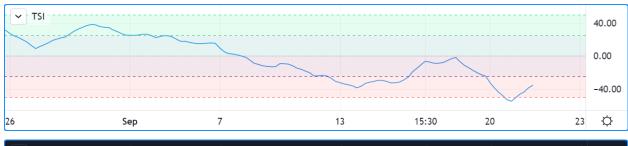
4.10.2 Fills between levels

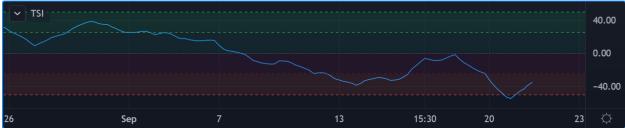
The space between two levels plotted with hline() can be colored using fill(). Keep in mind that **both** plots must have been plotted with hline().

Let's put some background colors in our TSI indicator:

```
//@version=5
   indicator("TSI")
  myTSI = 100 * ta.tsi(close, 25, 13)
  plus50Hline = hline(50, "+50", color.lime)
  plus25Hline = hline( 25, "+25", color.green)
6
                = hline( 0, "Zero", color.gray, linestyle = hline.style_dotted)
   zeroHline
   minus25Hline = hline(-25, "-25", color.maroon)
   minus50Hline = hline(-50, "-50", color.red)
10
   // ---- Function returns a color in a light shade for use as a background.
11
   fillColor(color col) =>
12
       color.new(col, 90)
13
14
   fill(plus50Hline, plus25Hline, fillColor(color.lime))
   fill(plus25Hline, zeroHline, fillColor(color.teal))
16
   fill (zeroHline,
                    minus25Hline, fillColor(color.maroon))
17
  fill(minus25Hline, minus50Hline, fillColor(color.red))
18
19
  plot (myTSI)
```

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Note that:

- We have now used the return value of our hline() function calls, which is of the *hline* special type. We use the plus50Hline, plus25Hline, zeroHline, minus25Hline and minus50Hline variables to store those "hline" IDs because we will need them in our fill() calls later.
- To generate lighter color shades for the background colors, we declare a fillColor() function that accepts a color and returns its 90 transparency. We use calls to that function for the color arguments in our fill() calls.
- We make our fill() calls for each of the four different fills we want, between four different pairs of levels.
- We use color.teal in our second fill because it produces a green that fits the color scheme better than the color.green used for the 25 level.

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4.11 Libraries

- Introduction
- Creating a library
- Publishing a library
- Using a library

4.11.1 Introduction

Pine ScriptTM libraries are publications containing functions that can be reused in indicators, strategies, or in other libraries. They are useful to define frequently-used functions so their source code does not have to be included in every script where they are needed.

A library must be published (privately or publicly) before it can be used in another script. All libraries are published open-source. Public scripts can only use public libraries and they must be open-source. Private scripts or personal scripts saved in the Pine ScriptTM Editor can use public or private libraries. A library can use other libraries, or even previous versions of itself.

Library programmers should be familiar with Pine ScriptTM's typing nomenclature, scopes and user-defined functions. If you need to brush up on qualified types, see the User Manual's page on the *Type system*. For more information on user-defined functions and scopes, see the *User-defined functions* page.

You can browse the library scripts published publicly by members in TradingView's Community Scripts.

4.11.2 Creating a library

A library is a special kind of script that begins with the library() declaration statement, rather than indicator() or strategy(). A library contains exportable function definitions, which constitute the only visible part of the library when it is used by another script. Libraries can also use other Pine ScriptTM code in their global scope, like a normal indicator. This code will typically serve to demonstrate how to use the library's functions.

A library script has the following structure, where one or more exportable functions must be defined:

```
//@version=5
2
   // @description <library_description>
3
   library(title, overlay)
   <script_code>
   // @function <function_description>
   // @param <parameter> <parameter_description>
   // @returns <return_value_description>
10
   export <function_name>([simple/series] <parameter_type> <parameter_name> [= <default_</pre>
11
   →value>] [, ...]) =>
       <function_code>
13
   <script_code>
```

Note that:

- The // @description, // @function, // @param and // @returns compiler annotations are optional but we highly recommend you use them. They serve a double purpose: document the library's code and populate the default library description which authors can use when publishing the library.
- The export keyword is mandatory.
- <parameter_type> is mandatory, contrary to user-defined function parameter definitions in indicators or strategies, which are typeless.
- <script_code> can be any code you would normally use in an indicator, including inputs or plots.

This is an example library:

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```
//@version=5
2
   // @description Provides functions calculating the all-time high/low of values.
3
   library("AllTimeHighLow", true)
   // @function Calculates the all-time high of a series.
   // @param val Series to use (`high` is used if no argument is supplied).
   // @returns The all-time high for the series.
   export hi(float val = high) =>
9
       var float ath = val
10
       ath := math.max(ath, val)
11
12
   // @function Calculates the all-time low of a series.
13
   // @param val Series to use (`low` is used if no argument is supplied).
14
   // @returns The all-time low for the series.
15
   export lo(float val = low) =>
16
       var float atl = val
17
       atl := math.min(atl, val)
   plot(hi())
20
  plot(lo())
```

Library functions

Function definitions in libraries are slightly different than those of user-defined functions in indicators and strategies. There are constraints as to what can be included in the body of library functions.

In library function signatures (their first line):

- The export keyword is mandatory.
- The type of argument expected for each parameter must be explicitly mentioned.
- A simple or series keyword can restrict the allowable qualified types of arguments (the next section explains their use).

These are the constraints imposed on library functions:

- They cannot use variables from the library's global scope unless they are qualified as "const". This means you cannot use global variables initialized from script inputs, for example, or globally declared arrays.
- request.*() calls are not allowed.
- input.*() calls are not allowed.
- plot*(), fill() and bgcolor() calls are not allowed.

Library functions always return a result that is qualified as "simple" or "series". You cannot use them where "const" or "input" qualified values are required, as is the case with some built-in functions. For example, a library function cannot be used to calculate an argument for the <code>show_last</code> parameter in a plot() call because it requires an "input int" value.

Qualified type control

The qualified types of arguments supplied in calls to library functions are autodetected based on how each argument is used inside the function. If the argument can be used as a "series", it is qualified as such. If it cannot, an attempt is made with the "simple" type qualifier. This explains why this code:

```
export myEma(int x) =>
  ta.ema(close, x)
```

will work when called using myCustomLibrary.myEma(20), even though ta.ema()'s length parameter requires a "simple int" argument. When the Pine ScriptTM compiler detects that a "series" length cannot be used with ta.ema(), it tries the "simple" qualifier, which in this case is allowed.

While library functions cannot return "const" or "input" values, they can be written to produce "simple" results. This makes them useful in more contexts than functions returning "series" results, as some built-in functions do not allow "series" arguments. For example, request.security() requires a "simple string" for its symbol parameter. If we wrote a library function to assemble the argument to symbol in the following way, the function's result would not work because it is of the "series string" qualified type:

```
export makeTickerid(string prefix, string ticker) =>
    prefix + ":" + ticker
```

However, by restricting the parameter qualifiers to "simple", we can force the function to yield a "simple" result. We can achieve this by prefixing the parameters' type with the simple keyword:

```
export makeTickerid(simple string prefix, simple string ticker) =>
    prefix + ":" + ticker
```

Note that for the function to return a "simple" value, no "series" values can be used in its calculation; otherwise the result will be a "series" value.

One can also use the series keyword to prefix the type of a library function parameter. However, because arguments are qualified as "series" by default, using the series modifier is redundant.

User-defined types and objects

You can export user-defined types (UDTs) from libraries, and library functions can return objects.

To export a UDT, prefix its definition with the export keyword just as you would export a function:

```
//@version=5
library("Point")

export type point
   int x
   float y
   bool isHi
   bool wasBreached = false
```

A script importing that library and creating an object from its point UDT would look somewhat like this:

Note that:

- This code won't compile because no "Point" library is published, and the script doesn't display anything.
- · userName would need to be replaced by the TradingView user name of the library's publisher.
- We use the built-in new () method to create an object from the point UDT.

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• We prefix the reference to the library's point UDT with the pt alias defined in the import statement, just like we would when using a function from an imported library.

UDTs used in a library **must** be exported if any of its exported functions use a parameter or returns a result of that user-defined type.

When a library only uses a UDT internally, it does not have to be exported. The following library uses the point UDT internally, but only its drawPivots() function is exported, which does not use a parameter nor return a result of point type:

```
//@version=5
   library("PivotLabels", true)
2
   // We use this `point` UDT in the library, but it does NOT require exporting because:
       1. The exported function's parameters do not use the UDT.
5
        2. The exported function does not return a UDT result.
6
   type point
7
       int x
       float y
       bool isHi
       bool wasBreached = false
11
12
13
   fillPivotsArray(qtyLabels, leftLegs, rightLegs) =>
14
       // Create an array of the specified qty of pivots to maintain.
15
       var pivotsArray = array.new<point>(math.max(qtyLabels, 0))
17
       // Detect pivots.
18
       float pivotHi = ta.pivothigh(leftLegs, rightLegs)
19
       float pivotLo = ta.pivotlow(leftLegs, rightLegs)
20
21
       // Create a new `point` object when a pivot is found.
22
       point foundPoint = switch
23
           pivotHi => point.new(time[rightLegs], pivotHi, true)
24
           pivotLo => point.new(time[rightLegs], pivotLo, false)
25
26
27
       // Add new pivot info to the array and remove the oldest pivot.
28
       if not na(foundPoint)
29
           array.push(pivotsArray, foundPoint)
30
           array.shift(pivotsArray)
31
32
       array<point> result = pivotsArray
33
34
35
   detectBreaches(pivotsArray) =>
       // Detect breaches.
37
       for [i, eachPoint] in pivotsArray
38
           if not na(eachPoint)
39
                if not eachPoint.wasBreached
40
                    bool hiWasBreached =
                                              eachPoint.isHi and high[1] <= eachPoint.y_
41
   →and high > eachPoint.y
42
                    bool loWasBreached = not eachPoint.isHi and low[1] >= eachPoint.y_
   →and low < eachPoint.y
                    if hiWasBreached or loWasBreached
43
                        // This pivot was breached; change its `wasBreached` field.
44
                        point p = array.get(pivotsArray, i)
45
                        p.wasBreached := true
```

(continues on next page)

```
47
                        array.set(pivotsArray, i, p)
48
49
   drawLabels(pivotsArray) =>
       for eachPoint in pivotsArray
51
           if not na(eachPoint)
52
                label.new(
53
                  eachPoint.x,
54
                  eachPoint.v,
55
                  str.tostring(eachPoint.y, format.mintick),
56
                  xloc.bar_time,
57
                  color = eachPoint.wasBreached ? color.gray : eachPoint.isHi ? color.
58
   →teal : color.red,
                  style = eachPoint.isHi ? label.style_label_down: label.style_label_up,
59
                  textcolor = eachPoint.wasBreached ? color.silver : color.white)
60
61
62
   // @function
                        Displays a label for each of the last `qtyLabels` pivots.
63
   //
                        Colors high pivots in green, low pivots in red, and breached_
   ⇒pivots in gray.
   // @param qtyLabels (simple int) Quantity of last labels to display.
65
   // @param leftLegs (simple int) Left pivot legs.
66
   // @param rightLegs (simple int) Right pivot legs.
67
   // @returns Nothing.
68
   export drawPivots(int qtyLabels, int leftLegs, int rightLegs) =>
69
       // Gather pivots as they occur.
71
       pointsArray = fillPivotsArray(qtyLabels, leftLegs, rightLegs)
72
       // Mark breached pivots.
73
       detectBreaches (pointsArray)
74
75
       // Draw labels once.
77
       if barstate.islastconfirmedhistory
           drawLabels (pointsArray)
78
80
   // Example use of the function.
81
   drawPivots(20, 10, 5)
```

If the TradingView user published the above library, it could be used like this:

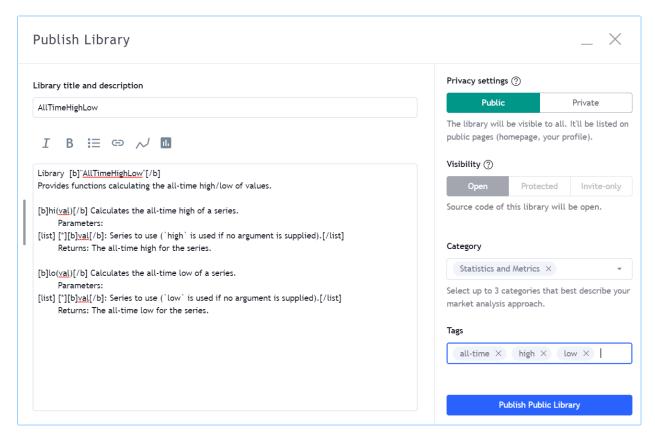
4.11.3 Publishing a library

Before you or other Pine ScriptTM programmers can reuse any library, it must be published. If you want to share your library with all TradingViewers, publish it publicly. To use it privately, use a private publication. As with indicators or strategies, the active chart when you publish a library will appear in both its widget (the small placeholder denoting libraries in the TradingView scripts stream) and script page (the page users see when they click on the widget).

Private libraries can be used in public Protected or Invite-only scripts.

After adding our example library to the chart and setting up a clean chart showing our library plots the way we want them, we use the Pine Editor's "Publish Script" button. The "Publish Library" window comes up:

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Note that:

- We leave the library's title as is (the title argument in our library() declaration statement is used as the default).
 While you can change the publication's title, it is preferable to keep its default value because the title argument is used to reference imported libraries in the import statement. It makes life easier for library users when your publication's title matches the actual name of the library.
- A default description is built from the *compiler annotations* we used in our library. We will publish the library wihout retouching it.
- We chose to publish our library publicly, so it will be visible to all TradingViewers.
- We do not have the possibility of selecting a visibility type other than "Open" because libraries are always open-source.
- The list of categories for libraries is different than for indicators and strategies. We have selected the "Statistics and Metrics" category.
- We have added some custom tags: "all-time", "high" and "low".

The intended users of public libraries being other Pine programmers; the better you explain and document your library's functions, the more chances others will use them. Providing examples demonstrating how to use your library's functions in your publication's code will also help.

House Rules

Pine libraries are considered "public domain" code in our House Rules on Script Publishing, which entails that permission is not required from their author if you call their functions or reuse their code in your open-source scripts. However, if you intend to reuse code from a Pine ScriptTM library's functions in a public protected or invite-only publication, explicit permission for reuse in that form is required from its author.

Whether using a library's functions or reusing its code, you must credit the author in your publication's description. It is also good form to credit in open-source comments.

4.11.4 Using a library

Using a library from another script (which can be an indicator, a strategy or another library), is done through the import statement:

```
import <username>/<libraryName>/<libraryVersion> [as <alias>]
```

where:

- The <username>/<libraryName>/<libraryVersion> path will uniquely identify the library.
- The The specified explicitly. To ensure the reliability of scripts using libraries, there is no way to automatically use the latest version of a library. Every time a library update is published by its author, the library's version number increases. If you intend to use the latest version of the library, the library Version> value will require updating in the import statement.
- The as <alias> part is optional. When used, it defines the namespace that will refer to the library's functions. For example, if you import a library using the allTime alias as we do in the example below, you will refer to that library's functions as allTime.<function_mame>(). When no alias is defined, the library's name becomes its namespace.

To use the library we published in the previous section, our next script will require an import statement:

```
import PineCoders/AllTimeHighLow/1 as allTime
```

As you type the user name of the library's author, you can use the Editor's ctrl + space / cmd + space "Autocomplete" command to display a popup providing selections that match the available libraries:

```
1 //@version=5
2 indicator("Using AllTimeHighLow library")
3 import PineCoders
4 import PineCoders/AllTimeHighLow/1 Provides functions calculating the all-time
```

This is an indicator that reuses our library:

```
//@version=5
indicator("Using AllTimeHighLow library", "", true)
import PineCoders/AllTimeHighLow/1 as allTime

plot(allTime.hi())
plot(allTime.lo())
plot(allTime.hi(close))
```

Note that:

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- We have chosen to use the "allTime" alias for the library's instance in our script. When typing that alias in the Editor, a popup will appear to help you select the particular function you want to use from the library.
- We use the library's hi () and lo() functions without an argument, so the default high and low built-in variables will be used for their series, respectively.
- We use a second call to allTime.hi(), but this time using close as its argument, to plot the highest close in the chart's history.

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4.12 Lines and boxes

- Introduction
- Lines
- Boxes
- Polylines
- · Realtime behavior
- Limitations

4.12.1 Introduction

Pine ScriptTM facilitates drawing lines, boxes, and other geometric formations from code using the line, box, and polyline types. These types provide utility for programmatically drawing support and resistance levels, trend lines, price ranges, and other custom formations on a chart.

Unlike *plots*, the flexibility of these types makes them particularly well-suited for visualizing current calculated data at virtually any available point on the chart, irrespective of the chart bar the script executes on.

Lines, boxes, and *polylines* are *objects*, like *labels, tables*, and other *special types*. Scripts reference objects of these types using IDs, which act like *pointers*. As with other objects, line, box, and polyline IDs are qualified as "series" values, and all functions that manage these objects accept "series" arguments.

Note: Using the types we discuss on this page often involves *arrays*, especially when working with *polylines*, which *require* an array of chart.point instances. We therefore recommend you become familiar with *arrays* to make the most of these drawing types in your scripts.

Lines drawn by a script may be vertical, horizontal, or angled. Boxes are always rectangular. Polylines sequentially connect multiple vertical, horizontal, angled, or curved line segments. Although all of these drawing types have different characteristics, they do have some things in common:

- Lines, boxes, and polylines can have coordinates at any available location on the chart, including ones at future times beyond the last chart bar.
- Objects of these types can use chart.point instances to set their coordinates.
- The x-coordinates of each object can be bar index or time values, depending on their specified xloc property.
- Each object can have one of multiple predefined line styles.
- Scripts can call the functions that manage these objects from within the scopes of *loops* and *conditional structures*, allowing iterative and conditional control of their drawings.
- There are limits on the number of these objects that a script can reference and display on the chart. A single script instance can display up to 500 lines, 500 boxes, and 100 polylines. Users can specify the maximum number allowed for each type via the max_lines_count, max_boxes_count, and max_polylines_count parameters of the script's indicator() or strategy() declaration statement. If unspecified, the default is ~50. As with label and table types, lines, boxes, and polylines utilize a *garbage collection* mechanism that deletes the oldest objects on the chart when the total number of drawings exceeds the script's limit.

Note: On TradingView charts, a complete set of *Drawing Tools* allows users to create and modify drawings using mouse actions. While they may sometimes resemble drawing objects created with Pine ScriptTM code, they are **unrelated** entities. Pine scripts cannot interact with drawing tools from the chart user interface, and mouse actions do not directly affect Pine drawing objects.

4.12.2 Lines

The built-ins in the line.* namespace control the creation and management of line objects:

- The line.new() function creates a new line.
- The line.set_*() functions modify line properties.
- The line.get_*() functions retrieve values from a line instance.
- The line.copy() function clones a line instance.
- The line.delete() function deletes an existing line instance.
- The line.all variable references a read-only array containing the IDs of all lines displayed by the script. The array's size depends on the max_lines_count of the indicator() or strategy() declaration statement and the number of lines the script has drawn.

Scripts can call line.set_*(), line.get_*(), line.copy(), and line.delete() built-ins as functions or methods.

Creating lines

The line.new() function creates a new line instance to display on the chart. It has the following signatures:

```
line.new(first_point, second_point, xloc, extend, color, style, width) → series line line.new(x1, y1, x2, y2, xloc, extend, color, style, width) → series line
```

The first overload of this function contains the first_point and second_point parameters. The first_point is a chart.point representing the start of the line, and the second_point is a chart.point representing the line's end. The function copies the information from these *chart points* to determine the line's coordinates. Whether it uses the index or time fields from the first_point and second_point as x-coordinates depends on the function's xloc value.

The second overload specifies x1, y1, x2, and y2 values independently, where x1 and x2 are int values representing the starting and ending x-coordinates of the line, and y1 and y2 are float values representing the y-coordinates. Whether the line considers the x values as bar indices or timestamps depends on the x10c value in the function call.

Both overloads share the same additional parameters:

xloc

Controls whether the x-coordinates of the new line use bar index or time values. Its default value is xloc.bar index.

When calling the first overload, using an xloc value of xloc.bar_index tells the function to use the index fields of the first_point and second_point, and a value of xloc.bar_time tells the function to use the time fields of the points.

When calling the second overload, an $\times 100$ value of xloc.bar_index prompts the function to treat the $\times 1$ and $\times 2$ arguments as bar index values. When using xloc.bar_time, the function will treat $\times 1$ and $\times 2$ as time values.

When the specified x-coordinates represent *bar index* values, it's important to note that the minimum x-coordinate allowed is bar_index - 9999. For larger offsets, one can use xloc.bar_time.

extend

Determines whether the drawn line will infinitely extend beyond its defined start and end coordinates. It accepts one of the following values: extend.left, extend.right, extend.both, or extend.none (default).

color

Specifies the color of the line drawing. The default is color.blue.

style

Specifies the line's style, which can be any of the options listed in this page's *Line styles* section. The default value is line.style_solid.

width

Controls the width of the line, in pixels. The default value is 1.

The example below demonstrates how one can draw lines in their simplest form. This script draws a new vertical line connecting the open and close prices at the horizontal center of each chart bar:



```
//@version=5
indicator("Creating lines demo", overlay = true)

//@variable The `chart.point` for the start of the line. Contains `index` and `time`
information.
firstPoint = chart.point.now(open)
```

(continues on next page)

```
//@variable The `chart.point` for the end of the line. Contains `index` and `time`_
information.
secondPoint = chart.point.now(close)

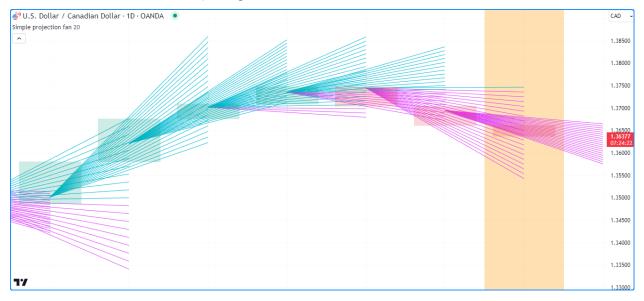
// Draw a basic line with a `width` of 5 connecting the `firstPoint` to the_
`secondPoint`.
// This line uses the `index` field from each point for its x-coordinates.
line.new(firstPoint, secondPoint, width = 5)

// Color the background on the unconfirmed bar.
bgcolor(barstate.isconfirmed ? na : color.new(color.orange, 70), title = "Unconfirmed_
bar highlight")
```

Note that:

- If the firstPoint and secondPoint reference identical coordinates, the script will *not* display a line since there is no distance between them to draw. However, the line ID will still exist.
- The script will only display approximately the last 50 lines on the chart, as it does not have a specified max_lines_count in the indicator() function call. Line drawings persist on the chart until deleted using line.delete() or removed by the garbage collector.
- The script *redraws* the line on the open chart bar (i.e., the bar with an orange background highlight) until it closes. After the bar closes, it will no longer update the drawing.

Let's look at a more involved example. This script uses the previous bar's hl2 price and the current bar's high and low prices to draw a fan with a user-specified number of lines projecting a range of hypothetical price values for the following chart bar. It calls line.new() within a *for* loop to create linesPerBar lines on each bar:



```
//@version=5
indicator("Creating lines demo", "Simple projection fan", true, max_lines_count = 500)

//@variable The number of fan lines drawn on each chart bar.
int linesPerBar = input.int(20, "Line drawings per bar", 2, 100)

//@variable The distance between each y point on the current bar.
float step = (high - low) / (linesPerBar - 1)

(continues on next page)
```

```
//@variable The `chart.point` for the start of each line. Does not contain `time`_
10
   ⇒information.
   firstPoint = chart.point.from_index(bar_index - 1, hl2[1])
   //@variable The `chart.point` for the end of each line. Does not contain `time`_
    \hookrightarrow information.
   secondPoint = chart.point.from_index(bar_index + 1, float(na))
13
14
   //@variable The stepped y value on the current bar for `secondPoint.price`_
15
   →calculation, starting from the `low`.
   float barValue = low
   // Loop to draw the fan.
17
   for i = 1 to linesPerBar
18
       // Update the `price` of the `secondPoint` using the difference between the
19
   → `barValue` and `firstPoint.price`.
       secondPoint.price := 2.0 * barValue - firstPoint.price
20
       //@variable Is `color.aqua` when the line's slope is positive, `color.fuchsia`_
21
   →otherwise.
       color lineColor = secondPoint.price > firstPoint.price ? color.aqua : color.
22
   -fuchsia
       // Draw a new `lineColor` line connecting the `firstPoint` and `secondPoint` __
23
   →coordinates.
       // This line uses the `index` field from each point for its x-coordinates.
24
       line.new(firstPoint, secondPoint, color = lineColor)
25
       // Add the `step` to the `barValue`.
26
       barValue += step
28
   // Color the background on the unconfirmed bar.
29
   bgcolor(barstate.isconfirmed ? na : color.new(color.orange, 70), title = "Unconfirmed_
   →bar highlight")
```

Note that:

- We've included max_lines_count = 500 in the indicator() function call, meaning the script preserves up to 500 lines on the chart.
- Each line.new() call *copies* the information from the chart.point referenced by the firstPoint and secondPoint variables. As such, the script can change the price field of the secondPoint on each loop iteration without affecting the y-coordinates in other lines.

Modifying lines

The line.* namespace contains multiple *setter* functions that modify the properties of line instances:

- line.set_first_point() and line.set_second_point() respectively update the start and end points of the id line using information from the specified point.
- line.set_x1() and line.set_x2() set one of the x-coordinates of the id line to a new x value, which can represent a bar index or time value depending on the line's xloc property.
- line.set_y1() and line.set_y2() set one of the y-coordinates of the id line to a new y value.
- line.set_xy1() and line.set_xy2() update one of the id line's points with new x and y values.
- line.set_xloc() sets the xloc of the id line and updates both of its x-coordinates with new x1 and x2 values.
- line.set extend() sets the extend property of the id line.
- line.set color() updates the id line's color value.

- line.set_style() changes the style of the id line.
- line.set width() sets the width of the id line.

All setter functions directly modify the id line passed into the call and do not return any value. Each setter function accepts "series" arguments, as a script can change a line's properties throughout its execution.

The following example draws lines connecting the opening price of a timeframe to its closing price. The script uses the var keyword to declare the periodLine and the variables that reference chart.point values (openPoint and closePoint) only on the *first* chart bar, and it assigns new values to these variables over its execution. After detecting a change on the timeframe, it sets the color of the existing periodLine using line.set_color(), creates new values for the openPoint and closePoint using chart.point.now(), then assigns a new line using those points to the periodLine.

On other bars where the periodLine value is not na, the script assigns a new chart.point to the closePoint, then uses line.set_second_point() and line.set_color() as *methods* to update the line's properties:



```
//@version=5
   indicator("Modifying lines demo", overlay = true)
2
   //@variable The size of each period.
   string timeframe = input.timeframe("D", "Timeframe")
   //@variable A line connecting the period's opening and closing prices.
   var line periodLine = na
   //@variable The first point of the line. Contains `time` and `index` information.
10
   var chart.point openPoint = chart.point.now(open)
11
   //@variable The closing point of the line. Contains `time` and `index` information.
12
   var chart.point closePoint = chart.point.now(close)
13
14
   if timeframe.change(timeframe)
15
       //@variable The final color of the `periodLine`.
16
       color finalColor = switch
17
           closePoint.price > openPoint.price => color.green
           closePoint.price < openPoint.price => color.red
                                                   color.gray
20
21
       // Update the color of the current `periodLine` to the `finalColor`.
22
                                                                                (continues on next page)
```

```
line.set_color(periodLine, finalColor)
23
24
       // Assign new points to the `openPoint` and `closePoint`.
25
       openPoint := chart.point.now(open)
26
       closePoint := chart.point.now(close)
       // Assign a new line to the `periodLine`. Uses `time` fields from the `openPoint`_
    →and `closePoint` as x-coordinates.
       periodLine := line.new(openPoint, closePoint, xloc.bar_time, style = line.style_
29
   →arrow_right, width = 3)
30
   else if not na(periodLine)
31
32
       // Assign a new point to the `closePoint`.
33
       closePoint := chart.point.now(close)
34
       //@variable The color of the developing `periodLine`.
35
       color developingColor = switch
36
           closePoint.price > openPoint.price => color.aqua
37
           closePoint.price < openPoint.price => color.fuchsia
38
                                                   color.gray
       // Update the coordinates of the line's second point using the new `closePoint`.
41
       // It uses the `time` field from the point for its new x-coordinate.
42.
       periodLine.set_second_point(closePoint)
43
       // Update the color of the line using the `developingColor`.
44
       periodLine.set_color(developingColor)
```

Note that:

• Each line drawing in this example uses the line.style_arrow_right style. See the *Line styles* section below for an overview of all available style settings.

Line styles

Users can control the style of their scripts' line drawings by passing one of the following variables as the style argument in their line.new() or line.set_style() function calls:

| Argument | Line | Argument | Line |
|----------------------|------|---------------------------|------|
| line. style_solid | | line. style_arrow_left | |
| 5cy1c_5011d | | Scylc_allow_left | |
| line. | | line. | |
| style_dotted | | style_arrow_right | |
| | | | |
| line. | | line. | |
| style_dashed | | style_arrow_both | |

Note that:

• *Polylines* can also use any of these variables as their line_style value. See the *Creating polylines* section of this page.

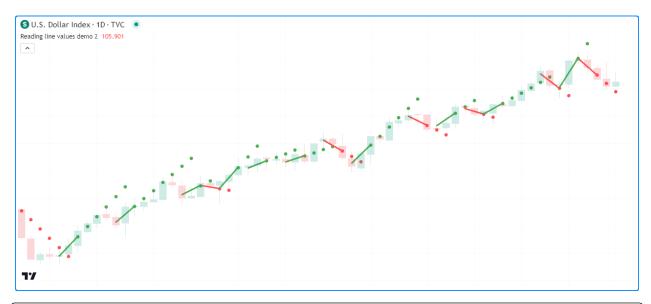
Reading line values

The line.* namespace includes *getter* functions, which allow a script to retrieve values from a line object for further use:

- line.get_x1() and line.get_x2() respectively get the first and second x-coordinate from the id line. Whether the value returned represents a bar index or time value depends on the line's xloc property.
- line.get_y1() and line.get_y2() respectively get the id line's first and second y-coordinate.
- line.get_price() retrieves the price (y-coordinate) from a line id at a specified x value, including at bar indices outside the line's start and end points. This function is only compatible with lines that use xloc.bar_index as the xloc value.

The script below draws a new line upon the onset of a rising or falling price pattern forming over length bars. It uses the var keyword to declare the directionLine variable on the first chart bar. The ID assigned to the directionLine persists over subsequent bars until the newDirection condition occurs, in which case the script assigns a new line to the variable.

On every bar, the script calls the line.get_y2(), line.get_y1(), line.get_x2(), and line.get_x1() getters as *methods* to retrieve values from the current directionLine and calculate its slope, which it uses to determine the color of each drawing and plot. It retrieves extended values of the directionLine from *beyond* its second point using line.get_price() and *plots* them on the chart:



```
//@version=5
2
   indicator("Reading line values demo", overlay = true)
   //@variable The number of bars for rising and falling calculations.
   int length = input.int(2, "Length", 2)
   //@variable A line that's drawn whenever `hlc3` starts rising or falling over_
   →`length` bars.
   var line directionLine = na
   //@variable Is `true` when `hlc3` is rising over `length` bars, `false` otherwise.
10
   bool rising = ta.rising(hlc3, length)
11
   //@variable Is `true` when `hlc3` is falling over `length` bars, `false` otherwise.
   bool falling = ta.falling(hlc3, length)
13
   //@variable Is `true` when a rising or falling pattern begins, `false` otherwise.
14
   bool newDirection = (rising and not rising[1]) or (falling and not falling[1])
15
16
   // Update the `directionLine` when `newDirection` is `true`. The line uses the
17
   →default `xloc.bar_index`.
   if newDirection
       directionLine := line.new(bar_index - length, hlc3[length], bar_index, hlc3,_
19
   \rightarrowwidth = 3)
20
   //@variable The slope of the `directionLine`.
21
   float slope = (directionLine.get_y2() - directionLine.get_y1()) / (directionLine.get_
22
    →x2() - directionLine.get_x1())
   //@variable The value extrapolated from the `directionLine` at the `bar_index`.
23
   float lineValue = line.get_price(directionLine, bar_index)
24
25
   //@variable Is `color.green` when the `slope` is positive, `color.red` otherwise.
26
27
   color slopeColor = slope > 0 ? color.green : color.red
   // Update the color of the `directionLine`.
   directionLine.set_color(slopeColor)
   // Plot the `lineValue`.
31
   plot(lineValue, "Extrapolated value", slopeColor, 3, plot.style_circles)
```

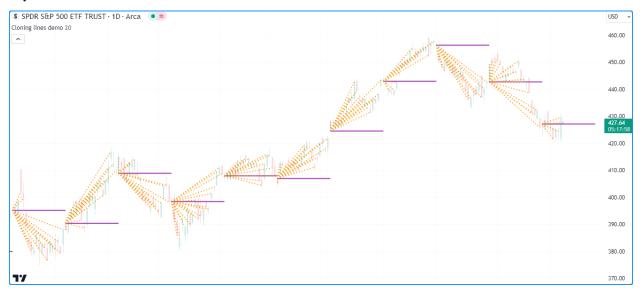
Note that:

- This example calls the second overload of the line.new() function, which uses x1, y1, x2, and y2 parameters to define the start and end points of the line. The x1 value is length bars behind the current bar_index, and the y1 value is the hlc3 value at that index. The x2 and y2 in the function call use the current bar's bar_index and hlc3 values.
- The line.get_price() function call treats the directionLine as though it extends infinitely, regardless of its extend property.
- The script only displays approximately the last 50 lines on the chart, but the plot of extrapolated values spans throughout the chart's history.

Cloning lines

Scripts can clone a line id and all its properties with the line.copy() function. Any changes to the copied line instance do not affect the original.

For example, this script creates a horizontal line at the bar's open price once every length bars, which it assigns to a mainLine variable. On all other bars, it creates a copiedLine using line.copy() and calls line.set_* () functions to modify its properties. As we see below, altering the copiedLine does not affect the mainLine in any way:



```
//@version=5
   indicator ("Cloning lines demo", overlay = true, max_lines_count = 500)
   //@variable The number of bars between each new mainLine assignment.
   int length = input.int(20, "Length", 2, 500)
6
   //@variable The first `chart.point` used by the `mainLine`. Contains `index` and_
   → `time` information.
   firstPoint = chart.point.now(open)
   //@variable The second `chart.point` used by the `mainLine`. Does not contain `time`_
   ⇒information.
   secondPoint = chart.point.from_index(bar_index + length, open)
10
11
   //@variable A horizontal line drawn at the `open` price once every `length` bars.
12
   var line mainLine = na
13
14
   if bar_index % length == 0
                                                                               (continues on next page)
```

```
// Assign a new line to the `mainLine` that connects the `firstPoint` to the
16
      secondPoint`.
       // This line uses the `index` fields from both points as x-coordinates.
17
       mainLine := line.new(firstPoint, secondPoint, color = color.purple, width = 2)
   //@variable A copy of the `mainLine`. Changes to this line do not affect the original.
20
   line copiedLine = line.copy(mainLine)
21
22
   // Update the color, style, and second point of the `copiedLine`.
23
   line.set_color(copiedLine, color.orange)
24
   line.set_style(copiedLine, line.style_dotted)
25
   line.set_second_point(copiedLine, chart.point.now(close))
```

Note that:

• The index field of the secondPoint is length bars beyond the current bar_index. Since the maximum x-coordinate allowed with xloc.bar_index is bar_index + 500, we've set the maxval of the length input to 500.

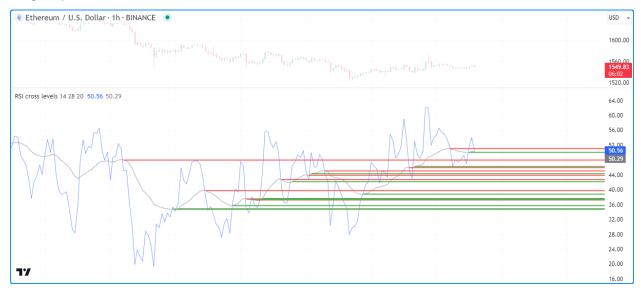
Deleting lines

To delete a line id drawn by a script, use the line.delete() function. This function removes the line instance from the script and its drawing on the chart.

Deleting line instances is often handy when one wants to only keep a specific number of lines on the chart at any given time or conditionally remove drawings as a chart progresses.

For example, this script draws a horizontal line with the extend right property whenever an RSI crosses its EMA.

The script stores all line IDs in a lines array that it uses as a queue to only display the last numberOfLines on the chart. When the size of the array exceeds the specified numberOfLines, the script removes the array's oldest line ID using array.shift() and deletes it with line.delete():



```
//@version=5
//@variable The maximum number of lines allowed on the chart.
const int MAX_LINES_COUNT = 500
(continues on next page)
```

```
indicator ("Deleting lines demo", "RSI cross levels", max_lines_count = MAX_LINES_
   →COUNT)
   //@variable The length of the RSI.
   int rsiLength = input.int(14, "RSI length", 2)
   //@variable The length of the RSI's EMA.
10
   int emaLength = input.int(28, "RSI average length", 2)
11
   //@variable The maximum number of lines to keep on the chart.
12
   int numberOfLines = input.int(20, "Lines on the chart", 0, MAX_LINES_COUNT)
13
14
   //@variable An array containing the IDs of lines on the chart.
15
   var array<line> lines = array.new<line>()
16
17
   //@variable An `rsiLength` RSI of `close`.
18
   float rsi = ta.rsi(close, rsiLength)
19
   //@variable A `maLength` EMA of the `rsi`.
20
   float rsiMA = ta.ema(rsi, emaLength)
21
22
   if ta.cross(rsi, rsiMA)
23
       //@variable The color of the horizontal line.
24
       color lineColor = rsi > rsiMA ? color.green : color.red
25
       // Draw a new horizontal line. Uses the default `xloc.bar_index`.
26
       newLine = line.new(bar_index, rsiMA, bar_index + 1, rsiMA, extend = extend.right,_
27
   →color = lineColor, width = 2)
28
       // Push the `newLine` into the `lines` array.
29
       lines.push(newLine)
       // Delete the oldest line when the size of the array exceeds the specified_
30
   → `numberOfLines`.
       if array.size(lines) > numberOfLines
31
           line.delete(lines.shift())
32
33
   // Plot the `rsi` and `rsiMA`.
   plot(rsi, "RSI", color.new(color.blue, 40))
35
   plot(rsiMA, "EMA of RSI", color.new(color.gray, 30))
```

Note that:

- We declared a MAX_LINES_COUNT variable with the "const int" *qualified type*, which the script uses as the max_lines_count in the indicator() function and the maxval of the input.int() assigned to the numberOfLines variable.
- This example uses the second overload of the line.new() function, which specifies x1, y1, x2, and y2 coordinates independently.

Filling the space between lines

Scripts can *fill* the space between two line drawings by creating a linefill object that references them with the linefill.new() function. Linefills automatically determine their fill boundaries using the properties from the line1 and line2 IDs that they reference.

For example, this script calculates a simple linear regression channel. On the first chart bar, the script declares the basisLine, upperLine, and lowerLine variables to reference the channel's line IDs, then it makes two linefill.new() calls to create linefill objects that fill the upper and lower portions of the channel. The first linefill fills the space between the basisLine and the upperLine, and the second fills the space between the basisLine and lowerLine.

The script updates the coordinates of the lines across subsequent bars. However, notice that the script never needs to

update the linefills declared on the first bar. They automatically update their fill regions based on the coordinates of their assigned lines:



```
//@version=5
   indicator("Filling the space between lines demo", "Simple linreg channel", true)
2
   //@variable The number of bars in the linear regression calculation.
   int lengthInput = input.int(100)
5
6
   //@variable The basis line of the regression channel.
   var line basisLine = line.new(na, na, na, extend = extend.right, color = chart.fg_
   \hookrightarrow color, width = 2)
   //@variable The channel's upper line.
   var line upperLine = line.new(na, na, na, extend = extend.right, color = color.
   \rightarrowteal, width = 2)
   //@variable The channel's lower line.
11
   var line lowerLine = line.new(na, na, na, extend = extend.right, color = color.
12
   \rightarrowmaroon, width = 2)
   //@variable A linefill instance that fills the space between the `basisLine` and_
14
   var linefill upperFill = linefill.new(basisLine, upperLine, color.new(color.teal, 80))
15
   //@variable A linefill instance that fills the space between the `basisLine` and_
16
   →`lowerLine`.
   var linefill lowerFill = linefill.new(basisLine, lowerLine, color.new(color.maroon, __
   ⇔80))
18
   // Update the `basisLine` coordinates with current linear regression values.
19
   basisLine.set_xy1(bar_index + 1 - lengthInput, ta.linreg(close, lengthInput,_
20
   \rightarrowlengthInput - 1))
   basisLine.set_xy2(bar_index, ta.linreg(close, lengthInput, 0))
21
22
   //@variable The channel's standard deviation.
23
   float stDev = 0.0
24
   for i = 0 to lengthInput - 1
25
       stDev += math.pow(close[i] - line.get_price(basisLine, bar_index - i), 2)
26
   stDev := math.sqrt(stDev / lengthInput) * 2.0
27
28
   // Update the `upperLine` and `lowerLine` using the values from the `basisLine` and_
```

(continues on next page)

```
the `stDev`.

upperLine.set_xy1(basisLine.get_x1(), basisLine.get_y1() + stDev)

upperLine.set_xy2(basisLine.get_x2(), basisLine.get_y2() + stDev)

lowerLine.set_xy1(basisLine.get_x1(), basisLine.get_y1() - stDev)

lowerLine.set_xy2(basisLine.get_x2(), basisLine.get_y2() - stDev)
```

To learn more about the linefill type, see *this* section of the *Fills* page.

4.12.3 Boxes

The built-ins in the box.* namespace create and manage box objects:

- The box.new() function creates a new box.
- The box.set_*() functions modify box properties.
- The box.get_* () functions retrieve values from a box instance.
- The box.copy() function clones a box instance.
- The box.delete() function deletes a box instance.
- The box.all variable references a read-only array containing the IDs of all boxes displayed by the script. The array's size depends on the max_boxes_count of the indicator() or strategy() declaration statement and the number of boxes the script has drawn.

As with *lines*, users can call box.set_*(), box.get_*(), box.copy(), and box.delete() built-ins as functions or *methods*.

Creating boxes

The box.new() function creates a new box object to display on the chart. It has the following signatures:

This function's first overload includes the top_left and bottom_right parameters, which accept chart.point objects representing the top-left and bottom-right corners of the box, respectively. The function copies the information from these *chart points* to set the coordinates of the box's corners. Whether it uses the index or time fields of the top_left and bottom_right points as x-coordinates depends on the function's xloc value.

The second overload specifies left, top, right, and bottom edges of the box. The left and right parameters accept int values specifying the box's left and right x-coordinates, which can be bar index or time values depending on the xloc value in the function call. The top and bottom parameters accept float values representing the box's top and bottom y-coordinates.

The function's additional parameters are identical in both overloads:

border_color

Specifies the color of all four of the box's borders. The default is color.blue.

border_width

Specifies the width of the borders, in pixels. Its default value is 1.

border style

Specifies the style of the borders, which can be any of the options in the *Box styles* section of this page.

extend

Determines whether the box's borders extend infinitely beyond the left or right x-coordinates. It accepts one of the following values: extend.left, extend.right, extend.both, or extend.none (default).

xloc

Determines whether the left and right edges of the box use bar index or time values as x-coordinates. The default is xloc.bar index.

In the first overload, an xloc value of xloc.bar_index means that the function will use the index fields of the top_left and bottom_right chart points, and an xloc value of xloc.bar_time means that it will use their time fields.

In the second overload, using an xloc value of xloc.bar_index means the function treats the left and right values as bar indices, and xloc.bar_time means it will treat them as timestamps.

When the specified x-coordinates represent *bar index* values, it's important to note that the minimum x-coordinate allowed is bar_index - 9999. For larger offsets, one can use xloc.bar_time.

bgcolor

Specifies the background color of the space inside the box. The default value is color.blue.

text

The text to display inside the box. By default, its value is an empty string.

text_size

Specifies the size of the text within the box. It accepts one of the following values: size.tiny, size.small, size.normal, size.large, size.huge, or size.auto (default).

text_color

Controls the color of the text. Its default is color.black.

text_halign

Specifies the horizontal alignment of the text within the box's boundaries. It accepts one of the following: text.align_left, text.align_right, or text.align_center (default).

text_valign

Specifies the vertical alignment of the text within the box's boundaries. It accepts one of the following: text.align_top, text.align_bottom, or text.align_center (default).

text_wrap

Determines whether the box will wrap the text within it. If its value is text.wrap_auto, the box wraps the text to ensure it does not span past its vertical borders. It also clips the wrapped text when it extends past the bottom. If the value is text.wrap_none, the box displays the text on a single line that can extend beyond its borders. The default is text.wrap_none.

text_font_family

Defines the font family of the box's text. Using font.family_default displays the box's text with the system's default font. The font.family_monospace displays the text in a monospace format. The default value is font.family_default.

Let's write a simple script to display boxes on a chart. The example below draws a box projecting each bar's high and low values from the horizontal center of the current bar to the center of the next available bar.

On each bar, the script creates topLeft and bottomRight points via chart.point.now() and chart.point_from_index(), then calls box.new() to construct a new box and display it on the chart. It also highlights the background on the unconfirmed chart bar using bgcolor() to indicate that it redraws that box until the bar's last update:



```
//@version=5
   indicator("Creating boxes demo", overlay = true)
   //@variable The `chart.point` for the top-left corner of the box. Contains `index`\_
   →and `time` information.
   topLeft = chart.point.now(high)
   //@variable The `chart.point` for the bottom-right corner of the box. Does not_
   →contain `time` information.
   bottomRight = chart.point.from_index(bar_index + 1, low)
   // Draw a box using the `topLeft` and `bottomRight` corner points. Uses the `index`_
9
   \rightarrow fields as x-coordinates.
   box.new(topLeft, bottomRight, color.purple, 2, bgcolor = color.new(color.gray, 70))
11
12
   // Color the background on the unconfirmed bar.
   bgcolor(barstate.isconfirmed ? na : color.new(color.orange, 70), title = "Unconfirmed_
13
   →bar highlight")
```

Note that:

- The bottomRight point's index field is one bar greater than the index in the topLeft. If the x-coordinates of the corners were equal, the script would draw a vertical line at the horizontal center of each bar, resembling the example in this page's *Creating lines* section.
- Similar to *lines*, if the topLeft and bottomRight contained identical coordinates, the box wouldn't display on the chart since there would be no space between them to draw. However, its ID would still exist.
- This script only displays approximately the last 50 boxes on the chart, as we have not specified a max_boxes_count in the indicator() function call.

Modifying boxes

Multiple setter functions exist in the box.* namespace, allowing scripts to modify the properties of box objects:

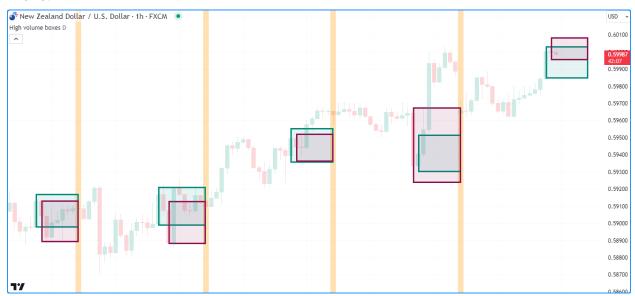
- box.set_top_left_point() and box.set_bottom_right_point() respectively update the top-left and bottom-right coordinates of the id box using information from the specified point.
- box.set_left() and box.set_right() set the left or right x-coordinate of the id box to a new left/right value, which can be a bar index or time value depending on the box's xloc property.
- box.set_top() and box.set_bottom() set the top or bottom y-coordinate of the id box to a new top/bottom value.
- box.set_lefttop() sets the left and top coordinates of the id box, and box.set_rightbottom() sets its right and bottom coordinates.
- box.set_border_color(), box.set_border_width() and box.set_border_style() respectively update the color, width, and style of the id box's border.
- box.set_extend() sets the horizontal extend property of the id box.
- box.set bgcolor() sets the color of the space inside the id box to a new color.
- box.set_text(), box.set_text_size(), box.set_text_color(), box.set_text_halign(), box.set_text_valign(), box.set_text_wrap(), and box.set_text_font_family() update the id box's text-related properties.

As with setter functions in the line.* namespace, all box setters modify the id box directly without returning a value, and each setter function accepts "series" arguments.

Note that, unlike *lines*, the box.* namespace does not contain a setter function to modify a box's $\times 10c$. Users must *create* a new box with the desired $\times 10c$ setting for such cases.

This example uses boxes to visualize the ranges of upward and downward bars with the highest volume over a user-defined timeframe. When the script detects a change in the timeframe, it assigns new boxes to its upBox and downBox variables, resets its upVolume and downVolume values, and highlights the chart background.

When an upward or downward bar's volume exceeds the upVolume or downVolume, the script updates the volume-tracking variables and calls box.set_top_left_point() and box.set_bottom_right_point() to update the upBox or downBox coordinates. The setters use the information from the *chart points* created with chart.point.now() and chart.point.from_time() to project that bar's high and low values from the current time to the closing time of the time-frame:



```
//@version=5
   indicator ("Modifying boxes demo", "High volume boxes", true, max_boxes_count = 100)
2
   //@variable The timeframe of the calculation.
   string timeframe = input.timeframe("D", "Timeframe")
   //@variable A box projecting the range of the upward bar with the highest `volume`_
   →over the `timeframe`.
   var box upBox = na
   //@variable A box projecting the range of the downward bar with the lowest `volume`_
   →over the `timeframe`.
   var box downBox = na
   //@variable The highest volume of upward bars over the `timeframe`.
11
12
   var float upVolume = na
   //@variable The highest volume of downward bars over the `timeframe`.
13
   var float downVolume = na
14
15
   // Color variables.
   var color upBorder = color.teal
   var color upFill
                        = color.new(color.teal, 90)
18
   var color downBorder = color.maroon
19
   var color downFill = color.new(color.maroon, 90)
20
21
   //@variable The closing time of the `timeframe`.
22
   int closeTime = time_close(timeframe)
23
   //@variable Is `true` when a new bar starts on the `timeframe`.
24
   bool changeTF = timeframe.change(timeframe)
25
26
   //@variable The `chart.point` for the top-left corner of the boxes. Contains `index`_
27
   →and `time` information.
   topLeft = chart.point.now(high)
   //@variable The `chart.point` for the bottom-right corner of the boxes. Does not_
   \rightarrowcontain `index` information.
   bottomRight = chart.point.from_time(closeTime, low)
31
   if changeTF and not na(volume)
32
       if close > open
33
           // Update `upVolume` and `downVolume` values.
34
           upVolume
                       := volume
35
           downVolume := 0.0
36
           // Draw a new `upBox` using `time` and `price` info from the `topLeft` and_
37
    \hookrightarrow `bottomRight` points.
           upBox := box.new(topLeft, bottomRight, upBorder, 3, xloc = xloc.bar_time,__
38
   →bgcolor = upFill)
           // Draw a new `downBox` with `na` coordinates.
           downBox := box.new(na, na, na, na, downBorder, 3, xloc = xloc.bar_time, __
    →bgcolor = downFill)
       else
41
            // Update `upVolume` and `downVolume` values.
42
                     := 0.0
           upVolume
43
           downVolume := volume
44
            // Draw a new `upBox` with `na` coordinates.
45
           upBox := box.new(na, na, na, na, upBorder, 3, xloc = xloc.bar_time, bgcolor =__
46
   →upFill)
           // Draw a new `downBox` using `time` and `price` info from the `topLeft` and_
47
   →`bottomRight` points.
           downBox := box.new(topLeft, bottomRight, downBorder, 3, xloc = xloc.bar_time, __
48
                                                                                (continues on next page)
```

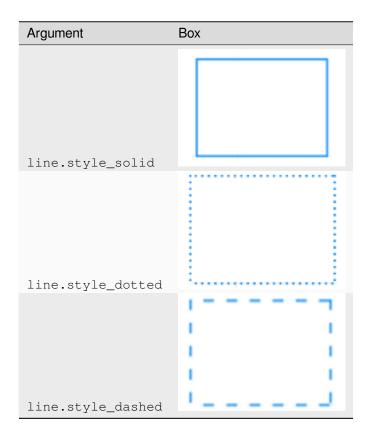
```
→bgcolor = downFill)
   // Update the ``upVolume`` and change the ``upBox`` coordinates when volume increases_
   \rightarrowon an upward bar.
   else if close > open and volume > upVolume
50
       upVolume := volume
       box.set_top_left_point(upBox, topLeft)
52
       box.set_bottom_right_point(upBox, bottomRight)
53
   // Update the ``downVolume`` and change the ``downBox`` coordinates when volume…
54
   ⇒increases on a downward bar.
   else if close <= open and volume > downVolume
55
       downVolume := volume
56
57
       box.set_top_left_point(downBox, topLeft)
       box.set_bottom_right_point(downBox, bottomRight)
   // Highlight the background when a new `timeframe` bar starts.
60
   bgcolor(changeTF ? color.new(color.orange, 70) : na, title = "Timeframe change_
   →highlight")
```

Note that:

- The indicator() function call contains max_boxes_count = 100, meaning the script will preserve the last 100 boxes on the chart.
- We utilized *both overloads* of box.new() in this example. On the first bar of the timeframe, the script calls the first overload for the upBox when the bar is rising, and it calls that overload for the downBox when the bar is falling. It uses the second overload to assign a new box with na values to the other box variable on that bar.

Box styles

Users can include one of the following line.style_* variables in their box.new() or box.set_border_style() function calls to set the border styles of boxes drawn by their scripts:



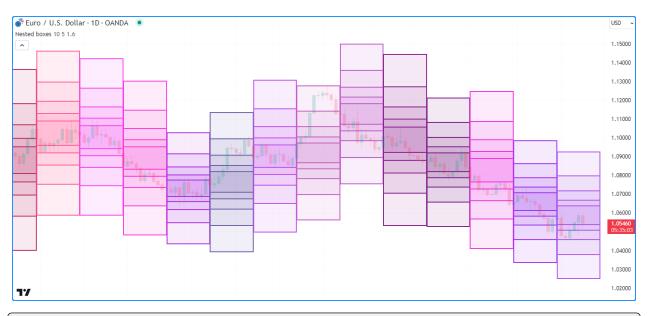
Reading box values

The box.* namespace features *getter* functions that allow scripts to retrieve coordinate values from a box instance:

- box.get_left() and box.get_right() respectively get the x-coordinates of the left and right edges of the id box. Whether the value returned represents a bar index or time value depends on the box's xloc property.
- box.get_top() and box.get_bottom() respectively get the top and bottom y-coordinates of the id box.

The example below draws boxes to visualize hypothetical price ranges over a period of length bars. At the start of each new period, it uses the average candle range multiplied by the scaleFactor input to calculate the corner points of a box centered at the hl2 price with an initialRange height. After drawing the first box, it creates numberOfBoxes – 1 new boxes inside a for loop.

Within each loop iteration, the script gets the lastBoxDrawn by retrieving the last element from the read-only box.all array, then calls box.get_top() and box.get_bottom() to get its y-coordinates. It uses these values to calculate the coordinates for a new box that's scaleFactor times taller than the previous:



```
//@version=5
   indicator("Reading box values demo", "Nested boxes", overlay = true, max_boxes_count_
   //@variable The number of bars in the range calculation.
   int length = input.int(10, "Length", 2, 500)
   //@variable The number of nested boxes drawn on each period.
   int numberOfBoxes = input.int(5, "Nested box count", 1)
   //@variable The scale factor applied to each box.
   float scaleFactor = input.float(1.6, "Scale factor", 1)
10
   //@variable The initial box range.
11
   float initialRange = scaleFactor * ta.sma(high - low, length)
12
13
   if bar_index % length == 0
14
       //@variable The top-left `chart.point` for the initial box. Does not contain_
15
   → `time` information.
       topLeft = chart.point.from_index(bar_index, hl2 + initialRange / 2)
16
       //@variable The bottom-right `chart.point` for the initial box. Does not contain_
   →`time` information.
       bottomRight = chart.point.from_index(bar_index + length, hl2 - initialRange / 2)
18
19
       // Calculate border and fill colors of the boxes.
20
       borderColor = color.rgb(math.random(100, 255), math.random(0, 100), math.
21
   \rightarrowrandom(100, 255))
       bgColor = color.new(borderColor, math.max(100 * (1 - 1/numberOfBoxes), 90))
22
23
       // Draw a new box using the `topLeft` and `bottomRight` points. Uses their_
24
   → `index` fields as x-coordinates.
       box.new(topLeft, bottomRight, borderColor, 2, bgcolor = bgColor)
25
26
       if numberOfBoxes > 1
27
           // Loop to create additional boxes.
           for i = 1 to numberOfBoxes - 1
29
               //@variable The last box drawn by the script.
30
               box lastBoxDrawn = box.all.last()
31
32
```

(continues on next page)

```
//@variable The top price of the last box.
33
               float top = box.get_top(lastBoxDrawn)
34
               //@variable The bottom price of the last box.
35
               float bottom = box.get_bottom(lastBoxDrawn)
               //@variable The scaled range of the new box.
               float newRange = scaleFactor * (top - bottom) * 0.5
40
               // Update the `price` fields of the `topLeft` and `bottomRight` points.
41
               // This does not affect the coordinates of previous boxes.
42
               topLeft.price := hl2 + newRange
43
               bottomRight.price := hl2 - newRange
               // Draw a new box using the updated `topLeft` and `bottomRight` points.
46
               box.new(topLeft, bottomRight, borderColor, 2, bgcolor = bgColor)
```

Note that:

- The indicator() function call uses max_boxes_count = 500, meaning the script can display up to 500 boxes on the chart.
- Each drawing has a right index length bars beyond the left index. Since the x-coordinates of these drawings can be up to 500 bars into the future, we've set the maxval of the length input to 500.
- On each new period, the script uses randomized color.rgb() values for the border_color and bgcolor of the boxes.
- Each box.new() call copies the coordinates from the chart.point objects assigned to the topLeft and bottomRight variables, which is why the script can modify their price fields on each loop iteration without affecting the other boxes.

Cloning boxes

To clone a specific box id, use box.copy(). This function copies the box and its properties. Any changes to the copied box do not affect the original.

For example, this script declares an originalBox variable on the first bar and assigns a new box to it once every length bars. On other bars, it uses box.copy() to create a copiedBox and calls box.set_*() functions to *modify* its properties. As shown on the chart below, these changes do not modify the originalBox:



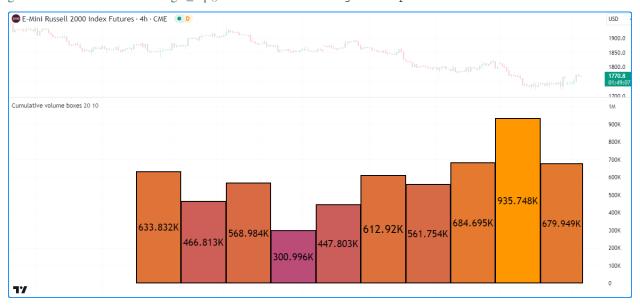
```
//@version=5
   indicator("Cloning boxes demo", overlay = true, max_boxes_count = 500)
   //@variable The number of bars between each new mainLine assignment.
   int length = input.int(20, "Length", 2)
   //@variable The `chart.point` for the top-left of the `originalBox`. Contains `time`_
   →and `index` information.
   topLeft = chart.point.now(high)
   //@variable The `chart.point` for the bottom-right of the `originalBox`. Does not_
   ⇔contain `time` information.
   bottomRight = chart.point.from_index(bar_index + 1, low)
10
11
   //@variable A new box with `topLeft` and `bottomRight` corners on every `length` bars.
12
   var box originalBox = na
13
14
   //@variable Is teal when the bar is rising, maroon when it's falling.
15
   color originalColor = close > open ? color.teal : color.maroon
   if bar_index % length == 0
18
       // Assign a new box using the `topLeft` and `bottomRight` info to the ...
19
   →`originalBox`.
       // This box uses the `index` fields from the points as x-coordinates.
20
21
       originalBox := box.new(topLeft, bottomRight, originalColor, 2, bgcolor = color.
   →new(originalColor, 60))
   else
22
       //@variable A clone of the `originalBox`.
23
       box copiedBox = box.copy(originalBox)
24
       // Modify the `copiedBox`. These changes do not affect the `originalBox`.
25
26
       box.set_top(copiedBox, high)
       box.set_bottom_right_point(copiedBox, bottomRight)
       box.set_border_color(copiedBox, color.gray)
       box.set_border_width(copiedBox, 1)
29
       box.set_bgcolor(copiedBox, na)
```

Deleting boxes

To delete boxes drawn by a script, use box.delete(). As with *.delete() functions in other drawing namespaces, this function is handy for conditionally removing boxes or maintaining a specific number of boxes on the chart.

This example displays boxes representing periodic cumulative volume values. The script *creates* a new box ID and stores it in a boxes array once every length bars. If the array's size exceeds the specified numberOfBoxes, the script removes the oldest box from the array using array.shift() and deletes it using box.delete().

On other bars, it accumulates volume over each period by *modifying* the top of the last box in the boxes array. The script then uses *for loops* to find the highestTop of all the array's boxes and set the bgcolor of each box with a gradient color based on its box.get_top() value relative to the highestTop:



```
//@version=5
   //@variable The maximum number of boxes to show on the chart.
   const int MAX BOXES COUNT = 500
4
   indicator ("Deleting boxes demo", "Cumulative volume boxes", format = format.volume,
   →max_boxes_count = MAX_BOXES_COUNT)
   //@variable The number of bars in each period.
   int length = input.int(20, "Length", 1)
   //@variable The maximum number of volume boxes in the calculation.
10
   int numberOfBoxes = input.int(10, "Number of boxes", 1, MAX_BOXES_COUNT)
11
12
   //@variable An array containing the ID of each box displayed by the script.
13
   var boxes = array.new<box>()
14
15
   if bar index % length == 0
16
       // Push a new box into the `boxes` array. The box has the default `xloc.bar_
17
   →index` property.
       boxes.push(box.new(bar_index, 0, bar_index + 1, 0, #000000, 2, text_color =
   →#000000))
       // Shift the oldest box out of the array and delete it when the array's size_
19
   →exceeds the `numberOfBoxes`.
       if boxes.size() > numberOfBoxes
20
           box.delete(boxes.shift())
21
                                                                               (continues on next page)
```

```
22
   //@variable The last box drawn by the script as of the current chart bar.
23
   box lastBox = boxes.last()
24
   // Add the current bar's volume to the top of the `lastBox` and update the `right`...
25
   ⇒index.
   lastBox.set_top(lastBox.get_top() + volume)
26
   lastBox.set_right(bar_index + 1)
27
   // Display the top of the `lastBox` as volume-formatted text.
28
   lastBox.set_text(str.tostring(lastBox.get_top(), format.volume))
29
30
   //@variable The highest `top` of all boxes in the `boxes` array.
31
   float highestTop = 0.0
32
33
   for id in boxes
34
       highestTop := math.max(id.get_top(), highestTop)
35
   // Set the `bgcolor` of each `id` in `boxes` with a gradient based on the ratio of_
36
   →its `top` to the `highestTop`.
   for id in boxes
37
       id.set_bgcolor(color.from_gradient(id.get_top() / highestTop, 0, 1, color.purple,__
   ⇔color.orange))
```

Note that:

- At the top of the code, we've declared a MAX_BOXES_COUNT variable with the "const int" qualified type.
 We use this value as the max_boxes_count in the indicator() function and the maximum possible value of the numberOfBoxes input.
- This script uses the second overload of the box.new() function, which specifies the box's left, top, right, and bottom coordinates separately.
- We've included format.volume as the format argument in the indicator() call, which tells the script that the y-axis of the chart pane represents *volume* values. Each box also displays its top value as volume-formatted text.

4.12.4 Polylines

Pine ScriptTM polylines are **advanced** drawings that sequentially connect the coordinates from an array of chart.point instances using straight or *curved* line segments.

These powerful drawings can connect up to 10,000 points at any available location on the chart, allowing scripts to draw custom series, polygons, and other complex geometric formations that are otherwise difficult or impossible to draw using line or box objects.

The polyline.* namespace features the following built-ins for creating and managing polyline objects:

- The polyline.new() function creates a new polyline instance.
- The polyline.delete() function deletes an existing polyline instance.
- The polyline.all variable references a read-only array containing the IDs of all polylines displayed by the script. The array's size depends on the max_polylines_count of the indicator() or strategy() declaration statement and the number of polylines drawn by the script.

Unlike *lines* or *boxes*, polylines do not have functions for modification or reading their properties. To redraw a polyline on the chart, one can *delete* the existing instance and *create* a new polyline with the desired changes.

Creating polylines

The polyline.new() function creates a new polyline instance to display on the chart. It has the following signature:

```
polyline.new(points, curved, closed, xloc, line_color, fill_color, line_style, line_

→width) → series polyline
```

The following eight parameters affect the behavior of a polyline drawing:

points

Accepts an array of chart.point objects that determine the coordinates of each point in the polyline. The drawing connects the coordinates from each element in the array sequentially, starting from the *first*. Whether the polyline uses the index or time field from each *chart point* for its x-coordinates depends on the xloc value in the function call.

curved

Specifies whether the drawing uses curved line segments to connect each chart.point in the points array. The default value is false, meaning it uses straight line segments.

closed

Controls whether the polyline will connect the last chart.point in the points array to the first, forming a *closed* polyline. The default value is false.

xloc

Specifies which field from each chart.point in the points array the polyline uses for its x-coordinates. When its value is xloc.bar_index, the function uses the index fields to create the polyline. When its value is xloc.bar_time, the function uses the time fields. The default value is xloc.bar_index.

line color

Specifies the color of all line segments in the polyline drawing. The default is color.blue.

fill_color

Controls the color of the closed space filled by the polyline drawing. Its default value is na.

line style

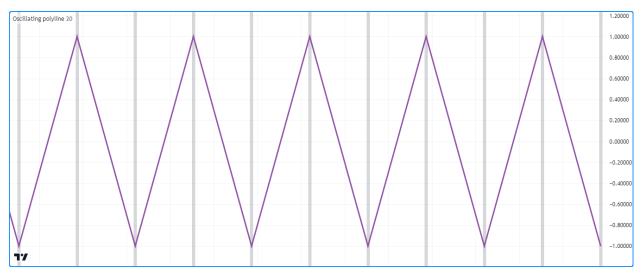
Specifies the style of the polyline, which can be any of the available options in the *Line styles* section of this page. The default is line.style solid.

line_width

Specifies the width of the polyline, in pixels. The default value is 1.

This script demonstrates a simple example of drawing a polyline on the chart. It pushes a new chart.point with an alternating price value into a points array and colors the background with bgcolor() once every length bars.

On the last confirmed historical bar, the script draws a new polyline on the chart, connecting the coordinates from each *chart point* in the array, starting from the first:



```
//@version=5
   indicator("Creating polylines demo", "Oscillating polyline")
   //@variable The number of bars between each point in the drawing.
   int length = input.int(20, "Length between points", 2)
   //@variable An array of `chart.point` objects to sequentially connect with a polyline.
   var points = array.new<chart.point>()
   //@variable The y-coordinate of each point in the `points`. Alternates between 1 and -
10
   \rightarrow1 on each `newPoint`.
   var int yValue = 1
11
12
   //@variable Is `true` once every `length` bars, `false` otherwise.
13
   bool newPoint = bar_index % length == 0
15
   if newPoint
16
       // Push a new `chart.point` into the `points`. The new point contains `time` and_
17
   →`index` info.
       points.push(chart.point.now(yValue))
18
       // Change the sign of the `yValue`.
       yValue *= −1
20
21
   // Draw a new `polyline` on the last confirmed historical chart bar.
22
   // The polyline uses the `time` field from each `chart.point` in the `points` array_
23
   →as x-coordinates.
   if barstate.islastconfirmedhistory
24
       polyline.new(points, xloc = xloc.bar_time, line_color = #9151A6, line_width = 3)
25
   // Highlight the chart background on every `newPoint` condition.
   bgcolor(newPoint ? color.new(color.gray, 70) : na, title = "New point highlight")
```

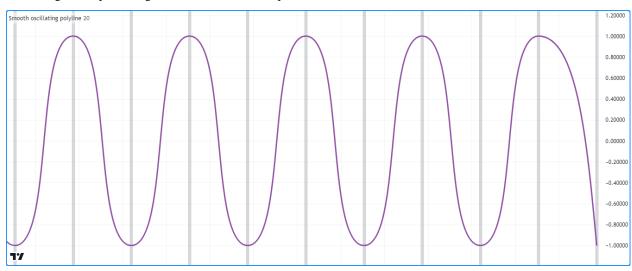
Note that:

- This script uses only *one* polyline to connect each *chart point* from the array with straight line segments, and this drawing spans throughout the available chart data, starting from the first bar.
- While one can achieve a similar effect using *lines*, doing so would require a new line instance on each occurrence of the newPoint condition, and such a drawing would be limited to a maximum of 500 line segments. This single unclosed polyline drawing, on the other hand, can contain up to 9,999 line segments.

Curved drawings

Polylines can draw *curves* that are otherwise impossible to produce with *lines* or *boxes*. When enabling the curved parameter of the polyline.new() function, the resulting polyline interpolates *nonlinear* values between the coordinates from each chart.point in its array of points to generate a curvy effect.

For instance, the "Oscillating polyline" script in our previous example uses *straight* line segments to produce a drawing resembling a triangle wave, meaning a waveform that zig-zags between its peaks and valleys. If we set the curved parameter in the polyline.new() call from that example to true, the resulting drawing would connect the points using *curved* segments, producing a smooth, nonlinear shape similar to a sine wave:



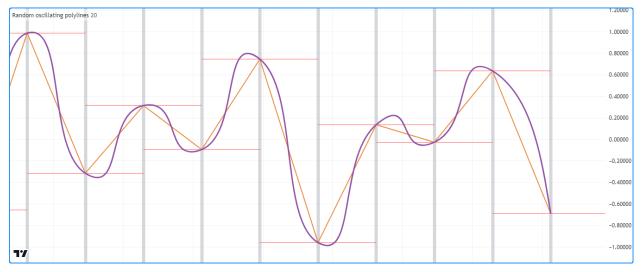
```
//@version=5
   indicator("Curved drawings demo", "Smooth oscillating polyline")
   //@variable The number of bars between each point in the drawing.
   int length = input.int(20, "Length between points", 2)
   //@variable An array of `chart.point` objects to sequentially connect with a polyline.
   var points = array.new<chart.point>()
   //@variable The y-coordinate of each point in the `points`. Alternates between 1 and -
10
   \rightarrow1 on each `newPoint`.
   var int yValue = 1
11
12
   //@variable Is `true` once every `length` bars, `false` otherwise.
13
   bool newPoint = bar_index % length == 0
14
15
   if newPoint
16
       // Push a new `chart.point` into the `points`. The new point contains `time` and_
17
   →`index` info.
       points.push(chart.point.now(yValue))
18
       // Change the sign of the `yValue`.
       yValue *=-1
20
21
   // Draw a new curved `polyline` on the last confirmed historical chart bar.
22
   // The polyline uses the `time` field from each `chart.point` in the `points` array_
23
   ⇒as x-coordinates.
   if barstate.islastconfirmedhistory
       polyline.new(points, curved = true, xloc = xloc.bar_time, line_color = #9151A6,_
                                                                               (continues on next page)
```

```
color(newPoint ? color.new(color.gray, 70) : na, title = "New point highlight")
```

Notice that in this example, the smooth curves have relatively consistent behavior, and no portion of the drawing extends past its defined coordinates, which is not always the case when drawing curved polylines. The data used to construct a polyline heavily impacts the smooth, piecewise function it interpolates between its points. In some cases, the interpolated curve *can* reach beyond its actual coordinates.

Let's add some variation to the *chart points* in our example's points array to demonstrate this behavior. In the version below, the script multiplies the yValue by a random value in the chart.point.now() calls.

To visualize the behavior, this script also creates a horizontal line at the price value from each chart.point in the points array, and it displays another polyline connecting the same points with straight line segments. As we see on the chart, both polylines pass through all coordinates from the points array. However, the curvy polyline occasionally reaches beyond the vertical boundaries indicated by the horizontal lines, whereas the polyline drawn using straight segments does not:



```
//@version=5
   indicator("Curved drawings demo", "Random oscillating polylines")
   //@variable The number of bars between each point in the drawing.
   int length = input.int(20, "Length between points", 2)
5
   //@variable An array of `chart.point` objects to sequentially connect with a polyline.
   var points = array.new<chart.point>()
   //@variable The sign of each `price` in the `points`. Alternates between 1 and -1 on
   →each `newPoint`.
   var int yValue = 1
11
12
   //@variable Is `true` once every `length` bars.
13
   bool newPoint = bar_index % length == 0
14
15
   if newPoint
16
       // Push a new `chart.point` with a randomized `price` into the `points`.
17
       // The new point contains `time` and `index` info.
```

(continues on next page)

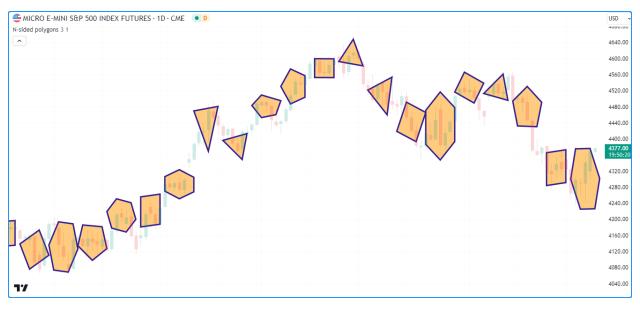
```
points.push(chart.point.now(yValue * math.random()))
19
       // Change the sign of the `yValue`.
20
       vValue *= −1
21
22
       //@variable The newest `chart.point`.
23
       lastPoint = points.last()
24
       // Draw a horizontal line at the `lastPoint.price`. This line uses the default_
25
    →`xloc.bar_index`.
       line.new(lastPoint.index - length, lastPoint.price, lastPoint.index + length, __
26
   →lastPoint.price, color = color.red)
27
   // Draw two `polyline` instances on the last confirmed chart bar.
28
   // Both polylines use the `time` field from each `chart.point` in the `points` array_
   →as x-coordinates.
   if barstate.islastconfirmedhistory
30
       polyline.new(points, curved = false, xloc = xloc.bar_time, line_color = #EB8A3B,_
31
   \rightarrowline_width = 2)
       polyline.new(points, curved = true, xloc = xloc.bar_time, line_color = #9151A6,_
32
   \rightarrowline_width = 3)
33
   // Highlight the chart background on every `newPoint` condition.
34
   bgcolor(newPoint ? color.new(color.gray, 70) : na, title = "New point highlight")
```

Closed shapes

Since a single polyline can contain numerous straight or curved line segments, and the closed parameter allows the drawing to connect the coordinates from the first and last chart.point in its array of points, we can use polylines to draw many different types of closed polygonal shapes.

Let's draw some polygons in Pine. The following script periodically draws randomized polygons centered at hl2 price values.

On each occurrence of the newPolygon condition, it clears the points array, calculates the numberOfSides and rotationOffset of the new polygon drawing based on math.random() values, then uses a *for loop* to push numberOfSides new *chart points* into the array that contain stepped coordinates from an elliptical path with xScale and yScale semi-axes. The script draws the polygon by connecting each chart.point from the points array using a *closed polyline* with straight line segments:



```
//@version=5
   indicator ("Closed shapes demo", "N-sided polygons", true)
2
   //@variable The size of the horizontal semi-axis.
   float xScale = input.float(3.0, "X scale", 1.0)
   //@variable The size of the vertical semi-axis.
6
   float yScale = input.float(1.0, "Y scale") * ta.atr(2)
   //@variable An array of `chart.point` objects containing vertex coordinates.
   var points = array.new<chart.point>()
11
   //@variable The condition that triggers a new polygon drawing. Based on the_
12
   →horizontal axis to prevent overlaps.
   bool newPolygon = bar_index % int(math.round(2 * xScale)) == 0 and barstate.
13
   →isconfirmed
14
   if newPolygon
15
       // Clear the `points` array.
16
       points.clear()
17
18
       //@variable The number of sides and vertices in the new polygon.
19
       int numberOfSides = int(math.random(3, 7))
20
21
       //@variable A random rotation offset applied to the new polygon, in radians.
       float rotationOffset = math.random(0.0, 2.0) * math.pi
22
       //@variable The size of the angle between each vertex, in radians.
23
       float step = 2 * math.pi / numberOfSides
24
25
       //@variable The counter-clockwise rotation angle of each vertex.
26
       float angle = rotationOffset
27
28
       for i = 1 to numberOfSides
29
           //@variable The approximate x-coordinate from an ellipse at the `angle`,
30
   →rounded to the nearest integer.
           int xValue = int(math.round(xScale * math.cos(angle))) + bar_index
31
           //@variable The y-coordinate from an ellipse at the `angle`.
32
33
           float yValue = yScale * math.sin(angle) + hl2
```

(continues on next page)

```
// Push a new `chart.point` containing the `xValue` and `yValue` into the
35
   → `points` array.
           // The new point does not contain `time` information.
36
           points.push(chart.point.from_index(xValue, yValue))
37
           // Add the `step` to the `angle`.
           angle += step
       // Draw a closed polyline connecting the `points`.
41
       // The polyline uses the `index` field from each `chart.point` in the `points`_
42.
   ⇔array.
       polyline.new(
43
            points, closed = true, line_color = color.navy, fill_color = color.new(color.
   \rightarroworange, 50), line_width = 3
45
```

Note that:

- This example shows the last ~50 polylines on the chart, as we have not specified a max_polylines_count value in the indicator() function call.
- The yScale calculation multiplies an input.float() by ta.atr(2) to adapt the vertical scale of the drawings to recent price ranges.
- The resulting polygons have a maximum width of twice the horizontal semi-axis (2 * xScale), rounded to the nearest integer. The newPolygon condition uses this value to prevent the polygon drawings from overlapping.
- The script rounds the xValue calculation to the nearest integer because the index field of a chart.point only accepts an int value, as the x-axis of the chart does not include fractional bar indices.

Deleting polylines

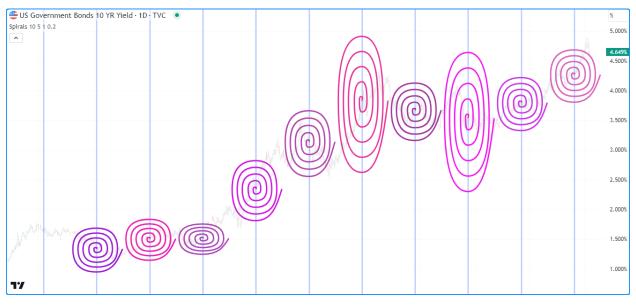
To delete a specific polyline id, use polyline.delete(). This function removes the polyline object from the script and its drawing on the chart.

As with other drawing objects, we can use polyline.delete() to maintain a specific number of polyline drawings or conditionally remove drawings from a chart.

For example, the script below periodically draws approximate arithmetic spirals and stores their polyline IDs in an array, which it *uses as a queue* to manage the number of drawings it displays.

When the newSpiral condition occurs, the script creates a points array and adds *chart points* within a *for loop*. On each loop iteration, it calls the spiralPoint() *user-defined function* to create a new chart.point containing stepped values from an elliptical path that grows with respect to the angle. The script then creates a randomly colored *curved polyline* connecting the coordinates from the points and pushes its ID into the polylines array.

When the array's size exceeds the specified numberOfSpirals, the script removes the oldest polyline using array.shift() and deletes the object using polyline.delete():



```
//@version=5
2
   //@variable The maximum number of polylines allowed on the chart.
   const int MAX_POLYLINES_COUNT = 100
   indicator("Deleting polylines example", "Spirals", true, max_polylines_count = MAX_
6
   →POLYLINES_COUNT)
7
   //@variable The number of spiral drawings on the chart.
   int numberOfSpirals = input.int(10, "Spirals shown", 1, MAX_POLYLINES_COUNT)
9
   //@variable The number of full spiral rotations to draw.
   int rotations = input.int(5, "Rotations", 1)
   //@variable The scale of the horizontal semi-axis.
12
   float xScale = input.float(1.0, "X scale")
13
   //@variable The scale of the vertical semi-axis.
14
   float yScale = input.float(0.2, "Y scale") * ta.atr(2)
15
   //@function Calculates an approximate point from an elliptically-scaled arithmetic_
   //@returns A `chart.point` with `index` and `price` information.
18
   spiralPoint(float angle, int xOffset, float yOffset) =>
19
       result = chart.point.from_index(
20
            int(math.round(angle * xScale * math.cos(angle))) + xOffset,
21
            angle * yScale * math.sin(angle) + yOffset
22
        )
23
24
   //@variable An array of polylines.
25
   var polylines = array.new<polyline>()
26
27
   //@variable The condition to create a new spiral.
28
   bool newSpiral = bar_index % int(math.round(4 * math.pi * rotations * xScale)) == 0
29
30
   if newSpiral
31
       //@variable An array of `chart.point` objects for the `spiral` drawing.
32
       points = array.new<chart.point>()
33
       //@variable The counter-clockwise angle between calculated points, in radians.
34
       float step = math.pi / 2
```

(continues on next page)

```
//@variable The rotation angle of each calculated point on the spiral, in radians.
36
       float theta = 0.0
37
       // Loop to create the spiral's points. Creates 4 points per full rotation.
38
       for i = 0 to rotations * 4
           //@variable A new point on the calculated spiral.
           chart.point newPoint = spiralPoint(theta, bar_index, ohlc4)
           // Add the `newPoint` to the `points` array.
42
           points.push(newPoint)
43
           // Add the `step` to the `theta` angle.
44
           theta += step
45
46
       //@variable A random color for the new `spiral` drawing.
47
       color spiralColor = color.rgb(math.random(150, 255), math.random(0, 100), math.
   \rightarrow random (150, 255))
       //@variable A new polyline connecting the spiral points. Uses the `index` field_
49
   \hookrightarrow from each point as x-coordinates.
       polyline spiral = polyline.new(points, true, line_color = spiralColor, line_width_
50
   \rightarrow = 3)
51
       // Push the new `spiral` into the `polylines` array.
52
       polylines.push(spiral)
53
       // Shift the first polyline out of the array and delete it when the array's size.
54
   ⇒exceeds the `numberOfSpirals`.
       if polylines.size() > numberOfSpirals
55
           polyline.delete(polylines.shift())
56
   // Highlight the background when `newSpiral` is `true`.
   bgcolor(newSpiral ? color.new(color.blue, 70) : na, title = "New drawing highlight")
```

Note that:

- We declared a MAX_POLYLINES_COUNT global variable with a constant value of 100. The script uses this constant as the max_polylines_count value in the indicator() function and the maxval of the numberOfSpirals input.
- As with our "N-sided polygons" example in the *previous section*, we round the calculation of x-coordinates to the nearest integer since the index field of a chart.point can only accept an int value.
- Despite the smooth appearance of the drawings, each polyline's points array only contains *four* chart.point objects per spiral rotation. Since the polyline.new() call includes curved = true, each polyline uses *smooth curves* to connect their points, producing a visual approximation of the spiral's actual curvature.
- The width of each spiral is approximately 4 * math.pi * rotations * xScale, rounded to the nearest integer. We use this value in the newSpiral condition to space each drawing and prevent overlaps.

Redrawing polylines

It may be desirable in some cases to change a polyline drawing throughout a script's execution. While the polyline.* namespace does not contain built-in setter functions, we can *redraw* polylines referenced by variables or *collections* by *deleting* the existing polylines and assigning *new instances* with the desired changes.

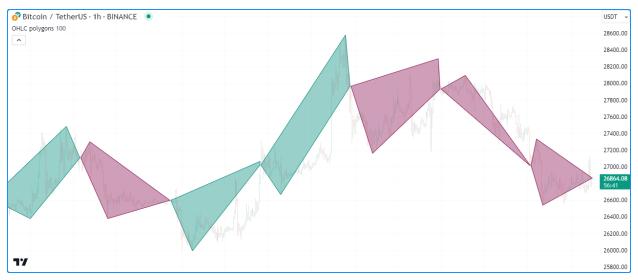
The following example uses polyline.delete() and polyline.new() calls to update the value of a polyline variable.

This script draws closed polylines that connect the open, high, low, and close points of periods containing length bars. It creates a currentDrawing variable on the first bar and assigns a polyline ID to it on every chart bar. It uses the openPoint, highPoint, lowPoint, and closePoint variables to reference *chart points* that track the period's developing OHLC values. As new values emerge, the script assigns new chart.point objects to the variables, collects them

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in an array using array.from, then creates a new polyline connecting the coordinates from the array's points and assigns it to the currentDrawing.

When the newPeriod condition is false (i.e., the current period is not complete), the script *deletes* the polyline referenced by the currentDrawing before *creating a new one*, resulting in a dynamic drawing that changes over the developing period:



```
//@version=5
   indicator("Redrawing polylines demo", "OHLC polygons", true, max_polylines_count =_
2
   \rightarrow 100)
   //@variable The length of the period.
   int length = input.int(100, "Length", 1)
   //@variable A `chart.point` representing the start of each period.
   var chart.point openPoint = na
   //@variable A `chart.point` representing the highest point of each period.
   var chart.point highPoint = na
10
   //@variable A `chart.point` representing the lowest point of each period.
11
   var chart.point lowPoint = na
12
   //@variable A `chart.point` representing the current bar's closing point.
13
   closePoint = chart.point.now(close)
14
   //@variable The current period's polyline drawing.
16
   var polyline currentDrawing = na
17
18
   //@variable Is `true` once every `length` bars.
19
   bool newPeriod = bar_index % length == 0
20
21
   if newPeriod
22
       // Assign new chart points to the `openPoint`, `highPoint`, and `closePoint`.
23
       openPoint := chart.point.now(open)
24
       highPoint := chart.point.now(high)
25
       lowPoint := chart.point.now(low)
26
   else
27
       // Assign a new `chart.point` to the `highPoint` when the `high` is greater than...
   ⇒its `price`.
       if high > highPoint.price
29
           highPoint := chart.point.now(high)
```

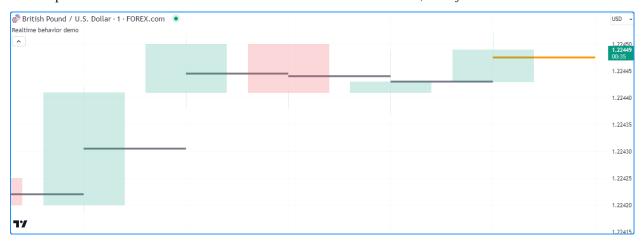
(continues on next page)

```
// Assign a new `chart.point` to the `lowPoint` when the `low` is less than its_
31
    →`price`.
       if low < lowPoint.price</pre>
32
           lowPoint := chart.point.now(low)
33
   //@variable Is teal when the `closePoint.price` is greater than the `openPoint.price`,
    → maroon otherwise.
   color drawingColor = closePoint.price > openPoint.price ? color.teal : color.maroon
36
37
   // Delete the polyline assigned to the `currentDrawing` if it's not a `newPeriod`.
38
   if not newPeriod
39
       polyline.delete(currentDrawing)
40
   // Assign a new polyline to the `currentDrawing`.
   // Uses the `index` field from each `chart.point` in its array as x-coordinates.
42
   currentDrawing := polyline.new(
43
        array.from(openPoint, highPoint, closePoint, lowPoint), closed = true,
44
        line_color = drawingColor, fill_color = color.new(drawingColor, 60)
45
```

4.12.5 Realtime behavior

Lines, *boxes*, and *polylines* are subject to both *commit* and *rollback* actions, which affect the behavior of a script when it executes on a realtime bar. See the page on Pine ScriptTM's *Execution model*.





The line.new() call in this example creates a new line ID on each iteration when values change on the unconfirmed bar. The script automatically deletes the objects created on each change in that bar because of the *rollback* before each iteration. It only *commits* the last line created before the bar closes, and that line instance is the one that persists on the confirmed bar.

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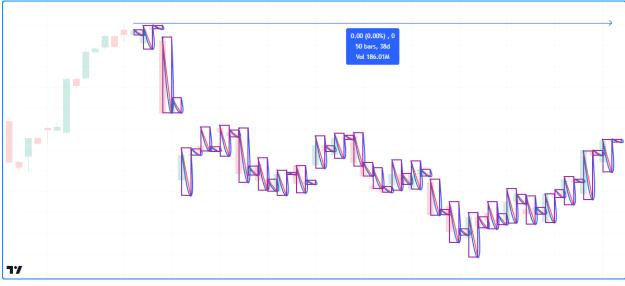
4.12.6 Limitations

Total number of objects

Lines, *boxes*, and *polylines* consume server resources, which is why there are limits on the total number of drawings per script. When a script creates more drawing objects than the allowed limit, the Pine ScriptTM runtime automatically deletes the oldest ones in a process referred to as *garbage collection*.

A single script can contain up to 500 lines, 500 boxes, and 100 polylines. Users can control the garbage collection limits by specifying the max_lines_count, max_boxes_count, and max_polylines_count values in their script's indicator() or strategy() declaration statement.

This script demonstrates how garbage collection works in Pine. It creates a new line, box, and polyline on each chart bar. We haven't specified values for the max_lines_count, max_boxes_count, or max_polylines_count parameters in the indicator() function call, so the script will maintain the most recent ~50 lines, boxes, and polylines on the chart, as this is the default setting for each parameter:



```
//@version=5
   indicator("Garbage collection demo", overlay = true)
   //@variable A new `chart.point` at the current `bar_index` and `high`.
  firstPoint = chart.point.now(high)
   //@variable A new `chart.point` one bar into the future at the current `low`.
   secondPoint = chart.point.from_index(bar_index + 1, low)
   //@variable A new `chart.point` one bar into the future at the current `high`.
   thirdPoint = chart.point.from_index(bar_index + 1, high)
9
10
   // Draw a new `line` connecting the `firstPoint` to the `secondPoint`.
11
  line.new(firstPoint, secondPoint, color = color.red, width = 2)
12
  // Draw a new `box` with the `firstPoint` top-left corner and `secondPoint` bottom-
   ⇒right corner.
  box.new(firstPoint, secondPoint, color.purple, 2, bgcolor = na)
14
  // Draw a new `polyline` connecting the `firstPoint`, `secondPoint`, and `thirdPoint`
15
   ⇒sequentially.
  polyline.new(array.from(firstPoint, secondPoint, thirdPoint), true, line_width = 2)
```

Note that:

 We've used TradingView's "Measure" drawing tool to measure the number of bars covered by the script's drawing objects.

Future references with 'xloc.bar_index'

Objects positioned using xloc.bar_index can contain x-coordinates no further than 500 bars into the future.

Other contexts

Scripts cannot use *lines*, *boxes*, or *polylines* in request.*() functions. Instances of these types can use the values from request.*() calls, but scripts can only create and draw them in the chart's context.

This limitation is also why drawing objects will not work when using the timeframe parameter in the indicator() declaration statement.

Historical buffer and 'max_bars_back'

Using barstate in combination with drawings may sometimes produce unexpected results. For example, the intention of this script is to ignore all historical bars and draw horizontal lines spanning 300 bars back on *realtime* bars:

```
//@version=5
indicator("Historical buffer demo", overlay = true)

//@variable A `chart.point` at the `bar_index` from 300 bars ago and current `close`.
firstPoint = chart.point.from_index(bar_index[300], close)
//@variable The current bar's `chart.point` containing the current `close`.
secondPoint = chart.point.now(close)

// Draw a new line on realtime bars.
if barstate.isrealtime
line.new(firstPoint, secondPoint)
```

However, it will fail at runtime and raise an error. The script fails because it cannot determine the buffer size for historical values of the underlying time series. Although the code doesn't contain the built-in time variable, the built-in bar_index uses the time series in its inner workings. Therefore, accessing the value of the bar_index from 300 bars back requires the history buffer of the time series to be at least 300 bars.

Pine ScriptTM includes a mechanism that detects the required historical buffer size automatically in most cases. It works by letting the script access historical values any number of bars back for a limited duration. In this script's case, using barstate.isrealtime to control the drawing of lines prevents it from accessing the historical series, so it cannot infer the required historical buffer size, and the script fails.

The simple solution to this issue is to use the max_bars_back() function to *explicitly define* the historical buffer of the time series before evaluating the *conditional structure*:

Such issues can be confusing, but they're quite rare. The Pine $Script^{TM}$ team hopes to eliminate them over time.

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4.13 Non-standard charts data

- Introduction
- 'ticker.heikinashi()'
- 'ticker.renko()'
- 'ticker.linebreak()'
- 'ticker.kagi()'
- `ticker.pointfigure()`

4.13.1 Introduction

These functions allow scripts to fetch information from non-standard bars or chart types, regardless of the type of chart the script is running on. They are: ticker.heikinashi(), ticker.renko(), ticker.linebreak(), ticker.kagi() and ticker.pointfigure(). All of them work in the same manner; they create a special ticker identifier to be used as the first argument in a request.security() function call.

4.13.2 'ticker.heikinashi()'

Heikin-Ashi means average bar in Japanese. The open/high/low/close values of Heikin-Ashi candlesticks are synthetic; they are not actual market prices. They are calculated by averaging combinations of real OHLC values from the current and previous bar. The calculations used make Heikin-Ashi bars less noisy than normal candlesticks. They can be useful to make visual assessments, but are unsuited to backtesting or automated trading, as orders execute on market prices — not Heikin-Ashi prices.

The ticker.heikinashi() function creates a special ticker identifier for requesting Heikin-Ashi data with the request.security() function.

This script requests the close value of Heikin-Ashi bars and plots them on top of the normal candlesticks:

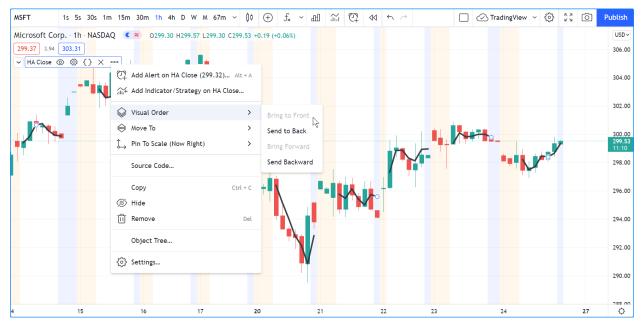


```
//@version=5
indicator("HA Close", "", true)
haTicker = ticker.heikinashi(syminfo.tickerid)
haClose = request.security(haTicker, timeframe.period, close)
plot(haClose, "HA Close", color.black, 3)
```

Note that:

- The close values for Heikin-Ashi bars plotted as the black line are very different from those of real candles using market prices. They act more like a moving average.
- The black line appears over the chart bars because we have selected "Visual Order/Bring to Front" from the script's "More" menu.

If you wanted to omit values for extended hours in the last example, an intermediary ticker without extended session information would need to be created first:

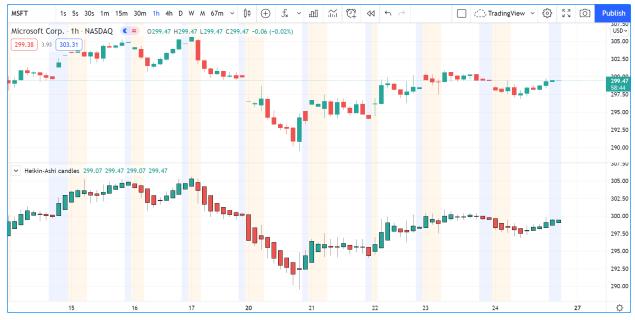


```
//@version=5
indicator("HA Close", "", true)
regularSessionTicker = ticker.new(syminfo.prefix, syminfo.ticker, session.regular)
haTicker = ticker.heikinashi(regularSessionTicker)
haClose = request.security(haTicker, timeframe.period, close, gaps = barmerge.gaps_on)
plot(haClose, "HA Close", color.black, 3, plot.style_linebr)
```

Note that:

- We use the ticker.new() function first, to create a ticker without extended session information.
- We use that ticker instead of syminfo.tickerid in our ticker.heikinashi() call.
- In our request.security() call, we set the gaps parameter's value to barmerge.gaps_on. This instructs the function not to use previous values to fill slots where data is absent. This makes it possible for it to return na values outside of regular sessions.
- To be able to see this on the chart, we also need to use a special plot.style_linebr style, which breaks the plots on na values.

This script plots Heikin-Ashi candles under the chart:



```
//@version=5
indicator("Heikin-Ashi candles")
CANDLE_GREEN = #26A69A
CANDLE_RED = #EF5350

haTicker = ticker.heikinashi(syminfo.tickerid)
[haO, haH, haL, haC] = request.security(haTicker, timeframe.period, [open, high, low, close])
candleColor = haC >= haO ? CANDLE_GREEN : CANDLE_RED
plotcandle(haO, haH, haL, haC, color = candleColor)
```

Note that:

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- We use a *tuple* with request.security() to fetch four values with the same call.
- We use plotcandle() to plot our candles. See the *Bar plotting* page for more information.

4.13.3 'ticker.renko()'

Renko bars only plot price movements, without taking time or volume into consideration. They look like bricks stacked in adjacent columns¹. A new brick is only drawn after the price passes the top or bottom by a predetermined amount. The ticker.renko() function creates a ticker id which can be used with request.security() to fetch Renko values, but there is no Pine ScriptTM function to draw Renko bars on the chart:

```
//@version=5
indicator("", "", true)
renkoTicker = ticker.renko(syminfo.tickerid, "ATR", 10)
renkoLow = request.security(renkoTicker, timeframe.period, low)
plot(renkoLow)
```

4.13.4 'ticker.linebreak()'

The *Line Break* chart type displays a series of vertical boxes that are based on price changes¹. The ticker.linebreak() function creates a ticker id which can be used with request.security() to fetch "Line Break" values, but there is no Pine ScriptTM function to draw such bars on the chart:

```
//@version=5
indicator("", "", true)
lineBreakTicker = ticker.linebreak(syminfo.tickerid, 3)
lineBreakClose = request.security(lineBreakTicker, timeframe.period, close)
plot(lineBreakClose)
```

4.13.5 'ticker.kagi()'

Kagi charts are made of a continuous line that changes directions. The direction changes when the price changes¹ beyond a predetermined amount. The ticker.kagi() function creates a ticker id which can be used with request.security() to fetch "Kagi" values, but there is no Pine ScriptTM function to draw such bars on the chart:

```
//@version=5
indicator("", "", true)
kagiBreakTicker = ticker.linebreak(syminfo.tickerid, 3)
kagiBreakClose = request.security(kagiBreakTicker, timeframe.period, close)
plot(kagiBreakClose)
```

4.13.6 'ticker.pointfigure()'

Point and Figure (PnF) charts only plot price movements¹, without taking time into consideration. A column of X's is plotted as the price rises, and O's are plotted when price drops. The ticker.pointfigure() function creates a ticker id which can be used with request.security() to fetch "PnF" values, but there is no Pine ScriptTM function to draw such bars on the chart. Every column of X's or O's is represented with four numbers. You may think of them as synthetic OHLC PnF values:

```
//@version=5
indicator("", "", true)
pnfTicker = ticker.pointfigure(syminfo.tickerid, "hl", "ATR", 14, 3)

(continues on next page)
```

¹ On TradingView, Renko, Line Break, Kagi and PnF chart types are generated from OHLC values from a lower timeframe. These chart types thus represent only an approximation of what they would be like if they were generated from tick data.

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4.14 Other timeframes and data

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- 'request.currency_rate()'
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- `request.quandl()`
- `request.financial()`
- `request.economic()`
- request.seed()`

4.14.1 Introduction

Pine $Script^{TM}$ allows users to request data from sources and contexts other than those their charts use. The functions we present on this page can fetch data from a variety of alternative sources:

- request.security() retrieves data from another symbol, timeframe, or other context.
- request.security_lower_tf() retrieves intrabar data, i.e., data from a timeframe lower than the chart timeframe.
- request.currency_rate() requests a daily rate to convert a value expressed in one currency to another.
- request.dividends(), request.splits(), and request.earnings() respectively retrieve information about an issuing company's dividends, splits, and earnings.

- request.quandl() retrieves information from NASDAQ Data Link (formerly Quandl).
- request. financial() retrieves financial data from FactSet.
- request.economic() retrieves economic and industry data.
- request.seed() retrieves data from a user-maintained GitHub repository.

Note: Throughout this page, and in other parts of our documentation that discuss request.*() functions, we often use the term "context" to describe the ticker ID, timeframe, and any modifications (price adjustments, session settings, non-standard chart types, etc.) that apply to a chart or the data retrieved by a script.

These are the signatures of the functions in the request . * namespace:

The request.*() family of functions has numerous potential applications. Throughout this page, we will discuss in detail these functions and some of their typical use cases.

Note: Users can also allow compatible scripts to evaluate their scopes in other contexts without requiring request. \star () functions by using the timeframe parameter of the indicator() declaration statement.

4.14.2 Common characteristics

Many functions in the request.*() namespace share some common properties and parameters. Before we explore each function in depth, let's familiarize ourselves with these characteristics.

Usage

All request.*() functions return "series" results, which means they can produce different values on every bar. However, most request.*() function parameters require "const", "input", or "simple" arguments.

In essence, Pine ScriptTM must determine the values of most arguments passed into a request.* () function upon compilation of the script or on the first chart bar, depending on the *qualified type* that each parameter accepts, and these values cannot change throughout the execution of the script. The only exception is the expression parameter in request.security(), request.security lower tf(), and request.seed(), which accepts "series" arguments.

Calls to request.*() functions execute on every chart bar, and scripts cannot selectively deactivate them throughout their execution. Scripts cannot call request.*() functions within the local scopes of *conditional structures*, *loops*, or functions and methods exported by *Libraries*, but they can use such function calls within the bodies of non-exported user-defined functions and methods.

When using any request.*() functions within a script, runtime performance is an important consideration. These functions can have a sizable impact on script performance. While scripts can contain a maximum of 40 calls to the request.*() namespace, users should strive to minimize the number of calls in their scripts to keep resource consumption as low as possible. For more information on the limitations of these functions, see *this* section of our User Manual's page on Pine's *limitations*.

'gaps'

When using a request.*() function to retrieve data from another context, the data may not come in on each new bar as it would with the current chart. The gaps parameter of a request.*() function allows users to control how the function responds to nonexistent values in the requested series.

Note: When using the indicator() function to evaluate a script in another context, the timeframe_gaps parameter specifies how it handles nonexistent values. The parameter is similar to the gaps parameter for request.*() functions.

Suppose we have a script that requests hourly data for the chart's symbol with request.security() executing on an 1-minute chart. In this case, the function call will only return new values on the 1-minute bars that cover the opening/closing times of the symbol's hourly bars. On other chart bars, we can decide whether the function will return na values or the last available values via the gaps parameter.

When the gaps parameter uses barmerge.gaps_on, the function will return na results on all chart bars where new data isn't yet confirmed from the requested context. Otherwise, when the parameter uses barmerge.gaps_off, the function will fill the gaps in the requested data with the last confirmed values on historical bars and the most recent developing values on realtime bars.

The script below demonstrates the difference in behavior by *plotting* the results from two request.security() calls that fetch the close price of the current symbol from the hourly timeframe on a 1-minute chart. The first call uses gaps = barmerge.gaps_off and the second uses gaps = barmerge.gaps_on:



```
//@version=5
   indicator("gaps demo", overlay = true)
   //@variable The `close` requested from the hourly timeframe without gaps.
   float dataWithoutGaps = request.security(syminfo.tickerid, "60", close, gaps =__
   →barmerge.gaps_off)
   //@variable The `close` requested from the hourly timeframe with gaps.
   float dataWithGaps = request.security(syminfo.tickerid, "60", close, gaps = barmerge.
   ⇒gaps_on)
   // Plot the requested data.
   plot(dataWithoutGaps, "Data without gaps", color.blue, 3, plot.style_linebr)
10
   plot(dataWithGaps, "Data with gaps", color.purple, 15, plot.style_linebr)
11
12
   // Highlight the background for realtime bars.
13
   bgcolor(barstate.isrealtime ? color.new(color.aqua, 70) : na, title = "Realtime bar_
   →highlight")
```

Note that:

- barmerge.gaps_off is the default value for the gaps parameter in all applicable request.*() functions.
- The script plots the requested series as lines with breaks (plot.style_linebr), which don't bridge over na values as the default style (plot.style_line) does.
- When using barmerge.gaps_off, the request.security() function returns the last confirmed close from the
 hourly timeframe on all historical bars. When running on *realtime bars* (the bars with the color.aqua background in this example), it returns the symbol's current close value, regardless of confirmation. For more
 information, see the *Historical and realtime behavior* section of this page.

`ignore_invalid_symbol`

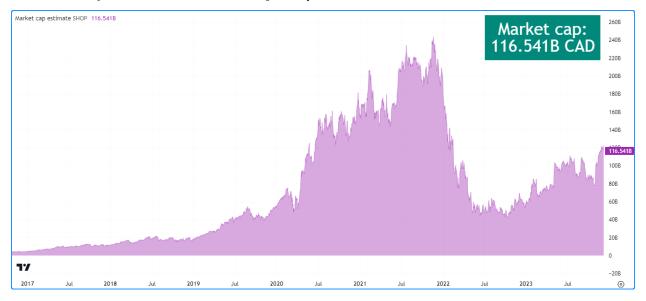
The ignore_invalid_symbol parameter of request.*() functions determines how a function will handle invalid data requests, e.g.:

- Using a request.*() function with a nonexistent ticker ID as the symbol/ticker parameter.
- Using request.financial() to retrieve information that does not exist for the specified symbol or period.
- Using request.economic() to request a field that doesn't exist for a country_code.

A request.*() function call will produce a *runtime error* and halt the execution of the script when making an erroneous request if its <code>ignore_invalid_symbol</code> parameter is false. When this parameter's value is <code>true</code>, the function will return na values in such a case instead of raising an error.

This example uses request.*() calls within a *user-defined function* to retrieve data for estimating an instrument's market capitalization (market cap). The user-defined calcMarketCap() function calls request.financial() to retrieve the total shares outstanding for a symbol and request.security() to retrieve a tuple containing the symbol's close price and currency. We've included <code>ignore_invalid_symbol</code> = true in both of these request.*() calls to prevent runtime errors for invalid requests.

The script displays a formatted string representing the symbol's estimated market cap value and currency in a table on the chart and uses a plot to visualize the marketCap history:



(continues on next page)

```
[price, currency] = request.security(
12
            tickerID, timeframe.period, [close, syminfo.currency], ignore_invalid_symbol_
13
   →= true
        )
14
       // Return a tuple containing the market cap estimate and the quote currency.
15
       [tso * price, currency]
17
   //@variable A `table` object with a single cell that displays the `marketCap` and_
18
   → `quoteCurrencv`.
   var table infoTable = table.new(position.top_right, 1, 1)
19
   // Initialize the table's cell on the first bar.
20
   if barstate.isfirst
21
       table.cell(infoTable, 0, 0, "", text_color = color.white, text_size = size.huge,_
   →bgcolor = color.teal)
23
   // Get the market cap estimate and quote currency for the `symbol`.
24
   [marketCap, quoteCurrency] = calcMarketCap(symbol)
25
26
   //@variable The formatted text displayed inside the `infoTable`.
27
   string tableText = str.format("Market cap:\n{0} {1}", str.tostring(marketCap, format.
   →volume), quoteCurrency)
   // Update the `infoTable`.
29
   table.cell_set_text(infoTable, 0, 0, tableText)
30
31
   // Plot the `marketCap` value.
32
   plot(marketCap, "Market cap", color.new(color.purple, 60), style = plot.style_area)
```

Note that:

- The calcMarketCap() function will only return values on valid instruments with total shares outstanding data, such as the one we've selected for this example. It will return a market cap value of na on others that don't have financial data, including forex, crypto, and derivatives.
- Not all issuing companies publish quarterly financial reports. If the symbol's issuing company doesn't report on a quarterly basis, change the "FQ" value in this script to the company's minimum reporting period. See the *request.financial()* section for more information.
- We've used format.volume in the indicator() and str.tostring() calls, which specify that the y-axis of the chart pane represents volume-formatted values and the "string" representation of the marketCap value shows as volume-formatted text.
- This script creates a table and initializes its cell on the first chart bar, then updates the cell's text on subsequent bars. To learn more about working with tables, see the *Tables* page of our User Manual.

`currency`

The currency parameter of a request.*() function allows users to specify the currency of the requested data. When this parameter's value differs from the syminfo.currency of the requested context, the function will convert the requested values to express them in the specified currency. This parameter can accept a built-in variable from the currency.* namespace, such as currency.JPY, or a "string" representing the ISO 4217 currency code (e.g., "JPY").

The conversion rate between the syminfo.currency of the requested data and the specified currency depends on the corresponding "FX_IDC" daily rate from the previous day. If no available instrument provides the conversion rate directly, the function will use the value from a spread symbol to derive the rate.

Note: Not all request.* () function calls return values expressed as a currency amount. Therefore, currency con-

version is *not* always necessary. For example, some series returned by request.financial() are expressed in units other than currency, such as the "PIOTROSKI_F_SCORE" and "NUMBER_OF_EMPLOYEES" metrics. It is up to programmers to determine when currency conversion is appropriate in their data requests.

'lookahead'

The lookahead parameter in request.security(), request.dividends(), request.splits(), and request.earnings() specifies the lookahead behavior of the function call. Its default value is barmerge.lookahead_off.

When requesting data from a higher-timeframe (HTF) context, the lookahead value determines whether the function can request values from times *beyond* those of the historical bars it executes on. In other words, the lookahead value determines whether the requested data may contain *lookahead bias* on historical bars.

When requesting data from a lower-timeframe (LTF) context, the lookahead parameter determines whether the function requests values from the first or last *intrabar* (LTF bar) on each chart bar.

Programmers should exercise extreme caution when using lookahead in their scripts, namely when requesting data from higher timeframes. When using barmerge.lookahead_on as the lookahead value, ensure that it does not compromise the integrity of the script's logic by leaking *future* data into historical chart bars.

The following scenarios are cases where enabling lookahead is acceptable in a request.* () call:

- The expression in request.security() references a series with a *historical offset* (e.g., close[1]), which prevents the function from requesting future values that it would *not* have access to on a realtime basis.
- The specified timeframe in the call is the same as the chart the script executes on, i.e., timeframe.period.
- The function call requests data from an intrabar timeframe, i.e., a timeframe smaller than the timeframe.period. See *this section* for more information.

Note: Using request.security() to leak future data into the past is **misleading** and **not allowed** in script publications. While your script's results on historical bars may look great due to its seemingly "magical" acquisition of prescience (which it will not be able to reproduce on realtime bars), you will be misleading yourself and the users of your script. If you *publish your script* to share it with others, ensure you **do not mislead users** by accessing future information on historical bars.

This example demonstrates how the lookahead parameter affects the behavior of higher-timeframe data requests and why enabling lookahead in request.security() without offsetting the expression is misleading. The script calls request.security() to get the HTF high price for the current chart's symbol in three different ways and *plots* the resulting series on the chart for comparison.

The first call uses barmerge.lookahead_off (default), and the others use barmerge.lookahead_on. However, the third request.security() call also *offsets* its <code>expression</code> using the history-referencing operator [] to avoid leaking future data into the past.

As we see on the chart, the plot of the series requested using barmerge.lookahead_on without an offset (fuchsia line) shows final HTF high prices *before* they're actually available on historical bars, whereas the other two calls do not:



```
//@version=5
   indicator("lookahead demo", overlay = true)
   //@variable The timeframe to request the data from.
   string timeframe = input.timeframe("30", "Timeframe")
6
   //@variable The requested `high` price from the current symbol on the `timeframe`_
   →without lookahead bias.
               On realtime bars, it returns the current `high` of the `timeframe`.
   float lookaheadOff = request.security(syminfo.tickerid, timeframe, high, lookahead =__
   →barmerge.lookahead_off)
   //@variable The requested `high` price from the current symbol on the `timeframe`_
11
   ⇒with lookahead bias.
   //
               Returns values that should NOT be accessible yet on historical bars.
12
   float lookaheadOn = request.security(syminfo.tickerid, timeframe, high, lookahead =__
13
   →barmerge.lookahead_on)
14
   //@variable The requested `high` price from the current symbol on the `timeframe`_
15
   ⇒without lookahead bias or repainting.
   //
               Behaves the same on historical and realtime bars.
16
   float lookaheadOnOffset = request.security(syminfo.tickerid, timeframe, high[1],__
17
   →lookahead = barmerge.lookahead_on)
   // Plot the values.
19
   plot(lookaheadOff, "High, no lookahead bias", color.new(color.blue, 40), 5)
20
   plot(lookaheadOn, "High with lookahead bias", color.fuchsia, 3)
21
   plot(lookaheadOnOffset, "High, no lookahead bias or repaint", color.aqua, 3)
22
   // Highlight the background on realtime bars.
23
   bgcolor(barstate.isrealtime ? color.new(color.orange, 60) : na, title = "Realtime bar_
    →highlight")
```

Note that:

- The series requested using barmerge.lookahead_off has a new historical value at the *end* of each HTF period, and both series requested using barmerge.lookahead_on have new historical data at the *start* of each period.
- On realtime bars, the plot of the series without lookahead (blue) and the series with lookahead and no historical offset (fuchsia) show the *same value* (i.e., the HTF period's unconfirmed high price), as no data exists beyond

those points to leak into the past. Both of these plots will *repaint* their results after restarting the script's execution, as realtime bars will become historical bars.

The series that uses lookahead and a historical offset (aqua) does not repaint its values, as it always references
the last confirmed value from the higher timeframe. See the Avoiding repainting section of this page for more
information.

Note: In Pine ScriptTM v1 and v2, the <code>security()</code> function did not include a <code>lookahead</code> parameter, but it behaved as it does in later versions of Pine with <code>lookahead</code> = <code>barmerge.lookahead_on</code>, meaning that it systematically used data from the future HTF context on historical bars. Therefore, users should *exercise caution* with Pine v1 or v2 scripts that use HTF <code>security()</code> calls unless the function calls contain historical offsets.

4.14.3 Data feeds

TradingView's data providers supply different data feeds that scripts can access to retrieve information about an instrument, including:

- Intraday historical data (for timeframes < 1D)
- End-of-day (EOD) historical data (for timeframes >= 1D)
- Realtime data (which may be delayed, depending on your account type and extra data services)
- · Extended hours data

Not all of these data feed types exist for every instrument. For example, the symbol "BNC:BLX" only has EOD data available.

For some instruments with intraday and EOD historical feeds, volume data may not be the same since some trades (block trades, OTC trades, etc.) may only be available at the *end* of the trading day. Consequently, the EOD feed will include this volume data, but the intraday feed will not. Differences between EOD and intraday volume feeds are almost nonexistent for instruments such as cryptocurrencies, but they are commonplace in stocks.

Slight price discrepancies may also occur between EOD and intraday feeds. For example, the high value on one EOD bar may not match any intraday high values supplied by the data provider for that day.

Another distinction between EOD and intraday data feeds is that EOD feeds do not contain information from *extended hours*.

When retrieving information on realtime bars with request.*() functions, it's important to note that historical and realtime data reported for an instrument often rely on *different* data feeds. A broker/exchange may retroactively modify values reported on realtime bars, which the data will only reflect after refreshing the chart or restarting the execution of the script.

Another important consideration is that the chart's data feeds and feeds requested from providers by the script are managed by *independent*, concurrent processes. Consequently, in some *rare* cases, it's possible for races to occur where requested results temporarily fall out of synch with the chart on a realtime bar, which a script retroactively adjusts after restarting its execution.

These points may account for variations in the values retrieved by request.*() functions when requesting data from other contexts. They may also result in discrepancies between data received on realtime bars and historical bars. There are no steadfast rules about the variations one may encounter in their requested data feeds.

Note: As a rule, TradingView *does not* generate data; it relies on its data providers for the information displayed on charts and accessed by scripts.

When using data feeds requested from other contexts, it's also crucial to consider the *time axis* differences between the chart the script executes on and the requested feeds since request.* () functions adapt the returned series to the chart's time axis. For example, requesting "BTCUSD" data on the "SPY" chart with request.security() will only show new values when the "SPY" chart has new data as well. Since "SPY" is not a 24-hour symbol, the "BTCUSD" data returned will contain gaps that are otherwise not present when viewing its chart directly.

4.14.4 'request.security()'

The request.security() function allows scripts to request data from other contexts than the chart the script executes on, such as:

- · Other symbols, including spread symbols
- Other timeframes (see our User Manual's page on *Timeframes* to learn about timeframe specifications in Pine ScriptTM)
- Custom contexts, including alternative sessions, price adjustments, chart types, etc. using ticker.*() functions

This is the function's signature:

```
request.security(symbol, timeframe, expression, gaps, lookahead, ignore_invalid_

→ symbol, currency) → series <type>
```

The symbol value is the ticker identifier representing the symbol to fetch data from. This parameter accepts values in any of the following formats:

- A "string" representing a symbol (e.g., "IBM" or "EURUSD") or an "Exchange:Symbol" pair (e.g., "NYSE:IBM" or "OANDA:EURUSD"). When the value does not contain an exchange prefix, the function selects the exchange automatically. We recommend specifying the exchange prefix when possible for consistent results. Users can also pass an empty string to this parameter, which prompts the function to use the current chart's symbol.
- A "string" representing a spread symbol (e.g., "AMD/INTC"). Note that "Bar Replay" mode does not work with these symbols.
- The syminfo.ticker or syminfo.tickerid built-in variables, which return the symbol or the "Exchange:Symbol" pair that the current chart references. We recommend using syminfo.tickerid to avoid ambiguity unless the exchange information does not matter in the data request. For more information on syminfo.* variables, see *this* section of our *Chart information* page.
- A custom ticker identifier created using ticker.*() functions. Ticker IDs constructed from these functions
 may contain additional settings for requesting data using non-standard chart calculations, alternative sessions, and
 other contexts. See the Custom contexts section for more information.

The timeframe value specifies the timeframe of the requested data. This parameter accepts "string" values in our *timeframe specification* format (e.g., a value of "1D" represents the daily timeframe). To request data from the same timeframe as the chart the script executes on, use the timeframe period variable or an empty string.

The expression parameter of the request.security() function determines the data it retrieves from the specified context. This versatile parameter accepts "series" values of *int*, *float*, *bool*, *color*, *string*, and *chart.point* types. It can also accept *tuples*, *collections*, *user-defined types*, and the outputs of function and *method* calls. For more details on the data one can retrieve, see the *Requestable data* section below.

Note: When using the value from an input.source() call in the expression argument and the input references a series from another indicator, request.*() functions calculate that value's results using the **chart's symbol**, regardless of the symbol argument supplied, since they cannot evaluate the scopes required by an external series. We therefore do not recommend attempting to request external source input data from other contexts.

Timeframes

The request.security() function can request data from any available timeframe, regardless of the chart the script executes on. The timeframe of the data retrieved depends on the timeframe argument in the function call, which may represent a higher timeframe (e.g., using "1D" as the timeframe value while running the script on an intraday chart) or the chart's timeframe (i.e., using timeframe.period or an empty string as the timeframe argument).

Scripts can also request *limited* data from lower timeframes with request.security() (e.g., using "1" as the timeframe argument while running the script on a 60-minute chart). However, we don't typically recommend using this function for LTF data requests. The request.security_lower_tf() function is more optimal for such cases.

Higher timeframes

Most use cases of request.security() involve requesting data from a timeframe higher than or the same as the chart timeframe. For example, this script retrieves the hl2 price from a requested higherTimeframe. It *plots* the resulting series on the chart alongside the current chart's hl2 for comparison:



```
//@version=5
indicator("Higher timeframe security demo", overlay = true)

//@variable The higher timeframe to request data from.
string higherTimeframe = input.timeframe("240", "Higher timeframe")

//@variable The `h12` value from the `higherTimeframe`. Combines lookahead with and offset to avoid repainting.
float htfPrice = request.security(syminfo.tickerid, higherTimeframe, h12[1], olookahead = barmerge.lookahead_on)

// Plot the `h12` from the chart timeframe and the `higherTimeframe`.
plot(h12, "Current timeframe HL2", color.teal, 2)
plot(htfPrice, "Higher timeframe HL2", color.purple, 3)
```

Note that:

• We've included an offset to the expression argument and used barmerge.lookahead_on in request.security() to ensure the series returned behaves the same on historical and realtime bars. See the *Avoiding repainting* section for more information.

Notice that in the above example, it is possible to select a higherTimeframe value that actually represents a *lower timeframe* than the one the chart uses, as the code does not prevent it. When designing a script to work specifically with higher timeframes, we recommend including conditions to prevent it from accessing lower timeframes, especially if you intend to *publish* it.

Below, we've added an if structure to our previous example that raises a runtime error when the higherTimeframe input represents a timeframe smaller than the chart timeframe, effectively preventing the script from requesting LTF data:



```
//@version=5
  indicator("Higher timeframe security demo", overlay = true)
  //@variable The higher timeframe to request data from.
4
  string higherTimeframe = input.timeframe("240", "Higher timeframe")
6
  // Raise a runtime error when the `higherTimeframe` is smaller than the chart's_
   →timeframe.
  if timeframe.in_seconds() > timeframe.in_seconds(higherTimeframe)
      runtime.error("The requested timeframe is smaller than the chart's timeframe...
   →Select a higher timeframe.")
  11
   →offset to avoid repainting.
  float htfPrice = request.security(syminfo.tickerid, higherTimeframe, hl2[1],__
12
   →lookahead = barmerge.lookahead_on)
13
  // Plot the `hl2` from the chart timeframe and the `higherTimeframe`.
14
  plot(hl2, "Current timeframe HL2", color.teal, 2)
15
  plot(htfPrice, "Higher timeframe HL2", color.purple, 3)
```

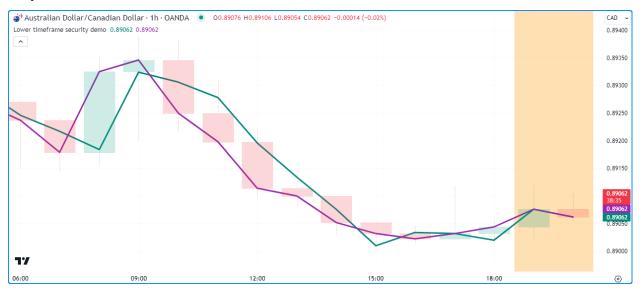
Lower timeframes

Although the request.security() function is intended to operate on timeframes greater than or equal to the chart timeframe, it *can* request data from lower timeframes as well, with limitations. When calling this function to access a lower timeframe, it will evaluate the expression from the LTF context. However, it can only return the results from a *single* intrabar (LTF bar) on each chart bar.

The intrabar that the function returns data from on each historical chart bar depends on the lookahead value in the function call. When using barmerge.lookahead_on, it will return the *first* available intrabar from the chart period. When using barmerge.lookahead_off, it will return the *last* intrabar from the chart period. On realtime bars, it returns the last

available value of the expression from the timeframe, regardless of the lookahead value, as the realtime intrabar information retrieved by the function is not yet sorted.

This script retrieves close data from the valid timeframe closest to a fourth of the size of the chart timeframe. It makes two calls to request.security() with different lookahead values. The first call uses barmerge.lookahead_on to access the first intrabar value in each chart bar. The second uses the default lookahead value (barmerge.lookahead_off), which requests the last intrabar value assigned to each chart bar. The script *plots* the outputs of both calls on the chart to compare the difference:



```
//@version=5
   indicator("Lower timeframe security demo", overlay = true)
2
   //@variable The valid timeframe closest to 1/4 the size of the chart timeframe.
   string lowerTimeframe = timeframe.from_seconds(int(timeframe.in_seconds() / 4))
   //@variable The `close` value on the `lowerTimeframe`. Represents the first intrabar_
   →value on each chart bar.
   float firstLTFClose = request.security(syminfo.tickerid, lowerTimeframe, close, __
   →lookahead = barmerge.lookahead_on)
   //@variable The `close` value on the `lowerTimeframe`. Represents the last intrabar_
   ⇒value on each chart bar.
   float lastLTFClose = request.security(syminfo.tickerid, lowerTimeframe, close)
10
11
   // Plot the values.
12
   plot(firstLTFClose, "First intrabar close", color.teal, 3)
  plot(lastLTFClose, "Last intrabar close", color.purple, 3)
  // Highlight the background on realtime bars.
  bgcolor(barstate.isrealtime ? color.new(color.orange, 70) : na, title = "Realtime_
   →background highlight")
```

Note that:

- The script determines the value of the lowerTimeframe by calculating the number of seconds in the chart timeframe with timeframe.in_seconds(), then dividing by four and converting the result to a *valid timeframe string* via timeframe.from_seconds().
- The plot of the series without lookahead (purple) aligns with the close value on the chart timeframe, as this is the last intrabar value in the chart bar.
- Both request.security() calls return the same value (the current close) on each realtime bar, as shown on the

bars with the orange background.

• Scripts can retrieve up to 100,000 intrabars from a lower-timeframe context. See *this* section of the *Limitations* page.

Note: While scripts can use request.security() to retrieve the values from a *single* intrabar on each chart bar, which might provide utility in some unique cases, we recommend using the request.security_lower_tf() function for intrabar analysis when possible, as it returns an array containing data from *all* available intrabars within a chart bar. See *this section* to learn more.

Requestable data

The request.security() function is quite versatile, as it can retrieve values of any fundamental type (*int*, *float*, *bool*, *color*, or *string*). It can also request the IDs of data structures and built-in or *user-defined types* that reference fundamental types. The data this function requests depends on its expression parameter, which accepts any of the following arguments:

- Built-in variables and function calls
- Variables calculated by the script
- Tuples
- Calls to user-defined functions
- Chart points
- Collections
- User-defined types

Note: The request.security() function duplicates the scopes and operations required by the expression to calculate its requested values in another context, which elevates runtime memory consumption. Additionally, the extra scopes produced by each call to request.security() count toward the script's *compilation limits*. See the *Scope count* section of the *Limitations* page for more information.

Built-in variables and functions

A frequent use case of request.security() is requesting the output of a built-in variable or function/method call from another symbol or timeframe.

For example, suppose we want to calculate the 20-bar SMA of a symbol's ohlc4 price from the daily timeframe while on an intraday chart. We can accomplish this with a single line of code:

```
float ma = request.security(syminfo.tickerid, "1D", ta.sma(ohlc4, 20))
```

The above line calculates the value of ta.sma(ohlc4, 20) on the current symbol from the daily timeframe.

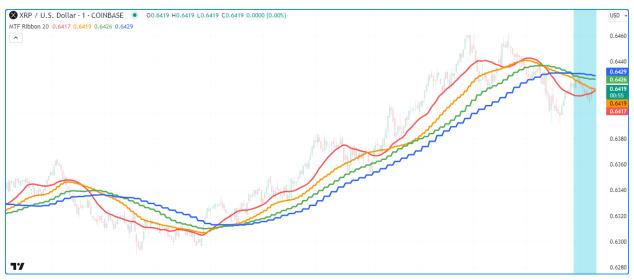
It's important to note that newcomers to Pine may sometimes confuse the above line of code as being equivalent to the following:

```
float ma = ta.sma(request.security(syminfo.tickerid, "1D", ohlc4), 20)
```

However, this line will return an entirely *different* result. Rather than requesting a 20-bar SMA from the daily timeframe, it requests the ohlc4 price from the daily timeframe and calculates the ta.sma() of the results over 20 **chart bars**.

In essence, when the intention is to request the results of an expression from other contexts, pass the expression *directly* to the expression parameter in the request.security() call, as demonstrated in the initial example.

Let's expand on this concept. The script below calculates a multi-timeframe (MTF) ribbon of moving averages, where each moving average in the ribbon calculates over the same number of bars on its respective timeframe. Each request.security() call uses ta.sma(close, length) as its expression argument to return a length-bar SMA from the specified timeframe:



```
//@version=5
   indicator("Requesting built-ins demo", "MTF Ribbon", true)
   //@variable The length of each moving average.
   int length = input.int(20, "Length", 1)
   //@variable The number of seconds in the chart timeframe.
   int chartSeconds = timeframe.in_seconds()
   // Calculate the higher timeframes closest to 2, 3, and 4 times the size of the chart-
10
   →timeframe.
   string htf1 = timeframe.from_seconds(chartSeconds * 2)
11
   string htf2 = timeframe.from_seconds(chartSeconds * 3)
   string htf3 = timeframe.from_seconds(chartSeconds * 4)
14
   // Calculate the `length`-bar moving averages from each timeframe.
15
   float chartAvg = ta.sma(ohlc4, length)
16
   float htfAvg1 = request.security(syminfo.tickerid, htf1, ta.sma(ohlc4, length))
17
   float htfAvg2 = request.security(syminfo.tickerid, htf2, ta.sma(ohlc4, length))
   float htfAvg3 = request.security(syminfo.tickerid, htf3, ta.sma(ohlc4, length))
   // Plot the results.
21
   plot(chartAvg, "Chart timeframe SMA", color.red, 3)
22
   plot(htfAvg1, "Double timeframe SMA", color.orange, 3)
23
   plot(htfAvg2, "Triple timeframe SMA", color.green, 3)
24
   plot(htfAvg3, "Quadruple timeframe SMA", color.blue, 3)
25
   // Highlight the background on realtime bars.
27
   bgcolor(barstate.isrealtime ? color.new(color.aqua, 70) : na, title = "Realtime_
   →highlight")
```

Note that:

- The script calculates the ribbon's higher timeframes by multiplying the chart's timeframe.in_seconds() value by 2, 3, and 4, then converting each result into a *valid timeframe string* using timeframe.from seconds().
- Instead of calling ta.sma() within each request.security() call, one could use the chartAvg variable as the expression in each call to achieve the same result. See the *next section* for more information.
- On realtime bars, this script also tracks *unconfirmed* SMA values from each higher timeframe. See the *Historical and realtime behavior* section to learn more.

Calculated variables

The expression parameter of request.security() accepts variables declared in the global scope, allowing scripts to evaluate their variables' calculations from other contexts without redundantly listing the operations in each function call.

For example, one can declare the following variable:

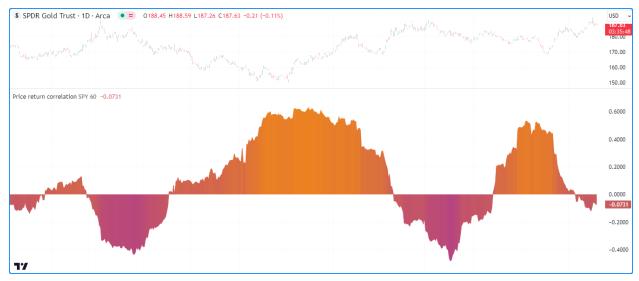
```
priceReturn = (close - close[1]) / close[1]
```

and execute the variable's calculation from another context with request.security():

```
requestedReturn = request.security(symbol, timeframe.period, priceReturn)
```

The function call in the line above will return the result of the priceReturn calculation on another symbol's data as a series adapted to the current chart, which the script can display directly on the chart or utilize in additional operations.

The following example compares the price returns of the current chart's symbol and another specified symbol. The script declares the priceReturn variable from the chart's context, then uses that variable in request.security() to evaluate its calculation on another symbol. It then calculates the correlation between the priceReturn and requestedReturn and plots the result on the chart:



```
//@version=5
indicator("Requesting calculated variables demo", "Price return correlation")

//@variable The symbol to compare to the chart symbol.
string symbol = input.symbol("SPY", "Symbol to compare")
//@variable The number of bars in the calculation window.
int length = input.int(60, "Length", 1)
```

(continues on next page)

```
//@variable The close-to-close price return.
   float priceReturn = (close - close[1]) / close[1]
10
   //@variable The close-to-close price return calculated on another `symbol`.
11
   float requestedReturn = request.security(symbol, timeframe.period, priceReturn)
12
13
   //@variable The correlation between the `priceReturn` and `requestedReturn` over_
    →`length` bars.
   float correlation = ta.correlation(priceReturn, requestedReturn, length)
15
   //@variable The color of the correlation plot.
16
   color plotColor = color.from_gradient(correlation, -1, 1, color.purple, color.orange)
17
   // Plot the correlation value.
   plot(correlation, "Correlation", plotColor, style = plot.style_area)
```

Note that:

- The request.security() call executes the same calculation used in the priceReturn declaration, except it uses the close values fetched from the input symbol.
- The script colors the plot with a gradient based on the correlation value. To learn more about color gradients in Pine, see *this* section of our User Manual's page on *colors*.

Tuples

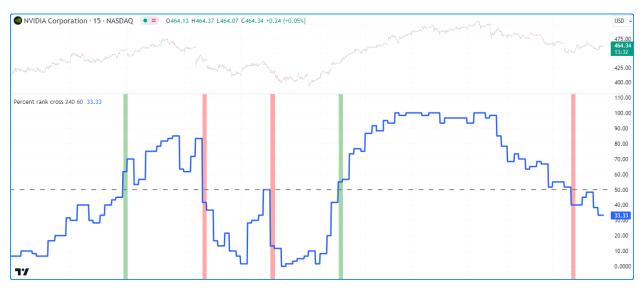
Tuples in Pine ScriptTM are comma-separated sets of expressions enclosed in brackets that can hold multiple values of any available type. We use tuples when creating functions or other local blocks that return more than one value.

The request.security() function can accept a tuple as its expression argument, allowing scripts to request multiple series of different types using a single function call. The expressions within requested tuples can be of any type outlined throughout the *Requestable data* section of this page, excluding other tuples.

Note: The combined size of all tuples returned by request.*() calls in a script cannot exceed 127 elements. See *this* section of the *Limitations* page for more information.

Tuples are particularly handy when a script needs to retrieve more than one value from a specific context.

For example, this script calculates the percent rank of the close price over length bars and assigns the expression to the rank variable. It then calls request.security() to request a tuple containing the rank, ta.crossover(rank, 50), and ta.crossunder(rank, 50) values from the specified timeframe. The script *plots* the requestedRank and uses the crossOver and crossUnder "bool" values within bgcolor() to conditionally highlight the chart pane's background:



```
//@version=5
   indicator ("Requesting tuples demo", "Percent rank cross")
   //@variable The timeframe of the request.
   string timeframe = input.timeframe("240", "Timeframe")
   //@variable The number of bars in the calculation.
   int length = input.int(20, "Length")
   //@variable The previous bar's percent rank of the `close` price over `length` bars.
   float rank = ta.percentrank(close, length)[1]
11
   // Request the `rank` value from another `timeframe`, and two "bool" values_
12
   →indicating the `rank` from the `timeframe`
   // crossed over or under 50.
13
   [requestedRank, crossOver, crossUnder] = request.security(
14
        syminfo.tickerid, timeframe, [rank, ta.crossover(rank, 50), ta.crossunder(rank, __
15
   \hookrightarrow50)1,
        lookahead = barmerge.lookahead_on
16
   )
17
18
   // Plot the `requestedRank` and create a horizontal line at 50.
19
   plot(requestedRank, "Percent Rank", linewidth = 3)
   hline(50, "Cross line", linewidth = 2)
   // Highlight the background of all bars where the `timeframe`'s `crossOver` or_
   →`crossUnder` value is `true`.
   bgcolor(crossOver ? color.new(color.green, 50) : crossUnder ? color.new(color.red,_
   \hookrightarrow50) : na)
```

Note that:

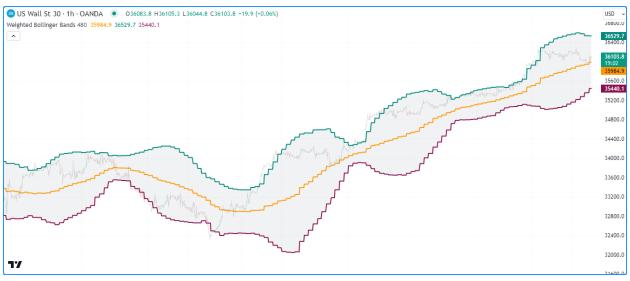
- We've offset the rank variable's expression by one bar using the history-referencing operator [] and included barmerge.lookahead_on in the request.security() call to ensure the values on realtime bars do not repaint after becoming historical bars. See the *Avoiding repainting* section for more information.
- The request.security() call returns a tuple, so we use a *tuple declaration* to declare the requestedRank, crossOver, and crossUnder variables. To learn more about using tuples, see *this section* of our User Manual's *Type system* page.

User-defined functions

User-defined functions and *methods* are custom functions written by users. They allow users to define sequences of operations associated with an identifier that scripts can conveniently call throughout their execution (e.g., myUDF ()).

The request.security() function can request the results of *user-defined functions* and *methods* whose scopes consist of any types outlined throughout this page's *Requestable data* section.

For example, this script contains a user-defined weightedBB() function that calculates Bollinger Bands with the basis average weighted by a specified weight series. The function returns a *tuple* of custom band values. The script calls the weightedBB() as the expression argument in request.security() to retrieve a *tuple* of band values calculated on the specified timeframe and *plots* the results on the chart:



```
//@version=5
   indicator ("Requesting user-defined functions demo", "Weighted Bollinger Bands", true)
2
   //@variable The timeframe of the request.
   string timeframe = input.timeframe("480", "Timeframe")
   //@function
                  Calculates Bollinger Bands with a custom weighted basis.
   //@param source The series of values to process.
   //@param length The number of bars in the calculation.
   10
   //@param weight The series of weights corresponding to each `source` value.
11
12
   //@returns A tuple containing the basis, upper band, and lower band respectively.
   weightedBB(float source, int length, float mult = 2.0, float weight = 1.0) =>
13
       //@variable The basis of the bands.
14
       float ma = math.sum(source * weight, length) / math.sum(weight, length)
15
       //@variable The standard deviation from the `ma`.
16
       float dev = 0.0
17
       // Loop to accumulate squared error.
18
       for i = 0 to length - 1
          difference = source[i] - ma
          dev += difference * difference
21
       // Divide `dev` by the `length`, take the square root, and multiply by the `mult`.
22
      dev := math.sqrt(dev / length) * mult
23
       // Return the bands.
24
       [ma, ma + dev, ma - dev]
```

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```
// Request weighted bands calculated on the chart symbol's prices over 20 bars from_
2.7
   // last confirmed bar on the `timeframe`.
28
   [basis, highBand, lowBand] = request.security(
29
        syminfo.tickerid, timeframe, weightedBB(close[1], 20, 2.0, (high - low)[1]),___
30
   →lookahead = barmerge.lookahead_on
31
32
   // Plot the values.
33
   basisPlot = plot(basis, "Basis", color.orange, 2)
34
   upperPlot = plot(highBand, "Upper", color.teal, 2)
35
   lowerPlot = plot(lowBand, "Lower", color.maroon, 2)
   fill(upperPlot, lowerPlot, color.new(color.gray, 90), "Background")
```

Note that:

• We offset the source and weight arguments in the weightedBB() call used as the expression in request.security() and used barmerge.lookahead_on to ensure the requested results reflect the last confirmed values from the timeframe on realtime bars. See *this section* to learn more.

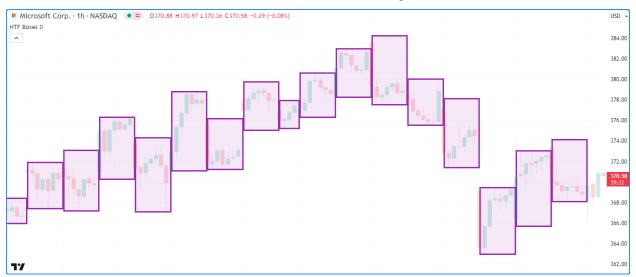
Chart points

Chart points are reference types that represent coordinates on the chart. *Lines*, *boxes*, *polylines*, and *labels* use chart.point objects to set their display locations.

The request.security() function can use the ID of a chart.point instance in its expression argument, allowing scripts to retrieve chart coordinates from other contexts.

The example below requests a tuple of historical *chart points* from a higher timeframe and uses them to draw *boxes* on the chart. The script declares the topLeft and bottomRight variables that reference chart.point IDs from the last confirmed bar. It then uses request.security() to request a *tuple* containing the IDs of *chart points* representing the topLeft and bottomRight from a higherTimeframe.

When a new bar starts on the higherTimeframe, the script draws a new box using the time and price coordinates from the requestedTopLeft and requestedBottomRight chart points:



```
//@version=5
   indicator("Requesting chart points demo", "HTF Boxes", true, max_boxes_count = 500)
2
3
   //@variable The timeframe to request data from.
   string higherTimeframe = input.timeframe("1D", "Timeframe")
   // Raise a runtime error if the `higherTimeframe` is smaller than the chart's_
   \rightarrowtimeframe.
   if timeframe.in_seconds(higherTimeframe) < timeframe.in_seconds(timeframe.period)
       runtime.error("The selected timeframe is too small. Choose a higher timeframe.")
9
10
   //@variable A `chart.point` containing top-left coordinates from the last confirmed_
11
   topLeft = chart.point.now(high)[1]
12
   //@variable A `chart.point` containing bottom-right coordinates from the last_
13
   →confirmed bar.
   bottomRight = chart.point.from_time(time_close, low)[1]
14
   // Request the last confirmed `topLeft` and `bottomRight` chart points from the_
   → `higherTimeframe`.
   [requestedTopLeft, requestedBottomRight] = request.security(
17
        syminfo.tickerid, higherTimeframe, [topLeft, bottomRight], lookahead = barmerge.
18
   →lookahead_on
   )
19
20
   // Draw a new box when a new `higherTimeframe` bar starts.
21
   // The box uses the `time` fields from the `requestedTopLeft` and_
22
   → `requestedBottomRight` as x-coordinates.
   if timeframe.change(higherTimeframe)
23
       box.new(
24
            requestedTopLeft, requestedBottomRight, color.purple, 3,
25
            xloc = xloc.bar_time, bgcolor = color.new(color.purple, 90)
        )
```

Note that:

• Since this example is designed specifically for higher timeframes, we've included a custom runtime error that the script raises when the timeframe.in_seconds() of the higherTimeframe is smaller than that of the chart's timeframe.

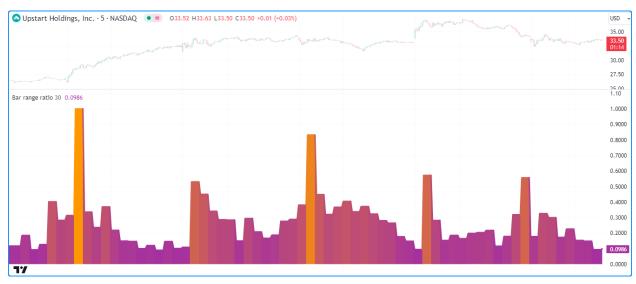
Collections

Pine ScriptTM *collections* (*arrays*, *matrices*, and *maps*) are data structures that contain an arbitrary number of elements with specified types. The request.security() function can retrieve the IDs of *collections* whose elements consist of:

- Fundamental types
- Chart points
- User-defined types that satisfy the criteria listed in the section below

This example calculates the ratio of a confirmed bar's high-low range to the range between the highest and lowest values over 10 bars from a specified symbol and timeframe. It uses *maps* to hold the values used in the calculations.

The script creates a data map with "string" keys and "float" values to hold high, low, highest, and lowest price values on each bar, which it uses as the expression in request.security() to calculate an otherData map representing the data from the specified context. It uses the values associated with the "High", "Low", "Highest", and "Lowest" keys of the otherData map to calculate the ratio that it *plots* in the chart pane:



```
//@version=5
   indicator ("Requesting collections demo", "Bar range ratio")
   //@variable The ticker ID to request data from.
   string symbol = input.symbol("", "Symbol")
   //@variable The timeframe of the request.
6
   string timeframe = input.timeframe("30", "Timeframe")
   //@variable A map with "string" keys and "float" values.
   var map<string, float> data = map.new<string, float>()
10
   // Put key-value pairs into the `data` map.
12
   map.put(data, "High", high)
13
   map.put(data, "Low", low)
14
   map.put(data, "Highest", ta.highest(10))
15
   map.put(data, "Lowest", ta.lowest(10))
16
   //@variable A new `map` whose data is calculated from the last confirmed bar of the_
   ⇒requested context.
   map<string, float> otherData = request.security(symbol, timeframe, data[1], lookahead_
19
   ⇒= barmerge.lookahead_on)
20
   //@variable The ratio of the context's bar range to the max range over 10 bars.
21
   →Returns `na` if no data is available.
   float ratio = na
22
   if not na(otherData)
23
       ratio := (otherData.get("High") - otherData.get("Low")) / (otherData.get("Highest
24
   →") - otherData.get("Lowest"))
25
   //@variable A gradient color for the plot of the `ratio`.
   color ratioColor = color.from_gradient(ratio, 0, 1, color.purple, color.orange)
27
28
   // Plot the `ratio`.
29
   plot(ratio, "Range Ratio", ratioColor, 3, plot.style_area)
```

Note that:

• The request.security() call in this script can return na if no data is available from the specified context. Since one cannot call *methods* on a map variable when its value is na, we've added an if structure to only calculate a new ratio value when otherData references a valid map ID.

User-defined types

User-defined types (UDTs) are *composite types* containing an arbitrary number of *fields*, which can be of any available type, including other *user-defined types*.

The request.security() function can retrieve the IDs of *objects* produced by *UDTs* from other contexts if their fields consist of:

- Fundamental types
- Chart points

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- Collections that satisfy the criteria listed in the section above
- Other *UDTs* whose fields consist of any of these types

The following example requests an *object* ID using a specified symbol and displays its field values on a chart pane.

The script contains a <code>TickerInfo</code> UDT with "string" fields for <code>syminfo.*</code> values, an array field to store recent "float" price data, and an "int" field to hold the requested ticker's <code>bar_index</code> value. It assigns a new <code>TickerInfo</code> ID to an <code>info</code> variable on every bar and uses the variable as the <code>expression</code> in request.security() to retrieve the ID of an <code>object</code> representing the calculated <code>info</code> from the specified <code>symbol</code>.

The script displays the requestedInfo object's description, tickerType, currency, and barIndex values in a label and uses plotcandle() to display the values from its prices array:



```
//@version=5
   indicator("Requesting user-defined types demo", "Ticker info")
   //@variable The symbol to request information from.
   string symbol = input.symbol("NASDAQ:AAPL", "Symbol")
5
   //@type
                        A custom type containing information about a ticker.
   //@field description The symbol's description.
   //@field tickerType The type of ticker.
   //@field currency
                        The symbol's currency.
10
                        An array of the symbol's current prices.
   //@field prices
11
   //@field barIndex
                        The ticker's `bar_index`.
12
   type TickerInfo
13
       string
                  description
14
       string
                   tickerType
```

(continues on next page)

```
string
                    currency
16
       array<float> prices
17
                    barIndex
18
   //@variable A `TickerInfo` object containing current data.
20
   info = TickerInfo.new(
21
        syminfo.description, syminfo.type, syminfo.currency, array.from(open, high, low,
22
   ⇔close), bar_index
23
   //@variable The `info` requested from the specified `symbol`.
24
   TickerInfo requestedInfo = request.security(symbol, timeframe.period, info)
25
   // Assign a new `TickerInfo` instance to `requestedInfo` if one wasn't retrieved.
26
   if na(requestedInfo)
       requestedInfo := TickerInfo.new(prices = array.new<float>(4))
28
29
   //@variable A label displaying information from the `requestedInfo` object.
30
   var infoLabel = label.new(
31
        na, na, "", color = color.purple, style = label.style_label_left, textcolor =_
32
   ⇒color.white, size = size.large
33
   //@variable The text to display inside the `infoLabel`.
34
   string infoText = na(requestedInfo) ? "" : str.format(
35
        "{0}\nType: {1}\nCurrency: {2}\nBar Index: {3}",
36
        requestedInfo.description, requestedInfo.tickerType, requestedInfo.currency, -
37
   →requestedInfo.barIndex
   )
   // Set the `point` and `text` of the `infoLabel`.
40
   label.set_point(infoLabel, chart.point.now(array.last(requestedInfo.prices)))
41
   label.set_text(infoLabel, infoText)
42
   // Plot candles using the values from the `prices` array of the `requestedInfo`.
43
44
   plotcandle(
        requestedInfo.prices.get(0), requestedInfo.prices.get(1), requestedInfo.prices.
   ⇒get(2), requestedInfo.prices.get(3),
        "Requested Prices"
46
47
```

Note that:

- The syminfo.* variables used in this script all return "simple string" qualified types. However, *objects* in Pine are *always* qualified as "series". Consequently, all values assigned to the info object's fields automatically adopt the "series" *qualifier*.
- It is possible for the request.security() call to return na due to differences between the data requested from the symbol and the main chart. This script assigns a new TickerInfo object to the requestedInfo in that case to prevent runtime errors.

4.14.5 'request.security lower tf()'

The request.security_lower_tf() function is an alternative to request.security() designed for reliably requesting information from lower-timeframe (LTF) contexts.

While request.security() can retrieve data from a *single* intrabar (LTF bar) in each chart bar, request.security_lower_tf() retrieves data from *all* available intrabars in each chart bar, which the script can access and use in additional calculations. Each request.security_lower_tf() call can retrieve up to 100,000 intrabars from a lower timeframe. See *this* section of our *Limitations* page for more information.

Note: Working with request.security_lower_tf() involves frequent usage of *arrays* since it always returns array results. We therefore recommend you familiarize yourself with *arrays* to make the most of this function in your scripts.

Below is the function's signature, which is similar to request.security():

```
request.security_lower_tf(symbol, timeframe, expression, ignore_invalid_symbol,_

currency, ignore_invalid_timeframe) → array<type>
```

This function **only** requests data from timeframes less than or equal to the chart's timeframe. If the timeframe of the request represents a higher timeframe than the chart's timeframe, the function will either raise a runtime error or return na values depending on the ignore_invalid_timeframe argument in the call. The default value for this parameter is false, meaning it will raise an error and halt the script's execution when attempting to request HTF data.

Requesting intrabar data

Intrabar data can provide a script with additional information that may not be obvious or accessible from solely analyzing data sampled on the chart's timerframe. The request.security_lower_tf() function can retrieve many data types from an intrabar context.

Before you venture further in this section, we recommend exploring the *Requestable data* portion of the *request.security()* section above, which provides foundational information about the types of data one can request. The expression parameter in request.security_lower_tf() accepts most of the same arguments discussed in that section, excluding direct references to *collections* and mutable variables declared in the script's main scope. Although it accepts many of the same types of arguments, this function returns array results, which comes with some differences in interpretation and handling, as explained below.

Note: As with request.security(), request.security_lower_tf() duplicates the scopes and operations required to calculate the expression from another context. The scopes from request.security_lower_tf() increase runtime memory consumption and count toward the script's compilation limits. See the *Scope count* section of the *Limitations* page to learn more.

Intrabar data arrays

Lower timeframes contain more data points than higher timeframes, as new values come in at a *higher frequency*. For example, when comparing a 1-minute chart to an hourly chart, the 1-minute chart will have up to 60 times the number of bars per hour, depending on the available data.

To address the fact that multiple intrabars exist within a chart bar, request.security_lower_tf() always returns its results as *arrays*. The elements in the returned *arrays* represent the expression values retrieved from the lower timeframe sorted in ascending order based on each intrabar's timestamp.

The *type template* assigned to the returned *arrays* corresponds to the value types passed in the request.security_lower_tf() call. For example, using an "int" as the expression will produce an array<int> instance, a "bool" as the expression will produce an array

pression will produce an array

| instance, etc.

The following script uses intrabar information to decompose the chart's close-to-close price changes into positive and negative parts. It calls request.security_lower_tf() to fetch a "float" array of ta.change(close) values from the lowerTime-frame on each chart bar, then accesses all the array's elements using a for...in loop to accumulate positiveChange and negativeChange sums. The script adds the accumulated values to calculate the netChange, then plots the results on the chart alongside the priceChange for comparison:



```
//@version=5
   indicator("Intrabar arrays demo", "Intrabar price changes")
   //@variable The lower timeframe of the requested data.
   string lowerTimeframe = input.timeframe("1", "Timeframe")
   //@variable The close-to-close price change.
   float priceChange = ta.change(close)
   //@variable An array of `close` values from available intrabars on the_
10
    →`lowerTimeframe`.
   array<float> intrabarChanges = request.security_lower_tf(syminfo.tickerid,__
11
   →lowerTimeframe, priceChange)
   //@variable The total positive intrabar `close` movement on the chart bar.
   float positiveChange = 0.0
   //@variable The total negative intrabar `close` movement on the chart bar.
15
   float negativeChange = 0.0
16
17
   // Loop to calculate totals, starting from the chart bar's first available intrabar.
18
19
   for change in intrabarChanges
       // Add the `change` to `positiveChange` if its sign is 1, and add to-
20
    → `negativeChange` if its sign is -1.
       switch math.sign(change)
21
           1 => positiveChange += change
22
           -1 => negativeChange += change
23
24
   //@variable The sum of `positiveChange` and `negativeChange`. Equals the_
   →`priceChange` on bars with available intrabars.
```

(continues on next page)

Note that:

- The *plots* based on intrabar data may not appear on all available chart bars, as request.security_lower_tf() can only access up to the most recent 100,000 intrabars available from the requested context. When executing this function on a chart bar that doesn't have accessible intrabar data, it will return an *empty array*.
- The number of intrabars per chart bar may vary depending on the data available from the context and the chart the script executes on. For example, a provider's 1-minute data feed may not include data for every minute within the 60-minute timeframe due to a lack of trading activity over some 1-minute intervals. To check the number of intrabars retrieved for a chart bar, one can use array.size() on the resulting array.
- If the lowerTimeframe value is greater than the chart's timeframe, the script will raise a *runtime error*, as we have not supplied an ignore_invalid_timeframe argument in the request.security_lower_tf() call.

Tuples of intrabar data

When passing a tuple or a function call that returns a tuple as the expression argument in request.security_lower_tf(), the result is a tuple of *arrays* with *type templates* corresponding to the types within the argument. For example, using a [float, string, color] tuple as the expression will result in [array<float>, array<string>, array<color>] data returned by the function. Using a tuple expression allows a script to fetch several *arrays* of intrabar data with a single request.security_lower_tf() function call.

Note: The combined size of all tuples returned by request.*() calls in a script is limited to 127 elements. See *this* section of the *Limitations* page for more information.

The following example requests OHLC data from a lower timeframe and visualizes the current bar's intrabars on the chart using *lines and boxes*. The script calls request.security_lower_tf() with the [open, high, low, close] tuple as its expression to retrieve a tuple of *arrays* representing OHLC information from a calculated lowerTimeframe. It then uses a for loop to set line coordinates with the retrieved data and current bar indices to display the results next to the current chart bar, providing a "magnified view" of the price movement within the latest candle. It also draws a box around the *lines* to indicate the chart region occupied by intrabar drawings:



```
//@version=5
   indicator ("Tuples of intrabar data demo", "Candle magnifier", max_lines_count = 500)
2
   //@variable The maximum number of intrabars to display.
   int maxIntrabars = input.int(20, "Max intrabars", 1, 250)
   //@variable The width of the drawn candle bodies.
6
   int candleWidth = input.int(20, "Candle width", 2)
   //@variable The largest valid timeframe closest to `maxIntrabars` times smaller than.
   →the chart timeframe.
   string lowerTimeframe = timeframe.from_seconds(math.ceil(timeframe.in_seconds() /__
   →maxIntrabars))
11
   //@variable An array of lines to represent intrabar wicks.
12
   var array<line> wicks = array.new<line>()
13
   //@variable An array of lines to represent intrabar bodies.
14
   var array<line> bodies = array.new<line>()
   //@variable A box that surrounds the displayed intrabars.
   var box magnifierBox = box.new(na, na, na, na, bgcolor = na)
17
18
   // Fill the `wicks` and `bodies` arrays with blank lines on the first bar.
19
   if barstate.isfirst
20
       for i = 1 to maxIntrabars
21
           array.push(wicks, line.new(na, na, na, na, color = color.gray))
22
           array.push(bodies, line.new(na, na, na, width = candleWidth))
23
24
   //@variable A tuple of "float" arrays containing `open`, `high`, `low`, and `close`_
25
   ⇒prices from the `lowerTimeframe`.
   [oData, hData, lData, cData] = request.security_lower_tf(syminfo.tickerid,_
   →lowerTimeframe, [open, high, low, close])
   //@variable The number of intrabars retrieved from the `lowerTimeframe` on the chart_
    ⇔bar.
   int numIntrabars = array.size(oData)
28
29
   if numIntrabars > 0
30
       // Define the start and end bar index values for intrabar display.
31
       int startIndex = bar_index + 2
32
       int endIndex = startIndex + numIntrabars
33
       // Loop to update lines.
                                                                               (continues on next page)
```

```
for i = 0 to maxIntrabars - 1
35
           line wickLine = array.get(wicks, i)
36
           line bodyLine = array.get(bodies, i)
37
           if i < numIntrabars</pre>
               //@variable The `bar_index` of the drawing.
               int candleIndex = startIndex + i
               // Update the properties of the `wickLine` and `bodyLine`.
41
               line.set_xy1(wickLine, startIndex + i, array.get(hData, i))
42
               line.set_xy2(wickLine, startIndex + i, array.get(lData, i))
43
               line.set_xy1(bodyLine, startIndex + i, array.get(oData, i))
44
               line.set_xy2(bodyLine, startIndex + i, array.get(cData, i))
45
               line.set_color(bodyLine, bodyLine.get_y2() > bodyLine.get_y1() ? color.
   →teal : color.maroon)
47
               continue
           // Set the coordinates of the `wickLine` and `bodyLine` to `na` if no_
48
   ⇒intrabar data is available at the index.
           line.set_xy1(wickLine, na, na)
49
           line.set_xy2(wickLine, na, na)
50
           line.set_xy1(bodyLine, na, na)
51
52
           line.set_xy2(bodyLine, na, na)
       // Set the coordinates of the `magnifierBox`.
53
       box.set_lefttop(magnifierBox, startIndex - 1, array.max(hData))
54
       box.set_rightbottom(magnifierBox, endIndex, array.min(lData))
```

Note that:

- The script draws each candle using two *lines*: one to represent wicks and the other to represent the body. Since the script can display up to 500 lines on the chart, we've limited the maxIntrabars input to 250.
- The lowerTimeframe value is the result of calculating the math.ceil() of the timeframe.in_seconds() divided by the maxIntrabars and converting to a *valid timeframe string* with timeframe.from_seconds().
- The script sets the top of the box drawing using the array.max() of the requested hData array, and it sets the box's bottom using the array.min() of the requested lData array. As we see on the chart, these values correspond to the high and low of the chart bar.

Requesting collections

In some cases, a script may need to request the IDs of *collections* from an intrabar context. However, unlike request.security(), one cannot pass *collections* or calls to functions that return them as the expression argument in a request.security_lower_tf() call, as *arrays* cannot directly reference other *collections*.

Despite these limitations, it is possible to request *collections* from lower timeframes, if needed, with the help of *wrapper* types.

Note: The use case described below is **advanced** and **not** recommended for beginners. Before exploring this approach, we recommend understanding how *user-defined types* and *collections* work in Pine ScriptTM. When possible, we recommend using *simpler* methods to manage LTF requests, and only using this approach when *nothing else* will suffice.

To make *collections* requestable with request.security_lower_tf(), we must create a *UDT* with a field to reference a collection ID. This step is necessary since *arrays* cannot reference other *collections* directly but *can* reference UDTs with collection fields:

```
//@type A "wrapper" type to hold an `array<float>` instance.

type Wrapper

array<float> collection
```

With our Wrapper UDT defined, we can now pass the IDs of *objects* of the UDT to the expression parameter in request.security lower tf().

A straightforward approach is to call the built-in *.new() function as the expression. For example, this line of code calls Wrapper.new() with array.from(close) as its collection within request.security lower tf():

```
//@variable An array of `Wrapper` IDs requested from the 1-minute timeframe.
array<Wrapper> wrappers = request.security_lower_tf(syminfo.tickerid, "1", Wrapper.

→new(array.from(close)))
```

Alternatively, we can create a *user-defined function* or *method* that returns an *object* of the *UDT* and call that function within request.security_lower_tf(). For instance, this code calls a custom newWrapper() function that returns a Wrapper ID as the expression argument:

The result with either of the above is an array containing Wrapper IDs from all available intrabars in the chart bar, which the script can use to reference Wrapper instances from specific intrabars and use their collection fields in additional operations.

The script below utilizes this approach to collect *arrays* of intrabar data from a lowerTimeframe and uses them to display data from a specific intrabar. Its custom Prices type contains a single data field to reference array<float> instances that hold price data, and the user-defined newPrices() function returns the ID of a Prices object.

The script calls request.security_lower_tf() with a newPrices() call as its expression argument to retrieve an array of Prices IDs from each intrabar in the chart bar, then uses array.get() to get the ID from a specified available intrabar, if it exists. Lastly, it uses array.get() on the data array assigned to that instance and calls plotcandle() to display its values on the chart:



```
//@version=5
   indicator("Requesting LTF collections demo", "Intrabar viewer", true)
2
   //@variable The timeframe of the LTF data request.
   string lowerTimeframe = input.timeframe("1", "Timeframe")
   //@variable The index of the intrabar to show on each chart bar. 0 is the first.
   →available intrabar.
   int intrabarIndex = input.int(0, "Intrabar to show", 0)
   //@variable A custom type to hold an array of price `data`.
9
   type Prices
10
       array<float> data
11
12
   //@function Returns a new `Prices` instance containing current `open`, `high`, `low`, _
13
   →and `close` prices.
   newPrices() =>
14
       Prices.new(array.from(open, high, low, close))
15
   //@variable An array of `Prices` requested from the `lowerTimeframe`.
   array<Prices> requestedPrices = request.security_lower_tf(syminfo.tickerid,__
18
   →lowerTimeframe, newPrices())
19
   //@variable The `Prices` ID from the `requestedPrices` array at the `intrabarIndex`,_
20
   →or `na` if not available.
   Prices intrabarPrices = array.size(requestedPrices) > intrabarIndex ? array.
    →get(requestedPrices, intrabarIndex) : na
   //@variable The `data` array from the `intrabarPrices`, or an array of `na` values if_
22
   →`intrabarPrices` is `na`.
   array<float> intrabarData = na(intrabarPrices) ? array.new<float>(4, na) :_
23
   ⇒intrabarPrices.data
   // Plot the `intrabarData` values as candles.
   plotcandle(intrabarData.get(0), intrabarData.get(1), intrabarData.get(2),
   →intrabarData.get(3))
```

Note that:

- The intrabarPrices variable only references a Prices ID if the size of the requestedPrices array is greater than the intrabarIndex, as attempting to use array.get() to get an element that doesn't exist will result in an *out of bounds error*.
- The intrabarData variable only references the data field from intrabarPrices if a valid Prices ID exists since a script cannot reference fields of an na value.
- The process used in this example is *not* necessary to achieve the intended result. We could instead avoid using *UDTs* and pass an [open, high, low, close] tuple to the expression parameter to retrieve a tuple of *arrays* for further operations, as explained in the *previous section*.

4.14.6 Custom contexts

Pine ScriptTM includes multiple ticker.*() functions that allow scripts to construct *custom* ticker IDs that specify additional settings for data requests when used as a symbol argument in request.security() and request.security_lower_tf():

- ticker.new() constructs a custom ticker ID from a specified prefix and ticker with additional session and adjustment settings.
- ticker.modify() constructs a modified form of a specified tickerid with additional session and adjustment settings.
- ticker.heikinashi(), ticker.renko(), ticker.pointfigure(), ticker.kagi(), and ticker.linebreak() construct a modified form a symbol with *non-standard chart* settings.
- ticker.inherit() constructs a new ticker ID for a symbol with additional parameters inherited from the from_tickerid specified in the function call, allowing scripts to request the symbol data with the same modifiers as the from_tickerid, including session, dividend adjustment, currency conversion, non-standard chart type, back-adjustment, settlement-as-close, etc.
- ticker.standard() constructs a standard ticker ID representing the symbol without additional modifiers.

Let's explore some practical examples of applying ticker.*() functions to request data from custom contexts.

Suppose we want to include dividend adjustment in a stock symbol's prices without enabling the "Adjust data for dividends" option in the "Symbol" section of the chart's settings. We can achieve this in a script by constructing a custom ticker ID for the instrument using ticker.new() or ticker.modify() with an adjustment value of adjustment.dividends.

This script creates an adjustedTickerID using ticker.modify(), uses that ticker ID as the symbol in request.security() to retrieve a *tuple* of adjusted price values, then plots the result as candles on the chart. It also highlights the background when the requested prices differ from the prices without dividend adjustment.

As we see on the "NYSE:XOM" chart below, enabling dividend adjustment results in different historical values before the date of the latest dividend:



```
//@version=5
indicator("Custom contexts demo 1", "Adjusted prices", true)

//@variable A custom ticker ID representing the chart's symbol with the dividend_
adjustment modifier.

string adjustedTickerID = ticker.modify(syminfo.tickerid, adjustment = adjustment.
dividends)
```

Note that:

• If a modifier included in a constructed ticker ID does not apply to the symbol, the script will *ignore* that modifier when requesting data. For instance, this script will display the same values as the main chart on forex symbols such as "EURUSD".

While the example above demonstrates a simple way to modify the chart's symbol, a more frequent use case for ticker.

* () functions is applying custom modifiers to another symbol while requesting data. If a ticker ID referenced in a script already has the modifiers one would like to apply (e.g., adjustment settings, session type, etc.), they can use ticker.inherit() to quickly and efficiently add those modifiers to another symbol.

In the example below, we've edited the previous script to request data for a symbolInput using modifiers inherited from the adjustedTickerID. This script calls ticker.inherit() to construct an inheritedTickerID and uses that ticker ID in a request.security() call. It also requests data for the symbolInput without additional modifiers and plots candles for both ticker IDs in a separate chart pane to compare the difference.

As shown on the chart, the data requested using the inheritedTickerID includes dividend adjustment, whereas the data requested using the symbolInput directly does not:



```
//@version=5
indicator("Custom contexts demo 2", "Inherited adjustment")

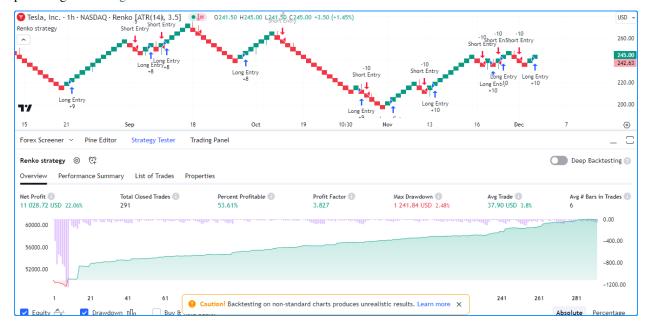
//@variable The symbol to request data from.
string symbolInput = input.symbol("NYSE:PFE", "Symbol")
```

```
//@variable A custom ticker ID representing the chart's symbol with the dividend_
   →adjustment modifier.
   string adjustedTickerID = ticker.modify(syminfo.tickerid, adjustment = adjustment.
   ⇔dividends)
   //@variable A custom ticker ID representing the `symbolInput` with modifiers_
   →inherited from the `adjustedTickerID`.
   string inheritedTickerID = ticker.inherit(adjustedTickerID, symbolInput)
10
11
   // Request prices using the `symbolInput`.
12
   [01, h1, l1, c1] = request.security(symbolInput, timeframe.period, [open, high, low,
13
   →closel)
   // Request prices using the `inheritedTickerID`.
   [o2, h2, 12, c2] = request.security(inheritedTickerID, timeframe.period, [open, high,
   →low, close])
16
   //@variable The color of the candles that use the `inheritedTickerID` prices.
17
   color candleColor = c2 > o2 ? color.teal : color.maroon
18
19
   // Plot the `symbol` prices.
   plotcandle(o1, h1, l1, c1, "Symbol", color.gray, color.gray, bordercolor = color.gray)
21
   // Plot the `inheritedTickerID` prices.
22
   plotcandle(o2, h2, 12, c2, "Symbol With Modifiers", candleColor)
23
   // Highlight the background when `c1` is different from `c2`.
24
   bgcolor(c1 != c2 ? color.new(color.orange, 80) : na)
```

Note that:

• Since the adjustedTickerID represents a modified form of the syminfo.tickerid, if we modify the chart's context in other ways, such as changing the chart type or enabling extended trading hours in the chart's settings, those modifiers will also apply to the adjustedTickerID and inheritedTickerID. However, they will *not* apply to the symbolInput since it represents a *standard* ticker ID.

Another frequent use case for requesting custom contexts is retrieving data that uses *non-standard chart* calculations. For example, suppose we want to use Renko price values to calculate trade signals in a strategy() script. If we simply change the chart type to "Renko" to get the prices, the *strategy* will also simulate its trades based on those synthetic prices, producing misleading results:



```
//@version=5
   strategy(
2
        "Custom contexts demo 3", "Renko strategy", true, default_qty_type = strategy.
   →percent_of_equity,
        default_qty_value = 2, initial_capital = 50000, slippage = 2,
        commission_type = strategy.commission.cash_per_contract, commission_value = 1,_
   →margin_long = 100,
        margin\_short = 100
6
    )
   //@variable When `true`, the strategy places a long market order.
9
   bool longEntry = ta.crossover(close, open)
10
   //@variable When `true`, the strategy places a short market order.
11
   bool shortEntry = ta.crossunder(close, open)
12
13
   if longEntry
14
       strategy.entry("Long Entry", strategy.long)
15
   if shortEntry
       strategy.entry("Short Entry", strategy.short)
```

To ensure our strategy shows results based on *actual* prices, we can create a Renko ticker ID using ticker.renko() while keeping the chart on a *standard type*, allowing the script to request and use Renko prices to calculate its signals without calculating the strategy results on them:



```
//@version=5
strategy(
    "Custom contexts demo 3", "Renko strategy", true, default_qty_type = strategy.
    percent_of_equity,
    default_qty_value = 2, initial_capital = 50000, slippage = 1,
    commission_type = strategy.commission.cash_per_contract, commission_value = 1,
    margin_long = 100,
    margin_short = 100
)

//@variable A Renko ticker ID.
string renkoTickerID = ticker.renko(syminfo.tickerid, "ATR", 14)
```

```
// Request the `open` and `close` prices using the `renkoTickerID`.
11
   [renkoOpen, renkoClose] = request.security(renkoTickerID, timeframe.period, [open,_
12
   →closel)
13
   //@variable When `true`, the strategy places a long market order.
14
   bool longEntry = ta.crossover(renkoClose, renkoOpen)
15
   //@variable When `true`, the strategy places a short market order.
16
   bool shortEntry = ta.crossunder(renkoClose, renkoOpen)
17
18
   if longEntry
19
       strategy.entry("Long Entry", strategy.long)
20
   if shortEntry
21
22
       strategy.entry("Short Entry", strategy.short)
23
   plot(renkoOpen)
24
   plot (renkoClose)
```

4.14.7 Historical and realtime behavior

Functions in the request.*() namespace can behave differently on historical and realtime bars. This behavior is closely related to Pine's *Execution model*.

Consider how a script behaves within the main context. Throughout the chart's history, the script calculates its required values once and *commits* them to that bar so their states are accessible later in the execution. On an unconfirmed bar, however, the script recalculates its values on *each update* to the bar's data to align with realtime changes. Before recalculating the values on that bar, it reverts calculated values to their last committed states, otherwise known as *rollback*, and it only commits values to that bar once the bar closes.

Now consider the behavior of data requests from other contexts with request.security(). As when evaluating historical bars in the main context, request.security() only returns new historical values when it confirms a bar in its specified context. When executing on realtime bars, it returns recalculated values on each chart bar, similar to how a script recalculates values in the main context on the open chart bar.

However, the function only *confirms* the requested values when a bar from its context closes. When the script restarts its execution, what were previously considered *realtime* bars become *historical* bars. Therefore, request.security() will only return the values it confirmed on those bars. In essence, this behavior means that requested data may *repaint* when its values fluctuate on realtime bars without confirmation from the context.

Note: It's often helpful to distinguish historical bars from realtime bars when working with request.*() functions. Scripts can determine whether bars have historical or realtime states via the barstate.ishistory and barstate.isrealtime variables.

In most circumstances where a script requests data from a broader context, one will typically require confirmed, stable values that *do not* fluctuate on realtime bars. The *section below* explains how to achieve such a result and avoid repainting data requests.

Avoiding Repainting

Higher-timeframe data

When requesting values from a higher timeframe, they are subject to repainting since realtime bars can contain unconfirmed information from developing HTF bars, and the script may adjust the times that new values come in on historical bars. To avoid repainting HTF data, one must ensure that the function only returns confirmed values with consistent timing on all bars, regardless of bar state.

The most reliable approach to achieve non-repainting results is to use an expression argument that only references past bars (e.g., close[1]) while using barmerge.lookahead_on as the lookahead value.

Using barmerge.lookahead_on with non-offset HTF data requests is discouraged since it prompts request.security() to "look ahead" to the final values of an HTF bar, retrieving confirmed values before they're actually available in the script's history. However, if the values used in the expression are offset by at least one bar, the "future" data the function retrieves is no longer from the future. Instead, the data represents confirmed values from established, available HTF bars. In other words, applying an offset to the expression effectively prevents the requested data from repainting when the script restarts its execution and eliminates lookahead bias in the historical series.

The following example demonstrates a repainting HTF data request. The script uses request.security() without offset modifications or additional arguments to retrieve the results of a ta.wma() call from a higher timeframe. It also highlights the background to indicate which bars were in a realtime state during its calculations.

As shown on the chart below, the plot of the requested WMA only changes on historical bars when HTF bars close, whereas it fluctuates on all realtime bars since the data includes unconfirmed values from the higher timeframe:



```
//@version=5
   indicator("Avoiding HTF repainting demo", overlay = true)
   //@variable The multiplier applied to the chart's timeframe.
   int tfMultiplier = input.int(10, "Timeframe multiplier", 1)
   //@variable The number of bars in the moving average.
   int length = input.int(5, "WMA smoothing length")
   //@variable The valid timeframe string closest to `tfMultiplier` times larger than_
   →the chart timeframe.
   string timeframe = timeframe.from_seconds(timeframe.in_seconds() * tfMultiplier)
10
11
   //@variable The weighted MA of `close` prices over `length` bars on the `timeframe`.
                                                                              (continues on next page)
```

```
This request repaints because it includes unconfirmed HTF data on realtime bars and it may offset the

// times of its historical results.

float requestedWMA = request.security(syminfo.tickerid, timeframe, ta.wma(close, length))

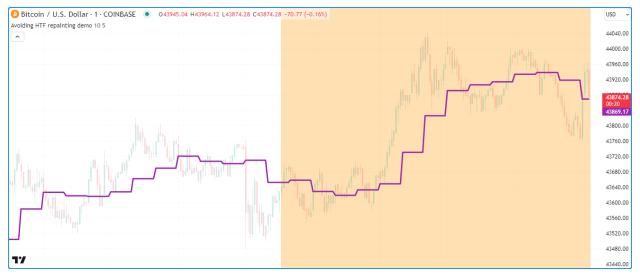
// Plot the requested series.

plot(requestedWMA, "HTF WMA", color.purple, 3)

// Highlight the background on realtime bars.

bgcolor(barstate.isrealtime ? color.new(color.orange, 70) : na, title = "Realtime bar. highlight")
```

To avoid repainting in this script, we can add lookahead = barmerge.lookahead_on to the request.security() call and offset the call history of ta.wma() by one bar with the history-referencing operator [], ensuring the request always retrieves the last confirmed HTF bar's WMA at the start of each new timeframe. Unlike the previous script, this version has consistent behavior on historical and realtime bar states, as we see below:



```
//@version=5
   indicator ("Avoiding HTF repainting demo", overlay = true)
2
   //@variable The multiplier applied to the chart's timeframe.
   int tfMultiplier = input.int(10, "Timeframe multiplier", 1)
   //@variable The number of bars in the moving average.
6
   int length = input.int(5, "WMA smoothing length")
   //@variable The valid timeframe string closest to `tfMultiplier` times larger than_
   →the chart timeframe.
   string timeframe = timeframe.from_seconds(timeframe.in_seconds() * tfMultiplier)
   //@variable The weighted MA of `close` prices over `length` bars on the `timeframe`.
12
               This request does not repaint, as it always references the last confirmed.
13
   →WMA value on all bars.
   float requestedWMA = request.security(
14
        syminfo.tickerid, timeframe, ta.wma(close, length)[1], lookahead = barmerge.
15
   \hookrightarrowlookahead_on
16
17
   // Plot the requested value.
                                                                                (continues on next page)
```

```
plot(requestedWMA, "HTF WMA", color.purple, 3)
// Highlight the background on realtime bars.
bgcolor(barstate.isrealtime ? color.new(color.orange, 70) : na, title = "Realtime bar-highlight")
```

Lower-timeframe data

The request.security() and request.security_lower_tf() functions can retrieve data from lower-timeframe contexts. The request.security() function can only retrieve data from a *single* intrabar in each chart bar, and request.security_lower_tf() retrieves data from *all* available intrabars.

When using these functions to retrieve intrabar data, it's important to note that such requests are **not** immune to repainting behavior. Historical and realtime series often rely on *separate* data feeds. Data providers may retroactively modify realtime data, and it's possible for races to occur in realtime data feeds, as explained in the *Data feeds* section of this page. Either case may result in intrabar data retrieved on realtime bars repainting after the script restarts its execution.

Additionally, a particular case that *will* cause repainting LTF requests is using request.security() with barmerge.lookahead_on to retrieve data from the first intrabar in each chart bar. While it will generally work as expected on historical bars, it will track only the most recent intrabar on realtime bars, as request.security() does not retain all intrabar information, and the intrabars retrieved by the function on realtime bars are unsorted until restarting the script's execution:



```
//@version=5
indicator("Avoiding LTF repainting demo", overlay = true)

//@variable The lower timeframe of the requested data.
string lowerTimeframe = input.timeframe("1", "Timeframe")

//@variable The first intrabar `close` requested from the `lowerTimeframe` on each...
bar.

// Only works as intended on historical bars.
float requestedClose = request.security(syminfo.tickerid, lowerTimeframe, close,...
lookahead = barmerge.lookahead_on)

// Plot the `requestedClose`.
plot(requestedClose, "First intrabar close", linewidth = 3)
```

```
// Highlight the background on realtime bars.
bgcolor(barstate.isrealtime ? color.new(color.orange, 60) : na, title = "Realtime bar⊾

→ Highlight")
```

One can mitigate this behavior and track the values from the first intrabar, or any available intrabar in the chart bar, by using request.security_lower_tf() since it maintains an array of intrabar values ordered by the times they come in. Here, we call array.first() on a requested array of intrabar data to retrieve the close price from the first available intrabar in each chart bar:



```
//@version=5
   indicator ("Avoiding LTF repainting demo", overlay = true)
   //@variable The lower timeframe of the requested data.
   string lowerTimeframe = input.timeframe("1", "Timeframe")
   //@variable An array of intrabar `close` values requested from the `lowerTimeframe`_
   \rightarrowon each bar.
   array<float> requestedCloses = request.security_lower_tf(syminfo.tickerid,_
   →lowerTimeframe, close)
   //@variable The first intrabar `close` on each bar with available data.
10
   float firstClose = requestedCloses.size() > 0 ? requestedCloses.first() : na
11
   // Plot the `firstClose`.
13
   plot(firstClose, "First intrabar close", linewidth = 3)
14
   // Highlight the background on realtime bars.
15
   bgcolor(barstate.isrealtime ? color.new(color.orange, 60) : na, title = "Realtime bar_
   → Highlight")
```

Note that:

- While request.security_lower_tf() is more optimized for handling historical and realtime intrabars, it's still possible in some cases for minor repainting to occur due to data differences from the provider, as outlined above.
- This code may not show intrabar data on all available chart bars, depending on how many intrabars each chart bar contains, as request.*() functions can retrieve up to 100,000 intrabars from an LTF context. See *this* section of the *Limitations* page for more information.

4.14.8 'request.currency rate()'

When a script needs to convert values expressed in one currency to another, one can use request.currency_rate(). This function requests a *daily rate* for currency conversion calculations based on "FX_IDC" data, providing a simpler alternative to fetching specific pairs or spreads with request.security().

While one can use request.security() to retrieve daily currency rates, its use case is more involved than request.currency_rate(), as one needs to supply a valid *ticker ID* for a currency pair or spread to request the rate. Additionally, a historical offset and barmerge.lookahead_on are necessary to prevent the results from repainting, as explained in *this section*.

The request.currency_rate() function, on the other hand, only requires *currency codes*. No ticker ID is needed when requesting rates with this function, and it ensures non-repainting results without requiring additional specification.

The function's signature is as follows:

```
request.currency_rate(from, to, ignore_invalid_currency) → series float
```

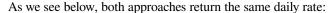
The from parameter specifies the currency to convert, and the to parameter specifies the target currency. Both parameters accept "string" values in the ISO 4217 format (e.g., "USD") or any built-in currency.* variable (e.g., currency.USD).

When the function cannot calculate a valid conversion rate between the from and to currencies supplied in the call, one can decide whether it will raise a runtime error or return na via the ignore_invalid_currency parameter. The default value is false, meaning the function will raise a runtime error and halt the script's execution.

The following example demonstrates a simple use case for request.currency_rate(). Suppose we want to convert values expressed in Turkish lira (currency.TRY) to South Korean won (currency.KRW) using a daily conversion rate. If we use request.security() to retrieve the rate, we must supply a valid ticker ID and request the last confirmed close from the previous day.

In this case, no "FX_IDC" symbol exists that would allow us to retrieve a conversion rate directly with request.security(). Therefore, we first need a ticker ID for a spread that converts TRY to an intermediate currency, such as USD, then converts the intermediate currency to KRW. We can then use that ticker ID within request.security() with close[1] as the expression and barmerge.lookahead_on as the lookahead value to request a non-repainting daily rate.

Alternatively, we can achieve the same result more simply by calling request.currency_rate(). This function does all the heavy lifting for us, only requiring from and to currency arguments to perform its calculation.





```
//@version=5
   indicator("Requesting currency rates demo")
2
3
   //@variable The currency to convert.
   simple string fromCurrency = currency.TRY
   //@variable The resulting currency.
   simple string toCurrency = currency.KRW
   //@variable The spread symbol to request. Required in `request.security()` since no_
   →direct "FX_IDC" rate exists.
   simple string spreadSymbol = str.format("FX_IDC:{0}{2} * FX_IDC:{2}{1}", fromCurrency,
   → toCurrency, currency.USD)
11
   //@variable The non-repainting conversion rate from `request.security()` using the_
12
   → `spreadSymbol`.
   float securityRequestedRate = request.security(spreadSymbol, "1D", close[1], __
13
   →lookahead = barmerge.lookahead_on)
   //@variable The non-repainting conversion rate from `request.currency_rate()`.
   float nonSecurityRequestedRate = request.currency_rate(fromCurrency, toCurrency)
   // Plot the requested rates. We can multiply TRY values by these rates to convert
17
   \rightarrowthem to KRW.
  plot(securityRequestedRate, "`request.security()` value", color.purple, 5)
18
   plot(nonSecurityRequestedRate, "`request.currency_rate()` value", color.yellow, 2)
```

4.14.9 `request.dividends()`, `request.splits()`, and `request.earnings()`

Analyzing a stock's earnings data and corporate actions provides helpful insights into its underlying financial strength. Pine ScriptTM provides the ability to retrieve essential information about applicable stocks via request.dividends(), request.splits(), and request.earnings().

These are the functions' signatures:

```
request.dividends(ticker, field, gaps, lookahead, ignore_invalid_symbol, currency) →

⇒series float

request.splits(ticker, field, gaps, lookahead, ignore_invalid_symbol) → series float

request.earnings(ticker, field, gaps, lookahead, ignore_invalid_symbol, currency) →

⇒series float
```

Each function has the same parameters in its signature, with the exception of request.splits(), which doesn't have a currency parameter.

Note that unlike the symbol parameter in other request.* () functions, the ticker parameter in these functions only accepts an "Exchange:Symbol" pair, such as "NASDAQ:AAPL". The built-in syminfo.ticker variable does not work with these functions since it does not contain exchange information. Instead, one must use syminfo.tickerid for such cases.

The field parameter determines the data the function will retrieve. Each of these functions accepts different built-in variables as the field argument since each requests different information about a stock:

• The request.dividends() function retrieves current dividend information for a stock, i.e., the amount per share the issuing company paid out to investors who purchased shares before the ex-dividend date. Passing the built-in dividends.gross or dividends.net variables to the field parameter specifies whether the returned value represents dividends before or after factoring in expenses the company deducts from its payouts.

- The request.splits() function retrieves current split and reverse split information for a stock. A split occurs when a company increases its outstanding shares to promote liquidity. A reverse split occurs when a company consolidates its shares and offers them at a higher price to attract specific investors or maintain their listing on a market that has a minimum per-share price. Companies express their split information as *ratios*. For example, a 5:1 split means the company issued additional shares to its shareholders so that they have five times the number of shares they had before the split, and the raw price of each share becomes one-fifth of the previous price. Passing splits.numerator or splits.denominator to the field parameter of request.splits() determines whether it returns the numerator or denominator of the split ratio.
- The request.earnings() function retrieves the earnings per share (EPS) information for a stock ticker's issuing company. The EPS value is the ratio of a company's net income to the number of outstanding stock shares, which investors consider an indicator of the company's profitability. Passing earnings.actual, earnings.estimate, or earnings.standardized as the field argument in request.earnings() respectively determines whether the function requests the actual, estimated, or standardized EPS value.

For a detailed explanation of the gaps, lookahead, and ignore_invalid_symbol parameters of these functions, see the *Common characteristics* section at the top of this page.

It's important to note that the values returned by these functions reflect the data available as it comes in. This behavior differs from financial data originating from a request.financial() call in that the underlying data from such calls becomes available according to a company's fiscal reporting period.

Note: Scripts can also retrieve information about upcoming earnings and dividends for an instrument via the earnings.future_* and dividends.future_* built-in variables.

Here, we've included an example that displays a handy table containing the most recent dividend, split, and EPS data. The script calls the request.*() functions discussed in this section to retrieve the data, then converts the values to "strings" with str.*() functions and displays the results in the infoTable with table.cell():



```
//@variable The color of the table's text and frame.
   var color tableColor = chart.fg color
10
   //@variable A `table` displaying the latest dividend, split, and EPS information.
   var table infoTable = table.new(position.top_right, 3, 4, frame_color = tableColor,_
    \rightarrow frame_width = 1)
13
   // Add header cells on the first bar.
14
   if barstate.isfirst
15
       table.cell(infoTable, 0, 0, "Field", text_color = tableColor, text_size =_
16
   →tableSize)
       table.cell(infoTable, 1, 0, "Value", text_color = tableColor, text_size =_
17
       table.cell(infoTable, 2, 0, "Date", text_color = tableColor, text_size =_
18
   →tableSize)
       table.cell(infoTable, 0, 1, "Dividend", text_color = tableColor, text_size =__
19
   →tableSize)
       table.cell(infoTable, 0, 2, "Split", text_color = tableColor, text_size =_
    →tableSize)
21
       table.cell(infoTable, 0, 3, "EPS", text_color = tableColor, text_size = tableSize)
22
   //@variable The amount of the last reported dividend as of the current bar.
23
   float latestDividend = request.dividends(syminfo.tickerid, dividends.gross, barmerge.
24
   →gaps_on)
   //@variable The numerator of that last reported split ratio as of the current bar.
25
   float latestSplitNum = request.splits(syminfo.tickerid, splits.numerator, barmerge.
   //@variable The denominator of the last reported split ratio as of the current bar.
27
   float latestSplitDen = request.splits(syminfo.tickerid, splits.denominator, barmerge.
   //@variable The last reported earnings per share as of the current bar.
   float latestEPS = request.earnings(syminfo.tickerid, earnings.actual, barmerge.gaps_
    on)
31
   // Update the "Value" and "Date" columns when new values come in.
32
   if not na(latestDividend)
33
       table.cell(
34
            infoTable, 1, 1, str.tostring(math.round(latestDividend, 3)), text_color =_
35
   →tableColor, text_size = tableSize
36
       table.cell(infoTable, 2, 1, str.format_time(time, "yyyy-MM-dd"), text_color =_
37
   →tableColor, text size = tableSize)
   if not na(latestSplitNum)
38
       table.cell(
39
            infoTable, 1, 2, str.format("{0}-for-{1}", latestSplitNum, latestSplitDen),__
    →text_color = tableColor,
            text_size = tableSize
41
42
       table.cell(infoTable, 2, 2, str.format_time(time, "yyyy-MM-dd"), text_color =_
43
   →tableColor, text_size = tableSize)
   if not na(latestEPS)
44
       table.cell(infoTable, 1, 3, str.tostring(latestEPS), text_color = tableColor,__
   →text_size = tableSize)
       table.cell(infoTable, 2, 3, str.format_time(time, "yyyy-MM-dd"), text_color =_
   →tableColor, text size = tableSize)
```

Note that:

- We've included barmerge.gaps_on in the request.*() calls, so they only return values when new data is available. Otherwise, they return na.
- The script assigns a table ID to the infoTable variable on the first chart bar. On subsequent bars, it updates necessary cells with new information whenever data is available.
- If no information is available from any of the request.*() calls throughout the chart's history (e.g., if the ticker has no dividend information), the script does not initialize the corresponding cells since it's unnecessary.

4.14.10 `request.quandl()`

TradingView forms partnerships with many fintech companies to provide users access to extensive information on financial instruments, economic data, and more. One of our many partners is Nasdaq Data Link (formerly Quandl), which provides multiple *external* data feeds that scripts can access via the request.quandl() function.

Here is the function's signature:

```
request.quandl(ticker, gaps, index, ignore_invalid_symbol) → series float
```

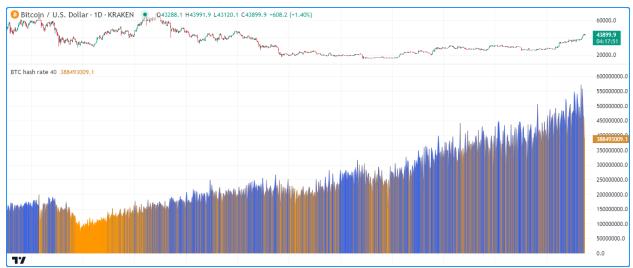
The ticker parameter accepts a "simple string" representing the ID of the database published on Nasdaq Data Link and its time series code, separated by the "/" delimiter. For example, the code "FRED/DFF" represents the "Effective Federal Funds Rate" time series from the "Federal Reserve Economic Data" database.

The index parameter accepts a "simple int" representing the *column index* of the requested data, where 0 is the first available column. Consult the database's documentation on Nasdaq Data Link's website to see available columns.

For details on the gaps and ignore_invalid_symbol parameters, see the *Common characteristics* section of this page.

Note: The request.quandl() function can only request **free** data from Nasdaq Data Link. No data that requires a paid subscription to their services is accessible with this function. Nasdaq Data Link may change the data it provides over time, and they may not update available datasets regularly. Therefore, it's up to programmers to research the supported data available for request and review the documentation provided for each dataset. You can search for free data here.

This script requests Bitcoin hash rate ("HRATE") information from the "Bitcoin Data Insights" ("BCHAIN") database and *plots* the retrieved time series data on the chart. It uses color.from_gradient() to color the area plot based on the distance from the current hash rate to its all-time high:



```
//@version=5
   indicator("Quandl demo", "BTC hash rate")
2
   //@variable The estimated hash rate for the Bitcoin network.
   float hashRate = request.quandl("BCHAIN/HRATE", barmerge.gaps_off, 0)
   //@variable The percentage threshold from the all-time highest `hashRate`.
   float dropThreshold = input.int(40, "Drop threshold", 0, 100)
   //@variable The all-time highest `hashRate`.
   float maxHashRate = ta.max(hashRate)
10
   //@variable The value `dropThreshold` percent below the `maxHashRate`.
11
   float minHashRate = maxHashRate * (100 - dropThreshold) / 100
   //@variable The color of the plot based on the `minHashRate` and `maxHashRate`.
13
   color plotColor = color.from_gradient(hashRate, minHashRate, maxHashRate, color.
   →orange, color.blue)
15
   // Plot the `hashRate`.
  plot(hashRate, "Hash Rate Estimate", plotColor, style = plot.style_area)
```

4.14.11 `request.financial()`

Financial metrics provide investors with insights about a company's economic and financial health that are not tangible from solely analyzing its stock prices. TradingView offers a wide variety of financial metrics from FactSet that traders can access via the "Financials" tab in the "Indicators" menu of the chart. Scripts can access available metrics for an instrument directly via the request.financial() function.

This is the function's signature:

```
request.financial(symbol, financial_id, period, gaps, ignore_invalid_symbol, → currency) → series float
```

As with the first parameter in request.dividends(), request.splits(), and request.earnings(), the symbol parameter in request.financial() requires an "Exchange:Symbol" pair. To request financial information for the chart's ticker ID, use syminfo.tickerid, as syminfo.ticker will not work.

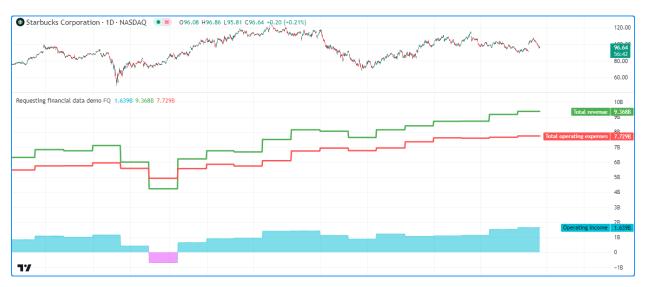
The financial_id parameter accepts a "simple string" representing the ID of the requested financial metric. TradingView has numerous financial metrics to choose from. See the *Financial IDs* section below for an overview of all accessible metrics and their "string" identifiers.

The period parameter specifies the fiscal period for which new requested data comes in. It accepts one of the following arguments: "FQ" (quarterly), "FH" (semiannual), "FY" (annual), or "TTM" (trailing twelve months). Not all fiscal periods are available for all metrics or instruments. To confirm which periods are available for specific metrics, see the second column of the tables in the *Financial IDs* section.

See this page's *Common characteristics* section for a detailed explanation of this function's gaps, ignore_invalid_symbol, and currency parameters.

It's important to note that the data retrieved from this function comes in at a *fixed frequency*, independent of the precise date on which the data is made available within a fiscal period. For a company's dividends, splits, and earnings per share (EPS) information, one can request data reported on exact dates via request.dividends(), request.splits(), and request.earnings().

This script uses request.financial() to retrieve information about the income and expenses of a stock's issuing company and visualize the profitability of its typical business operations. It requests the "OPER_INCOME", "TOTAL_REVENUE", and "TOTAL_OPER_EXPENSE" *financial IDs* for the syminfo.tickerid over the latest fiscalPeriod, then *plots* the results on the chart:



```
//@version=5
   indicator ("Requesting financial data demo", format = format.volume)
2
   //@variable The size of the fiscal reporting period. Some options may not be
   →available, depending on the instrument.
   string fiscalPeriod = input.string("FQ", "Period", ["FQ", "FH", "FY", "TTM"])
   //@variable The operating income after expenses reported for the stock's issuing_
   →company.
   float operatingIncome = request.financial(syminfo.tickerid, "OPER_INCOME", "
   →fiscalPeriod)
   //@variable The total revenue reported for the stock's issuing company.
   float totalRevenue = request.financial(syminfo.tickerid, "TOTAL_REVENUE", _
   →fiscalPeriod)
   //@variable The total operating expenses reported for the stock's issuing company.
11
   float totalExpenses = request.financial(syminfo.tickerid, "TOTAL_OPER_EXPENSE", __
12
   →fiscalPeriod)
13
   //@variable Is aqua when the `totalRevenue` exceeds the `totalExpenses`, fuchsia_
   \rightarrowotherwise.
   color incomeColor = operatingIncome > 0 ? color.new(color.aqua, 50) : color.new(color.
15
   →fuchsia, 50)
16
   // Display the requested data.
17
   plot(operatingIncome, "Operating income", incomeColor, 1, plot.style_area)
   plot(totalRevenue, "Total revenue", color.green, 3)
   plot(totalExpenses, "Total operating expenses", color.red, 3)
```

Note that:

• Not all fiscalPeriod options are available for every ticker ID. For example, companies in the US typically publish *quarterly* reports, whereas many European companies publish *semiannual* reports. See this page in our Help Center for more information.

Calculating financial metrics

The request.financial() function can provide scripts with numerous useful financial metrics that don't require additional calculations. However, some commonly used financial estimates require combining an instrument's current market price with requested financial data. Such is the case for:

- Market Capitalization (market price * total shares outstanding)
- Earnings Yield (12-month EPS / market price)
- Price-to-Book Ratio (market price / BVPS)
- Price-to-Earnings Ratio (market price / EPS)
- Price-to-Sales Ratio (market cap / 12-month total revenue)

The following script contains *user-defined functions* that calculate the above financial metrics for the syminfo.tickerid. We've created these functions so users can easily copy them into their scripts. This example uses them within a str.format() call to construct a tooltipText, which it displays in tooltips on the chart using *labels*. Hovering over any bar's label will expose the tooltip containing the metrics calculated on that bar:



```
//@version=5
   indicator("Calculating financial metrics demo", overlay = true, max_labels_count =_
2
   →500)
   //@function Calculates the market capitalization (market cap) for the chart's symbol.
   marketCap() =>
       //@variable The most recent number of outstanding shares reported for the symbol.
       float totalSharesOutstanding = request.financial(syminfo.tickerid, "TOTAL_SHARES_
   →OUTSTANDING", "FQ")
       // Return the market cap value.
       totalSharesOutstanding * close
9
   //@function Calculates the Earnings Yield for the chart's symbol.
11
   earningsYield() =>
12
       //@variable The most recent 12-month earnings per share reported for the symbol.
13
       float eps = request.financial(syminfo.tickerid, "EARNINGS_PER_SHARE", "TTM")
14
       //Return the Earnings Yield percentage.
15
       100.0 * eps / close
                                                                               (continues on next page)
```

```
//@function Calculates the Price-to-Book (P/B) ratio for the chart's symbol.
18
   priceBookRatio() =>
19
       //@variable The most recent Book Value Per Share (BVPS) reported for the symbol.
20
       float bookValuePerShare = request.financial(syminfo.tickerid, "BOOK_VALUE_PER_
21
   ⇒SHARE", "FQ")
       // Return the P/B ratio.
22
       close / bookValuePerShare
23
24
   //@function Calculates the Price-to-Earnings (P/E) ratio for the chart's symbol.
25
   priceEarningsRatio() =>
26
       //@variable The most recent 12-month earnings per share reported for the symbol.
27
       float eps = request.financial(syminfo.tickerid, "EARNINGS_PER_SHARE", "TTM")
28
       // Return the P/E ratio.
       close / eps
30
31
   //@function Calculates the Price-to-Sales (P/S) ratio for the chart's symbol.
32
   priceSalesRatio() =>
33
       //@variable The most recent number of outstanding shares reported for the symbol.
34
       float totalSharesOutstanding = request.financial(syminfo.tickerid, "TOTAL_SHARES_
   →OUTSTANDING", "FQ")
       //@variable The most recent 12-month total revenue reported for the symbol.
36
       float totalRevenue = request.financial(syminfo.tickerid, "TOTAL_REVENUE", "TTM")
37
       // Return the P/S ratio.
38
       totalSharesOutstanding * close / totalRevenue
39
41
   //@variable The text to display in label tooltips.
42
   string tooltipText = str.format(
        "Market Cap: {0} {1}\nEarnings Yield: {2}%\nP/B Ratio: {3}\nP/E Ratio: {4}\nP/S_
43
   →Ratio: {5}",
        str.tostring(marketCap(), format.volume), syminfo.currency, earningsYield(),__
44
   →priceBookRatio(),
        priceEarningsRatio(), priceSalesRatio()
47
   //@variable Displays a blank label with a tooltip containing the `tooltipText`.
   label info = label.new(chart.point.now(high), tooltip = tooltipText)
```

Note that:

• Since not all companies publish quarterly financial reports, one may need to change the "FQ" in these functions to match the minimum reporting period for a specific company, as the request.financial() calls will return na when "FQ" data isn't available.

Financial IDs

Below is an overview of all financial metrics one can request via request.financial(), along with the periods in which reports may be available. We've divided this information into four tables corresponding to the categories displayed in the "Financials" section of the "Indicators" menu:

- Income statements
- Balance sheet
- Cash flow
- Statistics

Each table has the following three columns:

- The first column contains descriptions of each metric with links to Help Center pages for additional information.
- The second column lists the possible period arguments allowed for the metric. Note that all available values may not be compatible with specific ticker IDs, e.g., while "FQ" may be a possible argument, it will not work if the issuing company does not publish quarterly data.
- The third column lists the "string" IDs for the financial_id argument in request.financial().

Note: The tables in these sections are quite lengthy, as there are many financial_id arguments available. Use the "Click to show/hide" option above each table to toggle its visibility.

Income statements

This table lists the available metrics that provide information about a company's income, costs, profits and losses.

| Financial | period | financial_id |
|---|-----------------|------------------------------|
| After tax other income/expense | FQ, FH, FY, TTM | AFTER_TAX_OTHER_INCOME |
| Average basic shares outstanding | FQ, FH, FY | BASIC_SHARES_OUTSTANDING |
| Basic earnings per share (Basic EPS) | FQ, FH, FY, TTM | EARNINGS_PER_SHARE_BASIC |
| Cost of goods sold | FQ, FH, FY, TTM | COST_OF_GOODS |
| Deprecation and amortization | FQ, FH, FY, TTM | DEP_AMORT_EXP_INCOME_S |
| Diluted earnings per share (Diluted EPS) | FQ, FH, FY, TTM | EARNINGS_PER_SHARE_DILUTED |
| Diluted net income available to common stockholders | FQ, FH, FY, TTM | DILUTED_NET_INCOME |
| Diluted shares outstanding | FQ, FH, FY | DILUTED_SHARES_OUTSTANDING |
| Dilution adjustment | FQ, FH, FY, TTM | DILUTION_ADJUSTMENT |
| Discontinued operations | FQ, FH, FY, TTM | DISCONTINUED_OPERATIONS |
| EBIT | FQ, FH, FY, TTM | EBIT |
| EBITDA | FQ, FH, FY, TTM | EBITDA |
| Equity in earnings | FQ, FH, FY, TTM | EQUITY_IN_EARNINGS |
| Gross profit | FQ, FH, FY, TTM | GROSS_PROFIT |
| Interest capitalized | FQ, FH, FY, TTM | INTEREST_CAPITALIZED |
| Interest expense on debt | FQ, FH, FY, TTM | INTEREST_EXPENSE_ON_DEBT |
| Interest expense, net of interest capitalized | FQ, FH, FY, TTM | NON_OPER_INTEREST_EXP |
| Miscellaneous non-operating expense | FQ, FH, FY, TTM | OTHER_INCOME |
| Net income | FQ, FH, FY, TTM | NET_INCOME |
| Net income before discontinued operations | FQ, FH, FY, TTM | NET_INCOME_BEF_DISC_OPER |
| Non-controlling/minority interest | FQ, FH, FY, TTM | MINORITY_INTEREST_EXP |
| Non-operating income, excl. interest expenses | FQ, FH, FY, TTM | NON_OPER_INCOME |
| Non-operating income, total | FQ, FH, FY, TTM | TOTAL_NON_OPER_INCOME |
| Non-operating interest income | FQ, FH, FY, TTM | NON OPER INTEREST INCOME |
| Operating expenses (excl. COGS) | FQ, FH, FY, TTM | OPERATING_EXPENSES |
| Operating income | FQ, FH, FY, TTM | OPER_INCOME |
| Other cost of goods sold | FQ, FH, FY, TTM | COST_OF_GOODS_EXCL_DEP_AMORT |
| Other operating expenses, total | FQ, FH, FY, TTM | OTHER_OPER_EXPENSE_TOTAL |
| Preferred dividends | FQ, FH, FY, TTM | PREFERRED_DIVIDENDS |
| Pretax equity in earnings | FQ, FH, FY, TTM | PRETAX_EQUITY_IN_EARNINGS |
| Pretax income | FQ, FH, FY, TTM | PRETAX_INCOME |
| Research & development | FQ, FH, FY, TTM | RESEARCH_AND_DEV |
| Selling/general/admin expenses, other | FQ, FH, FY, TTM | SELL_GEN_ADMIN_EXP_OTHER |
| Selling/general/admin expenses, total | FQ, FH, FY, TTM | SELL_GEN_ADMIN_EXP_TOTAL |
| Taxes | FQ, FH, FY, TTM | INCOME_TAX |
| | · , , | continues on payt page |

Table 1 - continued from previous page

| Financial | period | financial_id |
|--------------------------|-----------------|---------------------|
| Total operating expenses | FQ, FH, FY, TTM | TOTAL_OPER_EXPENSE |
| Total revenue | FQ, FH, FY, TTM | TOTAL_REVENUE |
| Unusual income/expense | FQ, FH, FY, TTM | UNUSUAL_EXPENSE_INC |

Balance sheet

This table lists the metrics that provide information about a company's capital structure.

| Financial | period | financial_id |
|---|------------|-------------------------------------|
| Accounts payable | FQ, FH, FY | ACCOUNTS_PAYABLE |
| Accounts receivable - trade, net | FQ, FH, FY | ACCOUNTS_RECEIVABLES_NET |
| Accrued payroll | FQ, FH, FY | ACCRUED_PAYROLL |
| Accumulated depreciation, total | FQ, FH, FY | ACCUM_DEPREC_TOTAL |
| Additional paid-in capital/Capital surplus | FQ, FH, FY | ADDITIONAL_PAID_IN_CAPITAL |
| Book value per share | FQ, FH, FY | BOOK_VALUE_PER_SHARE |
| Capital and operating lease obligations | FQ, FH, FY | CAPITAL_OPERATING_LEASE_OBLIGATIONS |
| Capitalized lease obligations | FQ, FH, FY | CAPITAL_LEASE_OBLIGATIONS |
| Cash & equivalents | FQ, FH, FY | CASH_N_EQUIVALENTS |
| Cash and short term investments | FQ, FH, FY | CASH_N_SHORT_TERM_INVEST |
| Common equity, total | FQ, FH, FY | COMMON_EQUITY_TOTAL |
| Common stock par/Carrying value | FQ, FH, FY | COMMON_STOCK_PAR |
| Current portion of LT debt and capital leases | FQ, FH, FY | CURRENT_PORT_DEBT_CAPITAL_LEASES |
| Deferred income, current | FQ, FH, FY | DEFERRED_INCOME_CURRENT |
| Deferred income, non-current | FQ, FH, FY | DEFERRED_INCOME_NON_CURRENT |
| Deferred tax assets | FQ, FH, FY | DEFERRED_TAX_ASSESTS |
| Deferred tax liabilities | FQ, FH, FY | DEFERRED_TAX_LIABILITIES |
| Dividends payable | FY | DIVIDENDS_PAYABLE |
| Goodwill, net | FQ, FH, FY | GOODWILL |
| Gross property/plant/equipment | FQ, FH, FY | PPE_TOTAL_GROSS |
| Income tax payable | FQ, FH, FY | INCOME_TAX_PAYABLE |
| Inventories - finished goods | FQ, FH, FY | INVENTORY_FINISHED_GOODS |
| Inventories - progress payments & other | FQ, FH, FY | INVENTORY_PROGRESS_PAYMENTS |
| Inventories - raw materials | FQ, FH, FY | INVENTORY_RAW_MATERIALS |
| Inventories - work in progress | FQ, FH, FY | INVENTORY_WORK_IN_PROGRESS |
| Investments in unconsolidated subsidiaries | FQ, FH, FY | INVESTMENTS_IN_UNCONCSOLIDATE |
| Long term debt | FQ, FH, FY | LONG_TERM_DEBT |
| Long term debt excl. lease liabilities | FQ, FH, FY | LONG_TERM_DEBT_EXCL_CAPITAL_LEASE |
| Long term investments | FQ, FH, FY | LONG_TERM_INVESTMENTS |
| Minority interest | FQ, FH, FY | MINORITY_INTEREST |
| Net debt | FQ, FH, FY | NET_DEBT |
| Net intangible assets | FQ, FH, FY | INTANGIBLES_NET |
| Net property/plant/equipment | FQ, FH, FY | PPE_TOTAL_NET |
| Note receivable - long term | FQ, FH, FY | LONG_TERM_NOTE_RECEIVABLE |
| Notes payable | FY | NOTES_PAYABLE_SHORT_TERM_DEBT |
| Operating lease liabilities | FQ, FH, FY | OPERATING_LEASE_LIABILITIES |
| Other common equity | FQ, FH, FY | OTHER_COMMON_EQUITY |
| Other current assets, total | FQ, FH, FY | OTHER_CURRENT_ASSETS_TOTAL |
| Other current liabilities | FQ, FH, FY | OTHER_CURRENT_LIABILITIES |

Table 2 - continued from previous page

| Financial | period | financial_id |
|--|------------|-----------------------------------|
| Other intangibles, net | FQ, FH, FY | OTHER_INTANGIBLES_NET |
| Other investments | FQ, FH, FY | OTHER_INVESTMENTS |
| Other long term assets, total | FQ, FH, FY | LONG_TERM_OTHER_ASSETS_TOTAL |
| Other non-current liabilities, total | FQ, FH, FY | OTHER_LIABILITIES_TOTAL |
| Other receivables | FQ, FH, FY | OTHER_RECEIVABLES |
| Other short term debt | FY | OTHER_SHORT_TERM_DEBT |
| Paid in capital | FQ, FH, FY | PAID_IN_CAPITAL |
| Preferred stock, carrying value | FQ, FH, FY | PREFERRED_STOCK_CARRYING_VALUE |
| Prepaid expenses | FQ, FH, FY | PREPAID_EXPENSES |
| Provision for risks & charge | FQ, FH, FY | PROVISION_F_RISKS |
| Retained earnings | FQ, FH, FY | RETAINED_EARNINGS |
| Shareholders' equity | FQ, FH, FY | SHRHLDRS_EQUITY |
| Short term debt | FQ, FH, FY | SHORT_TERM_DEBT |
| Short term debt excl. current portion of LT debt | FQ, FH, FY | SHORT_TERM_DEBT_EXCL_CURRENT_PORT |
| Short term investments | FQ, FH, FY | SHORT_TERM_INVEST |
| Tangible book value per share | FQ, FH, FY | BOOK_TANGIBLE_PER_SHARE |
| Total assets | FQ, FH, FY | TOTAL_ASSETS |
| Total current assets | FQ, FH, FY | TOTAL_CURRENT_ASSETS |
| Total current liabilities | FQ, FH, FY | TOTAL_CURRENT_LIABILITIES |
| Total debt | FQ, FH, FY | TOTAL_DEBT |
| Total equity | FQ, FH, FY | TOTAL_EQUITY |
| Total inventory | FQ, FH, FY | TOTAL_INVENTORY |
| Total liabilities | FQ, FH, FY | TOTAL_LIABILITIES |
| Total liabilities & shareholders' equities | FQ, FH, FY | TOTAL_LIABILITIES_SHRHLDRS_EQUITY |
| Total non-current assets | FQ, FH, FY | TOTAL_NON_CURRENT_ASSETS |
| Total non-current liabilities | FQ, FH, FY | TOTAL_NON_CURRENT_LIABILITIES |
| Total receivables, net | FQ, FH, FY | TOTAL_RECEIVABLES_NET |
| Treasury stock - common | FQ, FH, FY | TREASURY_STOCK_COMMON |

Cash flow

This table lists the available metrics that provide information about how cash flows through a company.

| Financial | period | financial_id |
|-------------------------------------|-----------------|-----------------------------------|
| Amortization | FQ, FH, FY, TTM | AMORTIZATION |
| Capital expenditures | FQ, FH, FY, TTM | CAPITAL_EXPENDITURES |
| Capital expenditures - fixed assets | FQ, FH, FY, TTM | CAPITAL_EXPENDITURES_FIXED_ASSETS |
| Capital expenditures - other assets | FQ, FH, FY, TTM | CAPITAL_EXPENDITURES_OTHER_ASSETS |
| Cash from financing activities | FQ, FH, FY, TTM | CASH_F_FINANCING_ACTIVITIES |
| Cash from investing activities | FQ, FH, FY, TTM | CASH_F_INVESTING_ACTIVITIES |
| Cash from operating activities | FQ, FH, FY, TTM | CASH_F_OPERATING_ACTIVITIES |
| Change in accounts payable | FQ, FH, FY, TTM | CHANGE_IN_ACCOUNTS_PAYABLE |
| Change in accounts receivable | FQ, FH, FY, TTM | CHANGE_IN_ACCOUNTS_RECEIVABLE |
| Change in accrued expenses | FQ, FH, FY, TTM | CHANGE_IN_ACCRUED_EXPENSES |
| Change in inventories | FQ, FH, FY, TTM | CHANGE_IN_INVENTORIES |
| Change in other assets/liabilities | FQ, FH, FY, TTM | CHANGE_IN_OTHER_ASSETS |
| Change in taxes payable | FQ, FH, FY, TTM | CHANGE_IN_TAXES_PAYABLE |
| Changes in working capital | FQ, FH, FY, TTM | CHANGES_IN_WORKING_CAPITAL |

Table 3 - continued from previous page

| Financial | period | financial_id |
|---|-----------------|---------------------------------------|
| Common dividends paid | FQ, FH, FY, TTM | COMMON_DIVIDENDS_CASH_FLOW |
| Deferred taxes (cash flow) | FQ, FH, FY, TTM | CASH_FLOW_DEFERRED_TAXES |
| Depreciation & amortization (cash flow) | FQ, FH, FY, TTM | CASH_FLOW_DEPRECATION_N_AMORTIZATION |
| Depreciation/depletion | FQ, FH, FY, TTM | DEPRECIATION_DEPLETION |
| Financing activities - other sources | FQ, FH, FY, TTM | OTHER_FINANCING_CASH_FLOW_SOURCES |
| Financing activities - other uses | FQ, FH, FY, TTM | OTHER_FINANCING_CASH_FLOW_USES |
| Free cash flow | FQ, FH, FY, TTM | FREE_CASH_FLOW |
| Funds from operations | FQ, FH, FY, TTM | FUNDS_F_OPERATIONS |
| Investing activities - other sources | FQ, FH, FY, TTM | OTHER_INVESTING_CASH_FLOW_SOURCES |
| Investing activities - other uses | FQ, FH, FY | OTHER_INVESTING_CASH_FLOW_USES |
| Issuance of long term debt | FQ, FH, FY, TTM | SUPPLYING_OF_LONG_TERM_DEBT |
| Issuance/retirement of debt, net | FQ, FH, FY, TTM | ISSUANCE_OF_DEBT_NET |
| Issuance/retirement of long term debt | FQ, FH, FY, TTM | ISSUANCE_OF_LONG_TERM_DEBT |
| Issuance/retirement of other debt | FQ, FH, FY, TTM | ISSUANCE_OF_OTHER_DEBT |
| Issuance/retirement of short term debt | FQ, FH, FY, TTM | ISSUANCE_OF_SHORT_TERM_DEBT |
| Issuance/retirement of stock, net | FQ, FH, FY, TTM | ISSUANCE_OF_STOCK_NET |
| Net income (cash flow) | FQ, FH, FY, TTM | NET_INCOME_STARTING_LINE |
| Non-cash items | FQ, FH, FY, TTM | NON_CASH_ITEMS |
| Other financing cash flow items, total | FQ, FH, FY, TTM | OTHER_FINANCING_CASH_FLOW_ITEMS_TOTAL |
| Other investing cash flow items, total | FQ, FH, FY | OTHER_INVESTING_CASH_FLOW_ITEMS_TOTAL |
| Preferred dividends paid | FQ, FH, FY | PREFERRED_DIVIDENDS_CASH_FLOW |
| Purchase of investments | FQ, FH, FY, TTM | PURCHASE_OF_INVESTMENTS |
| Purchase/acquisition of business | FQ, FH, FY, TTM | PURCHASE_OF_BUSINESS |
| Purchase/sale of business, net | FQ, FH, FY | PURCHASE_SALE_BUSINESS |
| Purchase/sale of investments, net | FQ, FH, FY, TTM | PURCHASE_SALE_INVESTMENTS |
| Reduction of long term debt | FQ, FH, FY, TTM | REDUCTION_OF_LONG_TERM_DEBT |
| Repurchase of common & preferred stock | FQ, FH, FY, TTM | PURCHASE_OF_STOCK |
| Sale of common & preferred stock | FQ, FH, FY, TTM | SALE_OF_STOCK |
| Sale of fixed assets & businesses | FQ, FH, FY, TTM | SALES_OF_BUSINESS |
| Sale/maturity of investments | FQ, FH, FY | SALES_OF_INVESTMENTS |
| Total cash dividends paid | FQ, FH, FY, TTM | TOTAL_CASH_DIVIDENDS_PAID |

Statistics

This table contains a variety of statistical metrics, including commonly used financial ratios.

| Financial | period | financial_id |
|-----------------------|------------|-----------------------|
| Accruals | FQ, FH, FY | ACCRUALS_RATIO |
| Altman Z-score | FQ, FH, FY | ALTMAN_Z_SCORE |
| Asset turnover | FQ, FH, FY | ASSET_TURNOVER |
| Beneish M-score | FQ, FH, FY | BENEISH_M_SCORE |
| Buyback yield % | FQ, FH, FY | BUYBACK_YIELD |
| COGS to revenue ratio | FQ, FH, FY | COGS_TO_REVENUE |
| Cash conversion cycle | FQ, FY | CASH_CONVERSION_CYCLE |
| Cash to debt ratio | FQ, FH, FY | CASH_TO_DEBT |
| Current ratio | FQ, FH, FY | CURRENT_RATIO |
| Days inventory | FQ, FY | DAYS_INVENT |
| Days payable | FQ, FY | DAYS_PAY |

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Table 4 - continued from previous page

| Financial | period | financial_id |
|--|-----------------|--|
| Days sales outstanding | FQ, FY | DAY_SALES_OUT |
| Debt to EBITDA ratio | FQ, FH, FY | DEBT_TO_EBITDA |
| Debt to assets ratio | FQ, FH, FY | DEBT_TO_ASSET |
| Debt to equity ratio | FQ, FH, FY | DEBT_TO_EQUITY |
| Debt to revenue ratio | FQ, FH, FY | DEBT_TO_REVENUE |
| Dividend payout ratio % | FQ, FH, FY, TTM | DIVIDEND_PAYOUT_RATIO |
| Dividend yield % | FQ, FH, FY | DIVIDENDS_YIELD |
| Dividends per share - common stock primary issue | FQ, FH, FY, TTM | DPS_COMMON_STOCK_PRIM_ISSUE |
| EBITDA margin % | FQ, FH, FY, TTM | EBITDA_MARGIN |
| EPS basic one year growth | FQ, FH, FY, TTM | EARNINGS_PER_SHARE_BASIC_ONE_YEAR_GROW |
| EPS diluted one year growth | FQ, FH, FY | EARNINGS_PER_SHARE_DILUTED_ONE_YEAR_GR |
| EPS estimates | FQ, FH, FY | EARNINGS_ESTIMATE |
| Effective interest rate on debt % | FQ, FH, FY | EFFECTIVE_INTEREST_RATE_ON_DEBT |
| Enterprise value | FQ, FH, FY | ENTERPRISE_VALUE |
| Enterprise value to EBIT ratio | FQ, FH, FY | EV_EBIT |
| Enterprise value to EBITDA ratio | FQ, FH, FY | ENTERPRISE_VALUE_EBITDA |
| Enterprise value to revenue ratio | FQ, FH, FY | EV_REVENUE |
| Equity to assets ratio | FQ, FH, FY | EQUITY_TO_ASSET |
| Float shares outstanding | FY | FLOAT_SHARES_OUTSTANDING |
| Free cash flow margin % | FQ, FH, FY | FREE_CASH_FLOW_MARGIN |
| Fulmer H factor | FQ, FY | FULMER_H_FACTOR |
| Goodwill to assets ratio | FQ, FH, FY | GOODWILL_TO_ASSET |
| Graham's number | FQ, FY | GRAHAM_NUMBERS |
| Gross margin % | FQ, FH, FY, TTM | GROSS_MARGIN |
| Gross profit to assets ratio | FQ, FY | GROSS_PROFIT_TO_ASSET |
| Interest coverage | FQ, FH, FY | INTERST_COVER |
| Inventory to revenue ratio | FQ, FH, FY | INVENT_TO_REVENUE |
| Inventory turnover | FQ, FH, FY | INVENT_TURNOVER |
| KZ index | FY | KZ_INDEX |
| Long term debt to total assets ratio | FQ, FH, FY | LONG_TERM_DEBT_TO_ASSETS |
| Net current asset value per share | FQ, FY | NCAVPS_RATIO |
| Net income per employee | FY | NET_INCOME_PER_EMPLOYEE |
| Net margin % | FQ, FH, FY, TTM | NET_MARGIN |
| Number of employees | FY | NUMBER_OF_EMPLOYEES |
| Operating earnings yield % | FQ, FH, FY | |
| | - · | OPERATING_EARNINGS_YIELD |
| Operating margin % | FQ, FH, FY | OPERATING_MARGIN |
| PEG ratio | FQ, FY | PEG_RATIO |
| Piotroski F-score | FQ, FH, FY | PIOTROSKI_F_SCORE |
| Price earnings ratio forward | FQ, FY | PRICE_EARNINGS_FORWARD |
| Price sales ratio forward | FQ, FY | PRICE_SALES_FORWARD |
| Quality ratio | FQ, FH, FY | QUALITY_RATIO |
| Quick ratio | FQ, FH, FY | QUICK_RATIO |
| Research & development to revenue ratio | FQ, FH, FY | RESEARCH_AND_DEVELOP_TO_REVENUE |
| Return on assets % | FQ, FH, FY | RETURN_ON_ASSETS |
| Return on common equity % | FQ, FH, FY | RETURN_ON_COMMON_EQUITY |
| Return on equity % | FQ, FH, FY | RETURN_ON_EQUITY |
| Return on equity adjusted to book value % | FQ, FH, FY | RETURN_ON_EQUITY_ADJUST_TO_BOOK |
| Return on invested capital % | FQ, FH, FY | RETURN_ON_INVESTED_CAPITAL |
| Return on tangible assets % | FQ, FH, FY | RETURN_ON_TANG_ASSETS |
| Return on tangible equity % | FQ, FH, FY | RETURN_ON_TANG_EQUITY |

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| Table | 4 – | continued | from | previous p | age |
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| Financial | period | financial_id |
|---------------------------------|-----------------|------------------------------|
| Revenue estimates | FQ, FH, FY | SALES_ESTIMATES |
| Revenue one year growth | FQ, FH, FY, TTM | REVENUE_ONE_YEAR_GROWTH |
| Revenue per employee | FY | REVENUE_PER_EMPLOYEE |
| Shares buyback ratio % | FQ, FH, FY | SHARE_BUYBACK_RATIO |
| Sloan ratio % | FQ, FH, FY | SLOAN_RATIO |
| Springate score | FQ, FY | SPRINGATE_SCORE |
| Sustainable growth rate | FQ, FY | SUSTAINABLE_GROWTH_RATE |
| Tangible common equity ratio | FQ, FH, FY | TANGIBLE_COMMON_EQUITY_RATIO |
| Tobin's Q (approximate) | FQ, FH, FY | TOBIN_Q_RATIO |
| Total common shares outstanding | FQ, FH, FY | TOTAL_SHARES_OUTSTANDING |
| Zmijewski score | FQ, FY | ZMIJEWSKI_SCORE |

4.14.12 'request.economic()'

The request.economic() function provides scripts with the ability to retrieve economic data for a specified country or region, including information about the state of the economy (GDP, inflation rate, etc.) or of a particular industry (steel production, ICU beds, etc.).

Below is the signature for this function:

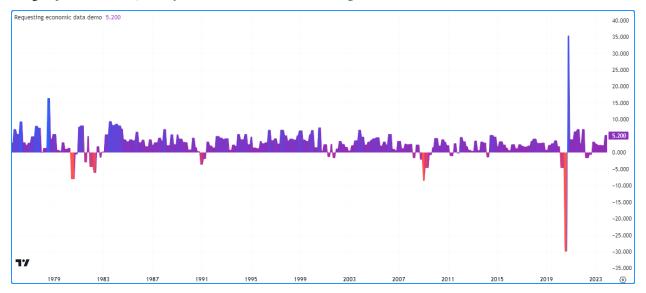
```
request.economic(country_code, field, gaps, ignore_invalid_symbol) → series float
```

The country_code parameter accepts a "simple string" representing the identifier of the country or region to request economic data for (e.g., "US", "EU", etc.). See the *Country/region codes* section for a complete list of codes this function supports. Note that the economic metrics available depend on the country or region specified in the function call.

The field parameter specifies the metric the function will request. The *Field codes* section covers all accessible metrics and the countries/regions they're available for.

For a detailed explanation on the last two parameters of this function, see the *Common characteristics* section at the top of this page.

This simple example requests the growth rate of the Gross Domestic Product ("GDPQQ") for the United States ("US") using request.economic(), then *plots* its value on the chart with a gradient color:



```
//@version=5
   indicator ("Requesting economic data demo")
2
   //@variable The GDP growth rate for the US economy.
   float gdpqq = request.economic("US", "GDPQQ")
   //@variable The all-time maximum growth rate.
   float maxRate = ta.max(gdpqq)
   //@variable The all-time minimum growth rate.
   float minRate = ta.min(gdpqq)
10
11
   //@variable The color of the `gdpqq` plot.
12
13
   color rateColor = switch
       gdpqq >= 0 => color.from_gradient(gdpqq, 0, maxRate, color.purple, color.blue)
14
                     color.from_gradient(gdpqq, minRate, 0, color.red, color.purple)
15
16
   // Plot the results.
17
   plot(gdpqq, "US GDP Growth Rate", rateColor, style = plot.style_area)
```

Note that:

• This example does not include a gaps argument in the request.economic() call, so the function uses the default barmerge.gaps_off. In other words, it returns the last retrieved value when new data isn't yet available.

Note: The tables in the sections below are rather large, as there are numerous country_code and field arguments available. Use the "Click to show/hide" option above each table to toggle its visibility.

Country/region codes

The table in this section lists all country/region codes available for use with request.economic(). The first column of the table contains the "string" values that represent the country or region code, and the second column contains the corresponding country/region names.

It's important to note that the value used as the country_code argument determines which *field codes* are accessible to the function.

| country_code | Country/region name |
|--------------|---------------------|
| AF | Afghanistan |
| AL | Albania |
| DZ | Algeria |
| AD | Andorra |
| AO | Angola |
| AG | Antigua and Barbuda |
| AR | Argentina |
| AM | Armenia |
| AW | Aruba |
| AU | Australia |
| AT | Austria |
| AZ | Azerbaijan |
| BS | Bahamas |
| BH | Bahrain |
| BD | Bangladesh |

Table 5 – continued from previous page

| Table 5 - cont | inued from previous page |
|----------------|--------------------------|
| country_code | Country/region name |
| BB | Barbados |
| BY | Belarus |
| BE | Belgium |
| BZ | Belize |
| BJ | Benin |
| BM | Bermuda |
| BT | Bhutan |
| ВО | Bolivia |
| BA | Bosnia and Herzegovina |
| BW | Botswana |
| BR | Brazil |
| BN | Brunei |
| BG | Bulgaria |
| BF | Burkina Faso |
| BI | Burundi |
| KH | Cambodia |
| CM | Cameroon |
| CA | Canada |
| CV | Cape Verde |
| KY | Cayman Islands |
| CF | Central African Republic |
| TD | Chad |
| CL | Chile |
| CN | China |
| CO | Colombia |
| KM | Comoros |
| CG | Congo |
| CR | Costa Rica |
| HR | Croatia |
| CU | Cuba |
| CY | Cyprus |
| CZ | Czech Republic |
| DK | Denmark |
| DJ | Djibouti |
| DM | Dominica |
| DO | Dominican Republic |
| TL | East Timor |
| EC | Ecuador |
| EG | Egypt |
| SV | El Salvador |
| GQ | Equatorial Guinea |
| ER | Eritrea |
| EE | Estonia |
| ET | Ethiopia |
| EU | Euro area |
| FO | Faroe Islands |
| FJ | Fiji |
| FI | Finland |
| FR | France |
| GA | Gabon |
| | continues on next page |

Table 5 - continued from previous page

| | Inued from previous page |
|--------------|--------------------------|
| country_code | Country/region name |
| GM | Gambia |
| GE | Georgia |
| DE | Germany |
| GH | Ghana |
| GR | Greece |
| GL | Greenland |
| GD | Grenada |
| GT | Guatemala |
| GN | Guinea |
| GW | Guinea Bissau |
| GY | Guyana |
| HT | Haiti |
| HN | Honduras |
| HK | Hong Kong |
| HU | Hungary |
| IS | Iceland |
| IN | India |
| ID | Indonesia |
| IR | Iran |
| IQ | Iraq |
| IE | Ireland |
| IM | Isle of Man |
| IL | Israel |
| IT | Italy |
| CI | Ivory Coast |
| JM | Jamaica |
| JP | Japan |
| JO | Jordan |
| KZ | Kazakhstan |
| KE | Kenya |
| KI | Kiribati |
| XK | Kosovo |
| KW | Kuwait |
| KG | Kyrgyzstan |
| LA | Laos |
| LV | Latvia |
| LB | Lebanon |
| LS | Lesotho |
| LR | Liberia |
| LY | Libya |
| LI | Liechtenstein |
| LT | Lithuania |
| LU | Luxembourg |
| MO | Macau |
| MK | Macedonia |
| MG | Madagascar |
| MW | Malawi |
| MY | Malaysia |
| MV | Maldives |
| ML | Mali |
| | |

Table 5 - continued from previous page

| | Country/region name |
|--------------|------------------------|
| country_code | Country/region name |
| MT | Malta |
| MR | Mauritania |
| MU | Mauritius |
| MX | Mexico |
| MD | Moldova |
| MC | Monaco |
| MN | Mongolia |
| ME | Montenegro |
| MA | Morocco |
| MZ | Mozambique |
| MM | Myanmar |
| NA | Namibia |
| NP | Nepal |
| NL | Netherlands |
| NC | New Caledonia |
| NZ | New Zealand |
| NI | Nicaragua |
| NE | Niger |
| NG | Nigeria |
| KP | North Korea |
| NO | Norway |
| OM | Oman |
| PK | Pakistan |
| PS | Palestine |
| PA | Panama |
| PG | Papua New Guinea |
| PY | Paraguay |
| PE | Peru |
| PH | Philippines |
| PL | Poland |
| PT | Portugal |
| PR | Puerto Rico |
| QA | Qatar |
| CD | Republic of the Congo |
| RO | Romania |
| RU | Russia |
| RW | Rwanda |
| WS | Samoa |
| SM | San Marino |
| ST | Sao Tome and Principe |
| SA | Saudi Arabia |
| SN | Senegal |
| RS | Serbia |
| SC | Seychelles |
| SL | Sierra Leone |
| SG | Singapore |
| SK | Slovakia |
| SI | Slovenia |
| SB | Solomon Islands |
| SO | Somalia |
| | continues on next page |

Table 5 - continued from previous page

| country_code | Country/region name |
|--------------|-------------------------------|
| ZA | South Africa |
| KR | South Korea |
| SS | South Sudan |
| ES | Spain |
| LK | Sri Lanka |
| LC | St Lucia |
| VC | St Vincent and the Grenadines |
| SD | Sudan |
| SR | Suriname |
| SZ | Swaziland |
| SE | Sweden |
| СН | Switzerland |
| SY | Syria |
| TW | Taiwan |
| TJ | Tajikistan |
| TZ | Tanzania |
| TH | Thailand |
| TG | Togo |
| TO | Tonga |
| TT | Trinidad and Tobago |
| TN | Tunisia |
| TR | Turkey |
| TM | Turkmenistan |
| UG | Uganda |
| UA | Ukraine |
| AE | United Arab Emirates |
| GB | United Kingdom |
| US | United States |
| UY | Uruguay |
| UZ | Uzbekistan |
| VU | Vanuatu |
| VE | Venezuela |
| VN | Vietnam |
| YE | Yemen |
| ZM | Zambia |
| ZW | Zimbabwe |

Field codes

The table in this section lists the field codes available for use with request.economic(). The first column contains the "string" values used as the field argument, and the second column contains names of each metric and links to our Help Center with additional information, including the countries/regions they're available for.

| field | Metric |
|-------|-------------------------|
| AA | Asylum Applications |
| ACR | API Crude Runs |
| AE | Auto Exports |
| AHE | Average Hourly Earnings |

Table 6 - continued from previous page

| | Table 6 – continued from previous page |
|--------|--|
| field | Metric |
| AHO | API Heating Oil |
| AWH | Average Weekly Hours |
| BBS | Banks Balance Sheet |
| BCLI | Business Climate Indicator |
| BCOI | Business Confidence Index |
| BI | Business Inventories |
| BLR | Bank Lending Rate |
| BOI | NFIB Business Optimism Index |
| BOT | Balance Of Trade |
| BP | Building Permits |
| BR | Bankruptcies |
| CA | Current Account |
| CAG | Current Account To GDP |
| CAP | Car Production |
| CAR | Car Registrations |
| CBBS | Central Bank Balance Sheet |
| CCC | Claimant Count Change |
| CCI | Consumer Confidence Index |
| CCOS | Cushing Crude Oil Stocks |
| CCP | Core Consumer Prices |
| CCPI | Core CPI |
| CCPT | Consumer Confidence Price Trends |
| CCR | Consumer Credit |
| CCS | Credit Card Spending |
| CEP | Cement Production |
| CF | Capital Flows |
| CFNAI | Chicago Fed National Activity Index |
| CI | API Crude Imports |
| CIND | Coincident Index |
| CIR | Core Inflation Rate, YoY |
| CJC | Continuing Jobless Claims |
| CN | API Cushing Number |
| COI | Crude Oil Imports |
| COIR | Crude Oil Imports from Russia |
| CONSTS | Construction Spending |
| COP | Crude Oil Production |
| COR | Crude Oil Rigs |
| CORD | Construction Orders, YoY |
| CORPI | Corruption Index |
| CORR | Corruption Rank |
| COSC | Crude Oil Stocks Change |
| COUT | Construction Output, YoY |
| CP | Copper Production |
| CPCEPI | Core PCE Price Index |
| CPI | Consumer Price Index |
| CPIHU | CPI Housing Utilities |
| CPIM | CPI Median |
| CPIT | CPI Transportation |
| CPITM | CPI Trimmed Mean |
| CPMI | Chicago PMI |

Table 6 - continued from previous page

| | Table 6 – continued from previous page |
|----------------|---|
| field | Metric |
| CPPI | Core Producer Price Index |
| CPR | Corporate Profits |
| CRLPI | Cereals Price Index |
| CRR | Cash Reserve Ratio |
| CS | Consumer Spending |
| CSC | API Crude Oil Stock Change |
| CSHPI | Case Shiller Home Price Index |
| CSHPIMM | Case Shiller Home Price Index, MoM |
| CSHPIYY | Case Shiller Home Price Index, YoY |
| CSS | Chain Store Sales |
| CTR | Corporate Tax Rate |
| CU | Capacity Utilization |
| DFMI | Dallas Fed Manufacturing Index |
| DFP | Distillate Fuel Production |
| DFS | Distillate Stocks |
| DFSI | Dallas Fed Services Index |
| DFSRI | Dallas Fed Services Revenues Index |
| DG | Deposit Growth |
| DGO | Durable Goods Orders |
| DGOED | Durable Goods Orders Excluding Defense |
| DGOET | Durable Goods Orders Excluding Transportation |
| DIR | Deposit Interest Rate |
| DPI | Disposable Personal Income |
| DRPI | Dairy Price Index |
| DS | API Distillate Stocks |
| DT | CBI Distributive Trades |
| EC | ADP Employment Change |
| ED | External Debt |
| EDBR | Ease Of Doing Business Ranking |
| EHS | Existing Home Sales |
| ELP | Electricity Production |
| EMC | Employment Change |
| EMCI | Employment Cost Index |
| EMP | Employed Persons |
| EMR | Employment Rate |
| EOI | Economic Optimism Index |
| EP | Export Prices |
| ESI | ZEW Economic Sentiment Index |
| EWS | Economy Watchers Survey |
| EXP | Exports |
| EXPYY | Exports, YoY |
| FAI | Fixed Asset Investment |
| FBI | Foreign Bond Investment |
| FDI | Foreign Direct Investment |
| FE | Fiscal Expenditure |
| FER | Foreign Exchange Reserves |
| FI | Food Inflation, YoY |
| FO | Factory Orders |
| FOET | Factory Orders Excluding Transportation |
| FPI | Food Price Index |
| | continues on next nage |

Table 6 - continued from previous page

| | Table 6 – continued from previous page |
|--------|--|
| field | Metric |
| FSI | Foreign Stock Investment |
| FTE | Full Time Employment |
| FYGDPG | Full Year GDP Growth |
| GASP | Gasoline Prices |
| GBP | Government Budget |
| GBV | Government Budget Value |
| GCI | Competitiveness Index |
| GCR | Competitiveness Rank |
| GD | Government Debt |
| GDG | Government Debt To GDP |
| GDP | Gross Domestic Product |
| GDPA | GDP From Agriculture |
| GDPC | GDP From Construction |
| GDPCP | GDP Constant Prices |
| GDPD | GDP Deflator |
| GDPGA | GDP Growth Annualized |
| GDPMAN | GDP From Manufacturing |
| GDPMIN | GDP From Mining |
| GDPPA | GDP From Public Administration |
| GDPPC | GDP Per Capita |
| GDPPCP | GDP Per Capita, PPP |
| GDPQQ | GDP Growth Rate |
| GDPS | GDP From Services |
| GDPSA | GDP Sales |
| GDPT | GDP From Transport |
| GDPU | GDP From Utilities |
| GDPYY | GDP, YoY |
| GDTPI | Global Dairy Trade Price Index |
| GFCF | Gross Fixed Capital Formation |
| GNP | Gross National Product |
| GP | Gold Production |
| GPA | Government Payrolls |
| GPRO | Gasoline Production |
| GR | Government Revenues |
| GRES | Gold Reserves |
| GS | API Gasoline Stocks |
| GSC | Grain Stocks Corn |
| GSCH | Gasoline Stocks Change |
| GSG | Government Spending To GDP |
| GSP | Government Spending |
| GSS | Grain Stocks Soy |
| GSW | Grain Stocks Wheat |
| GTB | Goods Trade Balance |
| HB | Hospital Beds |
| HDG | Households Debt To GDP |
| HDI | Households Debt To Income |
| HICP | Harmonised Index of Consumer Prices |
| HIRMM | Harmonised Inflation Rate, MoM |
| HIRYY | Harmonised Inflation Rate, YoY |
| HMI | NAHB Housing Market Index |
| | continues on next nage |

Table 6 - continued from previous page

| | Table 6 – continued from previous page |
|-------|--|
| field | Metric |
| HOR | Home Ownership Rate |
| HOS | Heating Oil Stocks |
| HOSP | Hospitals |
| HPI | House Price Index |
| HPIMM | House Price Index, MoM |
| HPIYY | House Price Index, YoY |
| HS | Home Loans |
| HSP | Household Spending |
| HST | Housing Starts |
| IC | Changes In Inventories |
| ICUB | ICU Beds |
| IE | Inflation Expectations |
| IFOCC | IFO Assessment Of The Business Situation |
| IFOE | IFO Business Developments Expectations |
| IJC | Initial Jobless Claims |
| IMP | Imports |
| IMPYY | Imports, YoY |
| INBR | Interbank Rate |
| INTR | Interest Rate |
| IPA | IP Addresses |
| IPMM | Industrial Production, MoM |
| IPRI | Import Prices |
| IPYY | Industrial Production, YoY |
| IRMM | Inflation Rate, MoM |
| IRYY | Inflation Rate, YoY |
| IS | Industrial Sentiment |
| ISP | Internet Speed |
| JA | Job Advertisements |
| JAR | Jobs To Applications Ratio |
| JC | Challenger Job Cuts |
| JC4W | Jobless Claims, 4-Week Average |
| JO | Job Offers |
| JV | Job Vacancies |
| KFMI | Kansas Fed Manufacturing Index |
| LB | Loans To Banks |
| LC | Labor Costs |
| LEI | Leading Economic Index |
| LFPR | Labor Force Participation Rate |
| LG | Loan Growth, YoY |
| LIVRR | Liquidity Injections Via Reverse Repo |
| LMIC | LMI Logistics Managers Index Current |
| LMICI | LMI Inventory Costs |
| LMIF | LMI Logistics Managers Index Future |
| LMITP | LMI Transportation Prices |
| LMIWP | LMI Warehouse Prices |
| LPS | Loans To Private Sector |
| LR | Central Bank Lending Rate |
| LTUR | Long Term Unemployment Rate |
| LWF | Living Wage Family |
| LWI | Living Wage Individual |
| | continues on next nage |

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Table 6 - continued from previous page

| | Table 6 - continued from previous page |
|-------------|---|
| field | Metric |
| M0 | Money Supply M0 |
| M1 | Money Supply M1 |
| M2 | Money Supply M2 |
| M3 | Money Supply M3 |
| MA | Mortgage Approvals |
| MAPL | Mortgage Applications |
| MCE | Michigan Consumer Expectations |
| MCEC | Michigan Current Economic Conditions |
| MD | Medical Doctors |
| ME | Military Expenditure |
| MGDPYY | Monthly GDP, YoY |
| MIE1Y | Michigan Inflation Expectations |
| MIE5Y | Michigan 5 Year Inflation Expectations |
| MIP | Mining Production, YoY |
| MMI | MBA Mortgage Market Index |
| MO | Machinery Orders |
| MP | Manufacturing Payrolls |
| MPI | Meat Price Index |
| MPRMM | Manufacturing Production, MoM |
| MPRYY | Manufacturing Production, YoY |
| MR | Mortgage Rate |
| MRI | MBA Mortgage Refinance Index |
| MS | Manufacturing Sales |
| MTO | Machine Tool Orders |
| MW | Minimum Wages |
| NDCGOEA | Orders For Non-defense Capital Goods Excluding Aircraft |
| NEGTB | Goods Trade Deficit With Non-EU Countries |
| NFP | Nonfarm Payrolls |
| NGI | Natural Gas Imports |
| NGIR | Natural Gas Imports from Russia |
| NGSC | Natural Gas Stocks Change Nationwide House Price Index |
| NHPI NHS | New Home Sales |
| NHSMM | New Home Sales, MoM |
| NMPMI | Non-Manufacturing PMI |
| NO | New Orders |
| NODXMM | Non-Oil Domestic Exports, MoM |
| NODXYY | Non-Oil Domestic Exports, YoY |
| NOE | Non-Oil Exports |
| NPP | Nonfarm Payrolls Private |
| NURS | Nurses |
| NYESMI | NY Empire State Manufacturing Index |
| OE | Oil Exports |
| OPI | Oils Price Index |
| PCEPI | PCE Price Index |
| PDG | Private Debt To GDP |
| PFMI | Philadelphia Fed Manufacturing Index |
| PHSIMM | Pending Home Sales Index, MoM |
| PHSIYY | Pending Home Sales Index, YoY |
| PI | Personal Income |
| | |

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Table 6 - continued from previous page

| | rable 6 - continued from previous page |
|-----------|---|
| field | Metric |
| PIN | Private Investment |
| PIND | MBA Purchase Index |
| PITR | Personal Income Tax Rate |
| POP | Population |
| PPI | Producer Price Index |
| PPII | Producer Price Index Input |
| PPIMM | Producer Price Inflation, MoM |
| PPIYY | Producer Prices Index, YoY |
| PRI | API Product Imports |
| PROD | Productivity |
| PS | Personal Savings |
| PSC | Private Sector Credit |
| PSP | Personal Spending |
| PTE | Part Time Employment |
| PUAC | Pandemic Unemployment Assistance Claims |
| RAM | Retirement Age Men |
| RAW | Retirement Age Women |
| RCR | Refinery Crude Runs |
| REM | Remittances |
| RFMI | Richmond Fed Manufacturing Index |
| RFMSI | Richmond Fed Manufacturing Shipments Index |
| RFSI | Richmond Fed Services Index |
| RI | Redbook Index |
| RIEA | Retail Inventories Excluding Autos |
| RPI | Retail Price Index |
| RR | Repo Rate |
| RRR | Reverse Repo Rate |
| RSEA | Retail Sales Excluding Autos |
| RSEF | Retail Sales Excluding Fuel |
| RSMM | Retail Sales, MoM |
| RSYY | Retail Sales, YoY |
| RTI | Reuters Tankan Index |
| SBSI | Small Business Sentiment Index |
| SFHP | Single Family Home Prices |
| SP | Steel Production |
| SPI | Sugar Price Index |
| SS | Services Sentiment |
| SSR | Social Security Rate |
| SSRC | Social Security Rate For Companies |
| SSRE | Social Security Rate For Employees Sales Tax Rate |
| STR TA | Tourist Arrivals |
| TAXR | Tax Revenue |
| TCB | Treasury Cash Balance |
| TCPI | Tokyo CPI |
| TI | Terrorism Index |
| TII | Tertiary Industry Index |
| TOT | Terms Of Trade |
| TR | Tourism Revenues |
| TVS | Total Vehicle Sales |
| 1 10 | Total vellere sales |

continues on next page

| | Table 6 - continued from previous page |
|-------|--|
| field | Metric |
| UC | Unemployment Change |
| UP | Unemployed Persons |
| UR | Unemployment Rate |
| WAG | Wages |
| WES | Weapons Sales |
| WG | Wage Growth, YoY |
| WHS | Wages High Skilled |
| WI | Wholesale Inventories |
| WLS | Wages Low Skilled |
| WM | Wages In Manufacturing |
| WPI | Wholesale Price Index |
| WS | Wholesale Sales |
| YUR | Youth Unemployment Rate |
| ZCC | ZEW Current Conditions |

4.14.13 'request.seed()'

TradingView aggregates a vast amount of data from its many providers, including price and volume information on tradable instruments, financials, economic data, and more, which users can retrieve in Pine ScriptTM using the functions discussed in the sections above, as well as multiple built-in variables.

To further expand the horizons of possible data one can analyze on TradingView, we have Pine Seeds, which allows users to supply custom user-maintained EOD data feeds via GitHub for use on TradingView charts and within Pine ScriptTM code.

Note: This section contains only a *brief* overview of Pine Seeds. For in-depth information about Pine Seeds functionality, setting up a repo, data formats, and more, consult the documentation here.

To retrieve data from a Pine Seeds data feed within a script, one can use the request.seed() function.

Below is the function's signature:

```
request.seed(source, symbol, expression, ignore_invalid_symbol) → series <type>
```

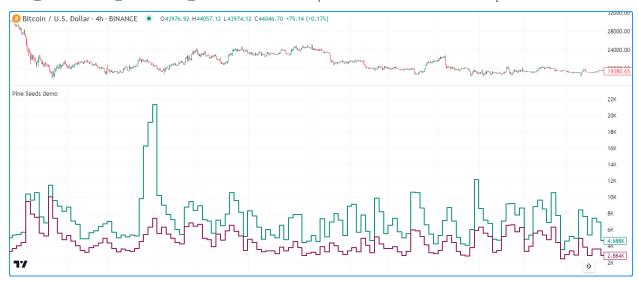
The source parameter specifies the unique name of the user-maintained GitHub repository that contains the data feed. For details on creating a repo, see this page.

The symbol parameter represents the file name from the "data/" directory of the source repository, excluding the ".csv" file extension. See this page for information about the structure of the data stored in repositories.

The expression parameter is the series to evaluate using data extracted from the requested context. It is similar to the equivalent in request.security() and request.security_lower_tf(). Data feeds stored in user-maintained repos contain time, open, high, low, close, and volume information, meaning expressions used as the expression argument can use the corresponding built-in variables, including variables derived from them (e.g., bar_index, ohlc4, etc.) to request their values from the context of the custom data.

Note: As with request.security() and request.security_lower_tf(), request.seed() duplicates the scopes necessary to evaluate its expression in another context, which contributes toward compilation limits and script memory demands. See the *Limitations* page's section on *scope count* limits for more information.

The script below visualizes sample data from the seed_crypto_santiment demo repo. It uses two calls to request.seed() to retrieve the close values from the repo's BTC_SENTIMENT_POSITIVE_TOTAL and BTC SENTIMENT NEGATIVE TOTAL data feeds and *plots* the results on the chart as step lines:



Note that:

- This example requests data from the repo highlighted in the Pine Seeds documentation. It exists solely for example purposes, and its data *does not* update on a regular basis.
- Unlike most other request.* () functions, request.seed() does not have a gaps parameter. It will always return na values when no new data exists.
- Pine Seeds data is searchable from the chart's symbol search bar. To load a data feed on the chart, enter the "Repo:File" pair, similar to searching for an "Exchange:Symbol" pair.

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4.15 Plots

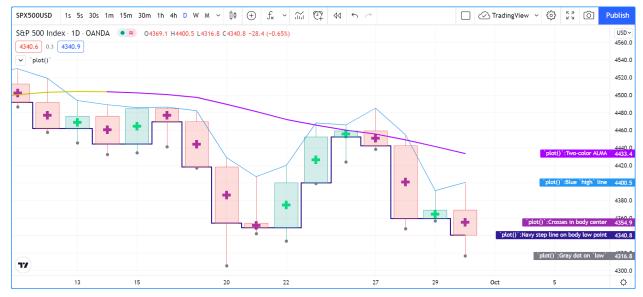
- Introduction
- 'plot()' parameters
- Plotting conditionally
- Levels
- Offsets
- Plot count limit
- Scale

4.15.1 Introduction

The plot() function is the most frequently used function used to display information calculated using Pine scripts. It is versatile and can plot different styles of lines, histograms, areas, columns (like volume columns), fills, circles or crosses.

The use of plot() to create fills is explained in the page on *Fills*.

This script showcases a few different uses of plot() in an overlay script:



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```
var almaColor = color.silver
almaColor := ma > ma[2] ? GOLD : ma < ma[2] ? VIOLET : almaColor
plot(ma, "Two-color ALMA", almaColor, 2)
```

Note that:

- The first plot() call plots a 1-pixel blue line across the bar highs.
- The second plots crosses at the mid-point of bodies. The crosses are colored lime when the bar is up and purple when it is down. The argument used for linewidth is 6 but it is not a pixel value; just a relative size.
- The third call plots a 3-pixel wide step line following the low point of bodies.
- The fourth call plot a gray circle at the bars' low.
- The last plot requires some preparation. We first define our bull/bear colors, calculate an Arnaud Legoux Moving Average, then make our color calculations. We initialize our color variable on bar zero only, using var. We initialize it to color.silver, so on the dataset's first bars, until one of our conditions causes the color to change, the line will be silver. The conditions that change the color of the line require it to be higher/lower than its value two bars ago. This makes for less noisy color transitions than if we merely looked for a higher/lower value than the previous one.

This script shows other uses of plot() in a pane:



```
//@version=5
   indicator("Volume change", format = format.volume)
2
   color GREEN
                        = #008000
   color GREEN_LIGHT
                        = color.new(GREEN, 50)
   color GREEN_LIGHTER = color.new(GREEN, 85)
6
   color PINK
                        = #FF0080
   color PINK LIGHT
                        = color.new(PINK, 50)
   color PINK_LIGHTER = color.new(PINK, 90)
9
   bool barUp = ta.rising(close, 1)
   bool barDn = ta.falling(close, 1)
12
   float volumeChange = ta.change(volume)
13
14
   volumeColor = barUp ? GREEN_LIGHTER : barDn ? PINK_LIGHTER : color.gray
                                                                                (continues on next page)
```

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(continued from previous page)

```
plot(volume, "Volume columns", volumeColor, style = plot.style_columns)

volumeChangeColor = barUp ? volumeChange > 0 ? GREEN : GREEN_LIGHT : volumeChange > 0 ...
? PINK : PINK_LIGHT
plot(volumeChange, "Volume change columns", volumeChangeColor, 12, plot.style_
...histogram)

plot(0, "Zero line", color.gray)
```

Note that:

- We are plotting normal volume values as wide columns above the zero line (see the style = plot. style_columns in our plot() call).
- Before plotting the columns we calculate our volumeColor by using the values of the barUp and barDn boolean variables. They become respectively true when the current bar's close is higher/lower than the previous one. Note that the "Volume" built-in does not use the same condition; it identifies an up bar with close > open. We use the GREEN LIGHTER and PINK LIGHTER colors for the volume columns.
- Because the first plot plots columns, we do not use the linewidth parameter, as it has no effect on columns.
- Our script's second plot is the **change** in volume, which we have calculated earlier using ta.change (volume). This value is plotted as a histogram, for which the linewidth parameter controls the width of the column. We make this width 12 so that histogram elements are thinner than the columns of the first plot. Positive/negative volumeChange values plot above/below the zero line; no manipulation is required to achieve this effect.
- Before plotting the histogram of volumeChange values, we calculate its color value, which can be one of four different colors. We use the bright GREEN or PINK colors when the bar is up/down AND the volume has increased since the last bar (volumeChange > 0). Because volumeChange is positive in this case, the histogram's element will be plotted above the zero line. We use the bright GREEN_LIGHT or PINK_LIGHT colors when the bar is up/down AND the volume has NOT increased since the last bar. Because volumeChange is negative in this case, the histogram's element will be plotted below the zero line.
- Finally, we plot a zero line. We could just as well have used hline (0) there.
- We use format = format.volume in our indicator() call so that large values displayed for this script are abbreviated like those of the built-in "Volume" indicator.

plot() calls must always be placed in a line's first position, which entails they are always in the script's global scope. They can't be placed in user-defined functions or structures like if, for, etc. Calls to plot() **can**, however, be designed to plot conditionally in two ways, which we cover in the Conditional plots section of this page.

A script can only plot in its own visual space, whether it is in a pane or on the chart as an overlay. Scripts running in a pane can only *color bars* in the chart area.

4.15.2 'plot()' parameters

The plot() function has the following signature:

```
plot(series, title, color, linewidth, style, trackprice, histbase, offset, join, → editable, show_last, display) → plot
```

The parameters of plot() are:

series

It is the only mandatory parameter. Its argument must be of "series int/float" type. Note that because the autocasting rules in Pine ScriptTM convert in the int 2 float 2 bool direction, a "bool" type variable cannot be used as

is; it must be converted to an "int" or a "float" for use as an argument. For example, if newDay is of "bool" type, then newDay ? 1 : 0 can be used to plot 1 when the variable is true, and zero when it is false.

title

Requires a "const string" argument, so it must be known at compile time. The string appears:

- In the script's scale when the "Chart settings/Scales/Indicator Name Label" field is checked.
- In the Data Window.
- In the "Settings/Style" tab.
- In the dropdown of input.source() fields.
- In the "Condition" field of the "Create Alert" dialog box, when the script is selected.
- As the column header when exporting chart data to a CSV file.

color

Accepts "series color", so can be calculated on the fly, bar by bar. Plotting with na as the color, or any color with a transparency of 100, is one way to hide plots when they are not needed.

linewidth

Is the plotted element's size, but it does not apply to all styles. When a line is plotted, the unit is pixels. It has no impact when plot.style_columns is used.

style

The available arguments are:

- plot.style_line (the default): It plots a continous line using the linewidth argument in pixels for its width. na values will not plot as a line, but they will be bridged when a value that is not na comes in. Non-na values are only bridged if they are visible on the chart.
- plot.style_linebr: Allows the plotting of discontinuous lines by not plotting on na values, and not joining gaps, i.e., bridging over na values.
- plot.style_stepline: Plots using a staircase effect. Transitions between changes in values are done using a
 vertical line drawn in middle of bars, as opposed to a point-to-point diagonal joining the midpoints of bars.
 Can also be used to achieve an effect similar to that of plot.style_linebr, but only if care is taken to plot no
 color on na values.
- plot.style_area: plots a line of linewidth width, filling the area between the line and the histbase. The color argument is used for both the line and the fill. You can make the line a different color by using another plot() call. Positive values are plotted above the histbase, negative values below it.
- plot.style_areabr: This is similar to plot.style_area but it doesn't bridge over na values. Another difference is how the indicator's scale is calculated. Only the plotted values serve in the calculation of the y range of the script's visual space. If only high values situated far away from the histbase are plotted, for example, those values will be used to calculate the y scale of the script's visual space. Positive values are plotted above the histbase, negative values below it.
- plot.style_columns: Plots columns similar to those of the "Volume" built-in indicator. The linewidth value does **not** affect the width of the columns. Positive values are plotted above the histbase, negative values below it. Always includes the value of histbase in the y scale of the script's visual space.
- plot.style_histogram: Plots columns similar to those of the "Volume" built-in indicator, except that the linewidth value is used to determine the width of the histogram's bars in pixels. Note that since linewidth requires an "input int" value, the width of the histogram's bars cannot vary bar to bar. Positive values are plotted above the histbase, negative values below it. Always includes the value of histbase in the y scale of the script's visual space.

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• plot.style_circles and plot.style_cross: These plot a shape that is not joined across bars unless join = true is also used. For these styles, the linewidth argument becomes a relative sizing measure — its units are not pixels.

trackprice

The default value of this is false. When it is true, a dotted line made up of small squares will be plotted the full width of the script's visual space. It is often used in conjuction with $show_last = 1$, offset = -99999 to hide the actual plot and only leave the residual dotted line.

histbase

It is the reference point used with plot.style_area, plot.style_columns and plot.style_histogram. It determines the level separating positive and negative values of the series argument. It cannot be calculated dynamically, as an "input int/float" is required.

offset

This allows shifting the plot in the past/future using a negative/positive offset in bars. The value cannot change during the script's execution.

join

This only affect styles plot.style_circles or plot.style_cross. When true, the shapes are joined by a one-pixel line.

editable

This boolean parameter controls whether or not the plot's properties can be edited in the "Settings/Style" tab. Its default value is true.

show_last

Allows control over how many of the last bars the plotted values are visible. An "input int" argument is required, so it cannot be calculated dynamically.

display

The default is display.all. When it is set to display.none, plotted values will not affect the scale of the script's visual space. The plot will be invisible and will not appear in indicator values or the Data Window. It can be useful in plots destined for use as external inputs for other scripts, or for plots used with the {{plot_title]")}} placeholder in alertcondition() calls, e.g.:

```
//@version=5
indicator("")
r = ta.rsi(close, 14)
xUp = ta.crossover(r, 50)
plot(r, "RSI", display = display.none)
alertcondition(xUp, "xUp alert", message = 'RSI is bullish at: {{plot("RSI")}}')
```

4.15.3 Plotting conditionally

plot() calls cannot be used in conditional structures such as if, but they can be controlled by varying their plotted values, or their color. When no plot is required, you can either plot na values, or plot values using na color or any color with 100 transparency (which also makes it invisible).

Value control

One way to control the display of plots is to plot na values when no plot is needed. Sometimes, values returned by functions such as request.security() will return na values, when gaps = barmerge.gaps_on is used, for example. In both these cases it is sometimes useful to plot discontinuous lines. This script shows a few ways to do it:



Note that:

- We define the condition determining when we plot using bar_index % 3 == 0, which becomes true when the remainder of the division of the bar index by 3 is zero. This will happen every three bars.
- In the first plot, we use plot.style_linebr, which plots the fuchsia line on highs. It is centered on the bar's horizontal midpoint.
- The second plot shows the result of plotting the same values, but without using special care to break the line. What's happening here is that the thin blue line of the plain plot() call is automatically bridged over na values (or *gaps*), so the plot does not interrupt.

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- We then plot navy blue crosses and circles on the body tops and bottoms. The plot.style_circles and plot.style_cross style are a simple way to plot discontinuous values, e.g., for stop or take profit levels, or support & resistance levels.
- The last plot in green on the bar lows is done using plot.style_stepline. Note how its segments are wider than the
 fuchsia line segments plotted with plot.style_linebr. Also note how on the last bar, it only plots halfway until the
 next bar comes in.
- The plotting order of each plot is controlled by their order of appearance in the script. See

This script shows how you can restrict plotting to bars after a user-defined date. We use the input.time() function to create an input widget allowing script users to select a date and time, using Jan 1st 2021 as its default value:

```
//@version=5
indicator("", "", true)
startInput = input.time(timestamp("2021-01-01"))
plot(time > startInput ? close : na)
```

Color control

The Conditional coloring section of the page on colors discusses color control for plots. We'll look here at a few examples.

The value of the color parameter in plot() can be a constant, such as one of the built-in *constant colors* or a *color literal*. In Pine ScriptTM, the qualified type of such colors is called "**const color**" (see the *Type system* page). They are known at compile time:

```
//@version=5
indicator("", "", true)
plot(close, color = color.gray)
```

The color of a plot can also be determined using information that is only known when the script begins execution on the first historical bar of a chart (bar zero, i.e., bar_index == 0 or barstate.isfirst == true), as will be the case when the information needed to determine a color depends on the chart the script is running on. Here, we calculate a plot color using the syminfo.type built-in variable, which returns the type of the chart's symbol. The qualified type of plotColor in this case will be "simple color":

```
//@version=5
   indicator("", "", true)
   plotColor = switch syminfo.type
3
       "stock" => color.purple
4
       "futures" => color.red
5
       "index"
                  => color.gray
6
       "forex"
                  => color.fuchsia
7
       "crypto"
                  => color.lime
       "fund"
                  => color.orange
       "dr"
                   => color.aqua
10
                  => color.blue
       "cfd"
11
  plot(close, color = plotColor)
12
  printTable(txt) => var table t = table.new(position.middle_right, 1, 1), table.cell(t,
13
   → 0, 0, txt, bgcolor = color.yellow)
   printTable(syminfo.type)
```

Plot colors can also be chosen through a script's inputs. In this case, the lineColorInput variable is of the "input color" type:

```
//@version=5
indicator("", "", true)

(continues on next page)
```

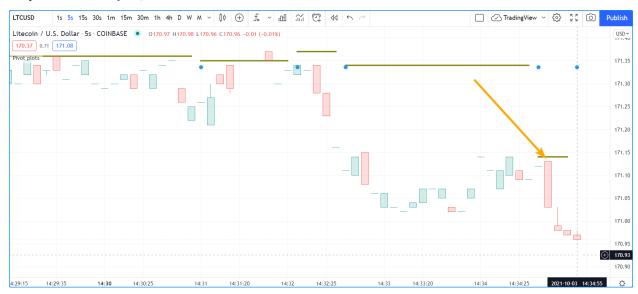
(continued from previous page)

```
color lineColorInput = input(#1848CC, "Line color")
plot(close, color = lineColorInput)
```

Finally, plot colors can also be *dynamic* values, i.e., calculated values that can change on each bar. These values are of the "series color" type:

```
//@version=5
indicator("", "", true)
plotColor = close >= open ? color.lime : color.red
plot(close, color = plotColor)
```

When plotting pivot levels, one common requirement is to avoid plotting level transitions. Using *lines* is one alternative, but you can also use plot() like this:



Note that:

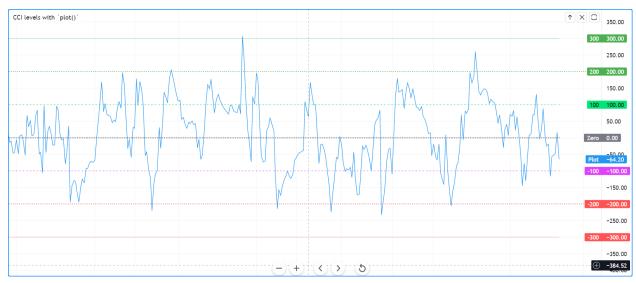
- We use pivotHigh = fixnan(ta.pivothigh(3,3)) to hold our pivot values. Because ta.pivothigh() only returns a value when a new pivot is found, we use fixnan() to fill the gaps with the last pivot value returned. The gaps here refer to the na values ta.pivothigh() returns when no new pivot is found.
- Our pivots are detected three bars after they occur because we use the argument 3 for both the leftbars and rightbars parameters in our ta.pivothigh() call.
- The last plot is plotting a continuous value, but it is setting the plot's color to na when the pivot's value changes, so the plot isn't visible then. Because of this, a visible plot will only appear on the bar following the one where we plotted using na color.
- The blue dot indicates when a new high pivot is detected and no plot is drawn between the preceding bar and that one. Note how the pivot on the bar indicated by the arrow has just been detected in the realtime bar, three bars later, and how no plot is drawn. The plot will only appear on the next bar, making the plot visible **four bars** after the actual pivot.

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4.15.4 Levels

Pine ScriptTM has an hline() function to plot horizontal lines (see the page on Levels). hline() is useful because it has some line styles unavailable with plot(), but it also has some limitations, namely that it does not accept "series color", and that its price parameter requires an "input int/float", so cannot vary during the script's execution.

You can plot levels with plot() in a few different ways. This shows a CCI indicator with levels plotted using plot():



```
//@version=5
indicator("CCI levels with `plot()`")
plot(ta.cci(close, 20))
plot(0, "Zero", color.gray, 1, plot.style_circles)
plot(bar_index % 2 == 0 ? 100 : na, "100", color.lime, 1, plot.style_linebr)
plot(bar_index % 2 == 0 ? -100 : na, "-100", color.fuchsia, 1, plot.style_linebr)
plot( 200, "200", color.green, 2, trackprice = true, show_last = 1, offset = -99999)
plot( -200, "-200", color.red, 2, trackprice = true, show_last = 1, offset = -99999)
plot( 300, "300", color.new(color.green, 50), 1)
plot( -300, "-300", color.new(color.red, 50), 1)
```

Note that:

- The zero level is plotted using plot.style_circles.
- The 100 levels are plotted using a conditional value that only plots every second bar. In order to prevent the na values from being bridged, we use the plot.style_linebr line style.
- The 200 levels are plotted using trackprice = true to plot a distinct pattern of small squares that extends the full width of the script's visual space. The show_last = 1 in there displays only the last plotted value, which would appear as a one-bar straight line if the next trick wasn't also used: the offset = -99999 pushes that one-bar segment far away in the past so that it is never visible.
- The 300 levels are plotted using a continuous line, but a lighter transparency is used to make them less prominent.

4.15.5 Offsets

The offset parameter specifies the shift used when the line is plotted (negative values shift in the past, positive values shift into the future). For example:

```
//@version=5
indicator("", "", true)
plot(close, color = color.red, offset = -5)
plot(close, color = color.lime, offset = 5)
```



As can be seen in the screenshot, the *red* series has been shifted to the left (since the argument's value is negative), while the *green* series has been shifted to the right (its value is positive).

4.15.6 Plot count limit

Each script is limited to a maximum plot count of 64. All plot*() calls and alertcondition() calls count in the plot count of a script. Some types of calls count for more than one in the total plot count.

plot() calls count for one in the total plot count if they use a "const color" argument for the color parameter, which means it is known at compile time, e.g.:

```
plot(close, color = color.green)
```

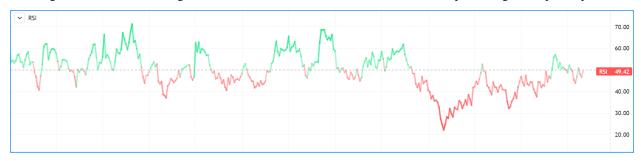
When they use another qualified type, such as any one of these, they will count for two in the total plot count:

```
plot(close, color = syminfo.mintick > 0.0001 ? color.green : color.red) //② "simple_
→color"
plot(close, color = input.color(color.purple)) //② "input color"
plot(close, color = close > open ? color.green : color.red) //② "series color"
plot(close, color = color.new(color.silver, close > open ? 40 : 0)) //② "series color"
```

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4.15.7 Scale

Not all values can be plotted everywhere. Your script's visual space is always bound by upper and lower limits that are dynamically adjusted with the values plotted. An RSI indicator will plot values between 0 and 100, which is why it is usually displayed in a distinct *pane* — or area — above or below the chart. If RSI values were plotted as an overlay on the chart, the effect would be to distort the symbol's normal price scale, unless it just hapenned to be close to RSI's 0 to 100 range. This shows an RSI signal line and a centerline at the 50 level, with the script running in a separate pane:

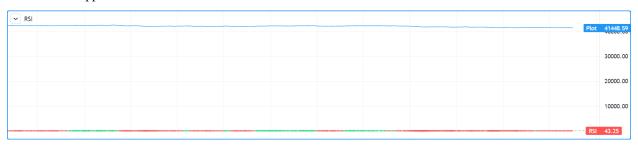


Note that the y axis of our script's visual space is automatically sized using the range of values plotted, i.e., the values of RSI. See the page on *Colors* for more information on the color.from_gradient() function used in the script.

If we try to plot the symbol's close values in the same space by adding the following line to our script:

```
plot(close)
```

This is what happens:

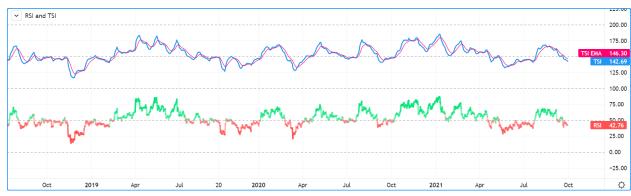


The chart is on the BTCUSD symbol, whose close prices are around 40000 during this period. Plotting values in the 40000 range makes our RSI plots in the 0 to 100 range indiscernible. The same distorted plots would occur if we placed the RSI indicator on the chart as an overlay.

Merging two indicators

If you are planning to merge two signals in one script, first consider the scale of each. It is impossible, for example, to correctly plot an RSI and a MACD in the same script's visual space because RSI has a fixed range (0 to 100) while MACD doesn't, as it plots moving averages calculated on price._

If both your indicators used fixed ranges, you can shift the values of one of them so they do not overlap. We could, for example, plot both RSI (0 to 100) and the True Strength Indicator (TSI) (-100 to +100) by displacing one of them. Our strategy here will be to compress and shift the TSI values so they plot over RSI:



```
//@version=5
   indicator ("RSI and TSI")
2
   myRSI = ta.rsi(close, 20)
   bullColor = color.from_gradient(myRSI, 50, 80, color.new(color.lime, 70), color.
   →new(color.lime, 0))
   bearColor = color.from_gradient(myRSI, 20, 50, color.new(color.red,
   →new(color.red, 70))
   myRSIColor = myRSI > 50 ? bullColor : bearColor
   plot(myRSI, "RSI", myRSIColor, 3)
   hline(100)
   hline(50)
   hline(0)
10
11
   // 1. Compress TSI's range from -100/100 to -50/50.
12
   // 2. Shift it higher by 150, so its -50 min value becomes 100.
13
   myTSI = 150 + (100 * ta.tsi(close, 13, 25) / 2)
14
   plot(myTSI, "TSI", color.blue, 2)
15
   plot(ta.ema(myTSI, 13), "TSI EMA", #FF006E)
16
   hline (200)
17
   hline (150)
```

Note that:

- We have added levels using hline to situate both signals.
- In order for both signal lines to oscillate on the same range of 100, we divide the TSI value by 2 because it has a 200 range (-100 to +100). We then shift this value up by 150 so it oscillates between 100 and 200, making 150 its centerline.
- The manipulations we make here are typical of the compromises required to bring two indicators with different scales in the same visual space, even when their values, contrary to MACD, are bounded in a fixed range.

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4.16 Repainting

- Introduction
- · Historical vs realtime calculations
- · Plotting in the past
- Dataset variations

4.16.1 Introduction

We define repainting as: script behavior causing historical vs realtime calculations or plots to behave differently.

Repainting behavior is widespread and many factors can cause it. Following our definition, our estimate is that more than 95% of indicators in existence exhibit some form of repainting behavior. Commony used indicators such as MACD and RSI, for example, show confirmed values on historical bars, but will fluctuate on a realtime, unconfirmed chart bar until it closes. Therefore, they behave *differently* in historical and realtime states.

Not all repainting behavior is inherently useless or misleading, nor does such behavior prevent knowledgeable traders from using indicators with such behavior. For example, who would think of discrediting a volume profile indicator solely because it updates its values on realtime bars?

One may encounter any of the following forms of repainting in the scripts they use, depending on what a script's calculations entail:

- Widespread but often acceptable: A script may use values that update with realtime price changes on the unconfirmed bar. For example, if one uses the close variable in calculations performed on an open chart bar, its values will reflect the most recent price in the bar. However, the script will only commit a new data point to its historical series once the bar closes. Another common case is using request.security() to fetch higher-timeframe data on realtime bars, as explained in the *Historical and realtime behavior* section of the *Other timeframes and data* page. As with the unconfirmed chart bar in the chart's timeframe, request.security() can track unconfirmed values from a higher-timeframe context on realtime bars, which can lead to repainting after the script restarts its execution. There is often nothing wrong with using such scripts, provided you understand how they work. When electing to use such scripts to issue alerts or trade orders, however, it's important to understand the difference between their realtime and historical behavior and decide for yourself whether it provides utility for your needs.
- Potentially misleading: Scripts that plot values into the past, calculate results on realtime bars that one cannot replicate on historical bars, or relocate past events are potentially misleading. For example, Ichimoku, most scripts based on pivots, most strategies using calc_on_every_tick = true, scripts using request.security() when it behaves differently on realtime bars, many scripts using varip, many scripts using timenow, and some scripts that use barstate.* variables can exhibit misleading repainting behavior.
- Unacceptable: Scripts that leak future information into the past, strategies that execute on *non-standard charts*, and scripts using realtime intrabars to generate alerts or orders, are examples that can produce heavily misleading repainting behavior.

• Unavoidable: Revisions of the data feed from a provider and variations in the starting bar of the chart's history can cause repainting behavior that may be unavoidable in a script.

The first two types of repainting can be perfectly acceptable if:

- 1. You are aware of the behavior.
- 2. You can live with it, or
- 3. You can circumvent it.

It should now be clear that not **all** repainting behavior is wrong and requires avoiding at all costs. In many situations, some forms of repainting may be exactly what a script needs. What's important is to know when repainting behavior is **not** acceptable for one's needs. To avoid repainting that's not acceptable, it's important to understand how a tool works or how you should design the tools you build. If you *publish* scripts, ensure you mention any potentially misleading behavior along with the other limitations of your script in the publication's description.

Note: We will not discuss the perils of using strategies on non-standard charts, as this problem is not related to repainting. See the Backtesting on Non-Standard Charts: Caution! script for a discussion of the subject.

For script users

One can decide to use repainting indicators if they understand the behavior, and whether that behavior meets their analysis requirements. Don't be one of those newcomers who slap "repaint" sentences on published scripts in an attempt to discredit them, as doing so reveals a lack of foundational knowledge on the subject.

Simply asking whether a script repaints is relatively meaningless, given that there are forms of repainting behavior that are perfectly acceptable in a script. Therefore, such a question will not beget a meaningful answer. One should instead ask *specific* questions about a script's potential repainting behavior, such as:

- Does the script calculate/display in the same way on historical and realtime bars?
- Do alerts from the script wait for the end of a realtime bar before triggering?
- Do signal markers shown by the script wait for the end of a realtime bar before showing?
- Does the script plot/draw values into the past?
- Does the strategy use calc_on_every_tick = true?
- Do the script's request.security() calls leak future information into the past on historical bars?

What's important is that you understand how the tools you use work, and whether their behavior is compatible with your objectives, repainting or not. As you will learn if you read this page, repainting is a complex matter. It has many faces and many causes. Even if you don't program in Pine ScriptTM, this page will help you understand the array of causes that can lead to repainting, and hopefully enable more meaningful discussions with script authors.

For Pine Script™ programmers

As discussed above, not all forms of repainting behavior must be avoided at all costs, nor is all potential repainting behavior necessarily avoidable. We hope this page helps you better understand the dynamics at play so that you can design your trading tools with these behaviors in mind. This page's content should help make you aware of common coding mistakes that produce misleading repainting results.

Whatever your design decisions are, if you *publish* your script, explain the script to traders so they can understand how it behaves.

This page covers three broad categories of repainting causes:

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- Historical vs realtime calculations
- · Plotting in the past
- Dataset variations

4.16.2 Historical vs realtime calculations

Fluid data values

Historical data does not include records of intermediary price movements on bars; only open, high, low and close values (OHLC).

On realtime bars (bars running when the instrument's market is open), however, the high, low and close values are not fixed; they can change values many times before the realtime bar closes and its HLC values are fixed. They are *fluid*. This leads to a script sometimes working differently on historical data and in real time, where only the open price will not change during the bar.

Any script using values like high, low and close in realtime is subject to producing calculations that may not be repeatable on historical bars — thus repaint.

Let's look at this simple script. It detects crosses of the close value (in the realtime bar, this corresponds to the current price of the instrument) over and under an EMA:



```
//@version=5
indicator("Repainting", "", true)
ma = ta.ema(close, 5)
xUp = ta.crossover(close, ma)
xDn = ta.crossunder(close, ma)
plot(ma, "MA", color.black, 2)
bgcolor(xUp ? color.new(color.lime, 80) : xDn ? color.new(color.fuchsia, 80) : na)
```

Note that:

- The script uses bgcolor() to color the background green when close crosses over the EMA, and red on crosses under the EMA.
- The screen snapshot shows the script in realtime on a 30sec chart. A cross over the EMA has been detected, thus the background of the realtime bar is green.

- The problem here is that nothing guarantees this condition will hold true until the end of the realtime bar. The arrow points to the timer showing that 21 seconds remain in the realtime bar, and anything could happen until then.
- We are witnessing a repainting script.

To prevent this repainting, we must rewrite our script so that it does not use values that fluctuate during the realtime bar. This will require using values from a bar that has elapsed (typically the preceding bar), or the open price, which does not vary in realtime.

We can achieve this in many ways. This method adds a and barstate.isconfirmed condition to our cross detections, which requires the script to be executing on the bar's last iteration, when it closes and prices are confirmed. It is a simple way to avoid repainting:

```
//@version=5
indicator("Repainting", "", true)
ma = ta.ema(close, 5)
xUp = ta.crossover(close, ma) and barstate.isconfirmed
xDn = ta.crossunder(close, ma) and barstate.isconfirmed
plot(ma, "MA", color.black, 2)
bgcolor(xUp ? color.new(color.lime, 80) : xDn ? color.new(color.fuchsia, 80) : na)
```

This uses the crosses detected on the previous bar:

```
//@version=5
indicator("Repainting", "", true)
ma = ta.ema(close, 5)
xUp = ta.crossover(close, ma)[1]
xDn = ta.crossunder(close, ma)[1]
plot(ma, "MA", color.black, 2)
bgcolor(xUp ? color.new(color.lime, 80) : xDn ? color.new(color.fuchsia, 80) : na)
```

This uses only confirmed close and EMA values for its calculations:

```
//@version=5
indicator("Repainting", "", true)
ma = ta.ema(close[1], 5)
xUp = ta.crossover(close[1], ma)
xDn = ta.crossunder(close[1], ma)
plot(ma, "MA", color.black, 2)
bgcolor(xUp ? color.new(color.lime, 80) : xDn ? color.new(color.fuchsia, 80) : na)
```

This detects crosses between the realtime bar's open and the value of the EMA from the previous bars. Notice that the EMA is calculated using close, so it repaints. We must ensure we use a confirmed value to detect crosses, thus ma [1] in the cross detection logic:

```
//@version=5
indicator("Repainting", "", true)
ma = ta.ema(close, 5)
xUp = ta.crossover(open, ma[1])
xDn = ta.crossunder(open, ma[1])
plot(ma, "MA", color.black, 2)
bgcolor(xUp ? color.new(color.lime, 80) : xDn ? color.new(color.fuchsia, 80) : na)
```

All these methods have one thing in common: while they prevent repainting, they will also trigger signals later than repainting scripts. This is an inevitable compromise if one wants to avoid repainting. You can't have your cake and eat it too.

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Repainting `request.security()` calls

The request.security() function behaves differently on historical and realtime bars. On historical bars, it only returns confirmed values from its requested context, wheras it can return unconfirmed values on realtime bars. When the script restarts its execution, the bars that had a realtime state become historical bars, and will therefore only contain the values it confirmed on those bars. If the values returned by request.security() fluctuate on realtime bars without confirmation from the context, the script will repaint them when it restarts its execution. See the Historical and realtime behavior section of the Other timeframes and data page for a detailed explanation.

One can ensure higher-timeframe data requests only return confirmed values on all bars, regardless of bar state, by offsetting the expression argument by at least one bar with the history-referencing operator [] and using barmerge.lookahead_on for the lookahead argument in the request.security() call, as explained *here*.

The script below demonstrates the difference between repainting and non-repainting HTF data requests. It contains two request.security() calls. The first function call requests close data from the higherTimeframe without additional specification, and the second call requests the same series with an offset and barmerge.lookahead_on.

As we see on all realtime bars (the ones with an orange background), the repaintingClose contains values that fluctuate without confirmation from the higherTimeframe, meaning it will *repaint* when the script restarts its execution. The nonRepaintingClose, on the other hand, behaves the same on realtime and historical bars, i.e., it only changes its value when new, confirmed data is available:



```
//@version=5
   indicator("Repainting vs non-repainting `request.security()` demo", overlay = true)
2
   //@variable The timeframe to request data from.
   string higherTimeframe = input.timeframe("30", "Timeframe")
   if timeframe.in_seconds() > timeframe.in_seconds(higherTimeframe)
       runtime.error("The 'Timeframe' input is smaller than the chart's timeframe.
   →Choose a higher timeframe.")
   //@variable The current `close` requested from the `higherTimeframe`. Fluctuates_
   →without confirmation on realtime bars.
   float repaintingClose = request.security(syminfo.tickerid, higherTimeframe, close)
11
   //@variable The last confirmed `close` requested from the `higherTimeframe`.
12
   // Behaves the same on historical and realtime bars.
13
   float nonRepaintingClose = request.security(
14
        syminfo.tickerid, higherTimeframe, close[1], lookahead = barmerge.lookahead_on
                                                                              (continues on next page)
```

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(continued from previous page)

```
)
16
17
   // Plot the values.
18
   plot(repaintingClose, "Repainting close", color.new(color.purple, 50), 8)
19
   plot(nonRepaintingClose, "Non-repainting close", color.teal, 3)
20
   // Plot a shape when a new `higherTimeframe` starts.
21
   plotshape(timeframe.change(higherTimeframe), "Timeframe change marker", shape.square, ___
   →location.top, size = size.small)
   // Color the background on realtime bars.
23
   bgcolor(barstate.isrealtime ? color.new(color.orange, 60) : na, title = "Realtime bar_
   →highlight")
```

Note that:

- We used the plotshape() function to mark the chart when there's a change on the higherTimeframe.
- This script produces a runtime error if the higherTimeframe is lower than the chart's timeframe.
- On historical bars, the repaintingClose has a new value at the *end* of each timeframe, and the non-RepaintingClose has a new value at the *start* of each timeframe.

For the sake of easy reusability, below is a simple a noRepaintSecurity() function that one can apply in their scripts to request non-repainting higher-timeframe values:

```
//@function Requests non-repainting `expression` values from the context of the-
`symbol` and `timeframe`.
noRepaintSecurity(symbol, timeframe, expression) =>
request.security(symbol, timeframe, expression[1], lookahead = barmerge.lookahead_
on)
```

Note that:

- The [1] offset to the series and the use of lookahead = barmerge.lookahead_on are interdependent. One **cannot** be removed without compromising the integrity of the function.
- Unlike a plain request.security() call, this wrapper function cannot accept tuple expression arguments. For multi-element use cases, one can pass a *user-defined type* whose fields contain the desired elements to request.

Using 'request.security()' at lower timeframes

Some scripts use request.security() to request data from a timeframe **lower** than the chart's timeframe. This can be useful when functions specifically designed to handle intrabars at lower timeframes are sent down the timeframe. When this type of user-defined function requires the detection of the intrabars' first bar, as most do, the technique will only work on historical bars. This is due to the fact that realtime intrabars are not yet sorted. The impact of this is that such scripts cannot reproduce in real time their behavior on historical bars. Any logic generating alerts, for example, will be flawed, and constant refreshing will be required to recalculate elapsed realtime bars as historical bars.

When used at lower timeframes than the chart's without specialized functions able to distinguish between intrabars, request.security() will only return the value of the **last** intrabar in the dilation of the chart's bar, which is usually not useful, and will also not reproduce in real time, so lead to repainting.

For all these reasons, unless you understand the subtleties of using request.security() at lower timeframes than the chart's, it is best to avoid using the function at those timeframes. Higher-quality scripts will have logic to detect such anomalies and prevent the display of results which would be invalid when a lower timeframe is used.

For more reliable lower-timeframe data requests, use request.security_lower_tf(), as explained in *this* section of the *Other timeframes and data* page.

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Future leak with 'request.security()'

When request.security() is used with lookahead = barmerge.lookahead_on to fetch prices without offsetting the series by [1], it will return data from the future on historical bars, which is dangerously misleading.

While historical bars will magically display future prices before they should be known, no lookahead is possible in realtime because the future there is unknown, as it should, so no future bars exist.

This is an example:



Note how the higher timeframe line is showing the timeframe's high value before it occurs. The solution to avoid this effect is to use the function as demonstrated in *this section*.

Using lookahead to produce misleading results is not allowed in script publications, as explained in the *lookahead* section of the *Other timeframes and data* page. Script publications that use this misleading technique **will be moderated**.

`varip`

Scripts using the varip declaration mode for variables (see our section on *varip* for more information) save information across realtime updates, which cannot be reproduced on historical bars where only OHLC information is available. Such scripts may be useful in realtime, including to generate alerts, but their logic cannot be backtested, nor can their plots on historical bars reflect calculations that will be done in realtime.

Bar state built-ins

Scripts using *bar states* may or may not repaint. As we have seen in the previous section, using barstate.isconfirmed is actually one way to **avoid** repainting that **will** reproduce on historical bars, which are always "confirmed". Uses of other bar states such as barstate.isnew, however, will lead to repainting. The reason is that on historical bars, barstate.isnew is true on the bar's close, yet in realtime, it is true on the bar's open. Using the other bar state variables will usually cause some type of behavioral discrepancy between historical and realtime bars.

'timenow'

The timenow built-in returns the current time. Scripts using this variable cannot show consistent historical and realtime behavior, so they necessarily repaint.

Strategies

Strategies using calc_on_every_tick = true execute on each realtime update, while strategies run on the close of historical bars. They will most probably not generate the same order executions, and so repaint. Note that when this happens, it also invalidates backtesting results, as they are not representative of the strategy's behavior in realtime.

4.16.3 Plotting in the past

Scripts detecting pivots after 5 bars have elapsed will often go back in the past to plot pivot levels or values on the actual pivot, 5 bars in the past. This will often cause unsuspecting traders looking at plots on historical bars to infer that when the pivot happens in realtime, the same plots will apppear on the pivot when it occurs, as opposed to when it is detected.

Let's look at a script showing the price of high pivots by placing the price in the past, 5 bars after the pivot was detected:



Note that:

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- This script repaints because an elapsed realtime bar showing no price may get a price placed on it if it is identified as a pivot, 5 bars after the actual pivot occurs.
- The display looks great, but it can be misleading.

The best solution to this problem when developing script for others is to plot **without** an offset by default, but give the option for script users to turn on plotting in the past through inputs, so they are necessarily aware of what the script is doing, e.g.:

```
//@version=5
indicator("Plotting in the past", "", true)
plotInThePast = input(false, "Plot in the past")
pHi = ta.pivothigh(5, 5)
if not na(pHi)
    label.new(bar_index[plotInThePast ? 5 : 0], na, str.tostring(pHi, format.mintick)
    + "\n\mathbb{?}", yloc = yloc.abovebar, style = label.style_none, textcolor = color.black,
    size = size.normal)
```

4.16.4 Dataset variations

Starting points

Scripts begin executing on the chart's first historical bar, and then execute on each bar sequentially, as is explained in this manual's page on Pine ScriptTM's *execution model*. If the first bar changes, then the script will often not calculate the same way it did when the dataset began at a different point in time.

The following factors have an impact on the quantity of bars you see on your charts, and their starting point:

- The type of account you hold
- The historical data available from the data supplier
- The alignment requirements of the dataset, which determine its starting point

These are the account-specific bar limits:

- 40,000 bars for the Ultimate plan.
- 30,000 bars for the Elite plan.
- 25,000 bars for the Expert plan.
- 20,000 bars for the Premium plan.
- 10,000 bars for Essential and Plus plans.
- 5000 bars for the Basic plan.

Starting points are determined using the following rules, which depend on the chart's timeframe:

- 1, 5, 10, 15, 30 seconds: aligns to the beginning of a day.
- 1 14 minutes: aligns to the beginning of a week.
- 15 29 minutes: aligns to the beginning of a month.
- 30 1439 minutes: aligns to the beginning of a year.
- 1440 minutes and higher: aligns to the first available historical data point.

As time goes by, these factors cause your chart's history to start at different points in time. This often has an impact on your scripts calculations, because changes in calculation results in early bars can ripple through all the other bars in the

dataset. Using functions like ta.valuewhen(), ta.barssince() or ta.ema(), for example, will yield results that vary with early history.

Revision of historical data

Historical and realtime bars are built using two different data feeds supplied by exchanges/brokers: historical data, and realtime data. When realtime bars elapse, exchanges/brokers sometimes make what are usually small adjustments to bar prices, which are then written to their historical data. When the chart is refreshed or the script is re-executed on those elapsed realtime bars, they will then be built and calculated using the historical data, which will contain those usually small price revisions, if any have been made.

Historical data may also be revised for other reasons, e.g., for stock splits.

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4.17 Sessions

- Introduction
- Session strings
- Session states
- Using sessions with 'request.security()'

4.17.1 Introduction

Session information is usable in three different ways in Pine ScriptTM:

- 1. **Session strings** containing from-to start times and day information that can be used in functions such as time() and time_close() to detect when bars are in a particular time period, with the option of limiting valid sessions to specific days. The input.session() function provides a way to allow script users to define session values through a script's "Inputs" tab (see the *Session input* section for more information).
- 2. **Session states** built-in variables such as session.ismarket can identify which session a bar belongs to.
- 3. When fetching data with request.security() you can also choose to return data from *regular* sessions only or *extended* sessions. In this case, the definition of **regular and extended sessions** is that of the exchange. It is part of the instrument's properties not user-defined, as in point #1. This notion of *regular* and *extended* sessions is the same one used in the chart's interface, in the "Chart Settings/Symbol/Session" field, for example.

The following sections cover both methods of using session information in Pine ScriptTM.

Note that:

• Not all user accounts on TradingView have access to extended session information.

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• There is no special "session" type in Pine ScriptTM. Instead, session strings are of "string" type but must conform to the session string syntax.

4.17.2 Session strings

Session string specifications

Session strings used with time() and time_close() must have a specific format. Their syntax is:

<time_period>:<days>

Where:

For example, - <days> is a set of digits from 1 to 7 that specifies on which days the session is valid.

1 is Sunday, 7 is Saturday.

Note: The default days are: 1234567, which is different in Pine ScriptTM v5 than in earlier versions where 23456 (weekdays) is used. For v5 code to reproduce the behavior from previous versions, it should explicitly mention weekdays, as in "0930-1700:23456".

These are examples of session strings:

"24x7"

A 7-day, 24-hour session beginning at midnight.

"0000-0000:1234567"

Equivalent to the previous example.

"0000-0000"

Equivalent to the previous two examples because the default days are 1234567.

"0000-0000:23456"

The same as the previous example, but only Monday to Friday.

"2000-1630:1234567"

An overnight session that begins at 20:00 and ends at 16:30 the next day. It is valid on all days of the week.

"0930-1700:146"

A session that begins at 9:30 and ends at 17:00 on Sundays (1), Wednesdays (4), and Fridays (6).

"1700-1700:23456"

An *overnight session*. The Monday session starts Sunday at 17:00 and ends Monday at 17:00. It is valid Monday through Friday.

"1000-1001:26"

A weird session that lasts only one minute on Mondays (2) and Fridays (6).

"0900-1600,1700-2000"

A session that begins at 9:00, breaks from 16:00 to 17:00, and continues until 20:00. Applies to every day of the week.

Using session strings

Session properties defined with session strings are independent of the exchange-defined sessions determining when an instrument can be traded. Programmers have complete liberty in creating whatever session definitions suit their purpose, which is usually to detect when bars belong to specific time periods. This is accomplished in Pine ScriptTM by using one of the following two signatures of the time() function:

```
time(timeframe, session, timezone) → series int
time(timeframe, session) → series int
```

Here, we use time() with a session argument to display the market's opening high and low values on an intraday chart:



```
//@version=5
   indicator("Opening high/low", overlay = true)
   sessionInput = input.session("0930-0935")
4
5
   sessionBegins(sess) =>
6
       t = time("", sess)
7
       timeframe.isintraday and (not barstate.isfirst) and na(t[1]) and not na(t)
   var float hi = na
10
   var float lo = na
11
   if sessionBegins(sessionInput)
12
       hi := high
13
       lo := low
14
   plot(lo, "lo", color.fuchsia, 2, plot.style_circles)
16
   plot(hi, "hi", color.lime, 2, plot.style_circles)
```

Note that:

- We use a session input to allow users to specify the time they want to detect. We are only looking for the session's beginning time on bars, so we use a five-minute gap between the beginning and end time of our "0930-0935" default value.
- We create a sessionBegins () function to detect the beginning of a session. Its time ("", sess) call uses an empty string for the function's timeframe parameter, which means it uses the chart's timeframe, whatever that is. The function returns true when:
 - The chart uses an intraday timeframe (seconds or minutes).
 - The script isn't on the chart's first bar, which we ensure with (not barstate.isfirst). This check

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prevents the code from always detecting a session beginning on the first bar because na(t[1]) and not na(t) is always true there.

- The time() call has returned na on the previous bar because it wasn't in the session's time period, and it has returned a value that is not na on the current bar, which means the bar is **in** the session's time period.

4.17.3 Session states

Three built-in variables allow you to distinguish the type of session the current bar belongs to. They are only helpful on intraday timeframes:

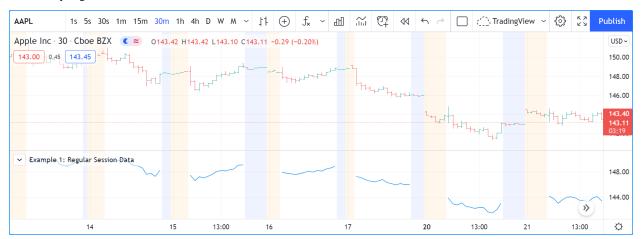
- session.ismarket returns true when the bar belongs to regular trading hours.
- session.ispremarket returns true when the bar belongs to the extended session preceding regular trading hours.
- session.ispostmarket returns true when the bar belongs to the extended session following regular trading hours.

4.17.4 Using sessions with 'request.security()'

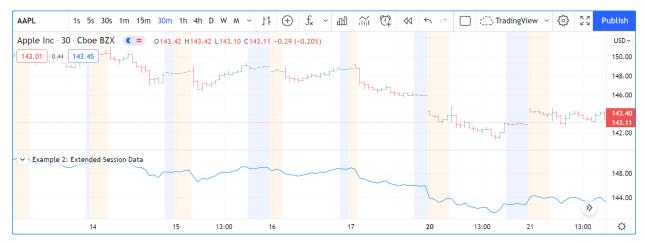
When your TradingView account provides access to extended sessions, you can choose to see their bars with the "Settings/Symbol/Session" field. There are two types of sessions:

- regular (which does not include pre- and post-market data), and
- extended (which includes pre- and post-market data).

Scripts using the request.security() function to access data can return extended session data or not. This is an example where only regular session data is fetched:



If you want the request.security() call to return extended session data, you must first use the ticker.new() function to build the first argument of the request.security() call:



```
//@version=5
indicator("Example 2: Extended Session Data")
t = ticker.new("NASDAQ", "AAPL", session.extended)
extendedSessionData = request.security(t, timeframe.period, close, barmerge.gaps_on)
plot(extendedSessionData, style = plot.style_linebr)
```

Note that the previous chart's gaps in the script's plot are now filled. Also, keep in mind that our example scripts do not produce the background coloring on the chart; it is due to the chart's settings showing extended hours.

The ticker.new() function has the following signature:

```
ticker.new(prefix, ticker, session, adjustment) → simple string
```

Where:

- prefix is the exchange prefix, e.g., "NASDAQ"
- ticker is a symbol name, e.g., "AAPL"
- session can be session.extended or session.regular. Note that this is not a session string.
- adjustment adjusts prices using different criteria: adjustment.none, adjustment.splits, adjustment.dividends.

Our first example could be rewritten as:

```
//@version=5
indicator("Example 1: Regular Session Data")
t = ticker.new("NASDAQ", "AAPL", session.regular)
regularSessionData = request.security(t, timeframe.period, close, barmerge.gaps_on)
plot(regularSessionData, style = plot.style_linebr)
```

If you want to use the same session specifications used for the chart's main symbol, omit the third argument in ticker.new(); it is optional. If you want your code to declare your intention explicitly, use the syminfo.session built-in variable. It holds the session type of the chart's main symbol:

```
//@version=5
indicator("Example 1: Regular Session Data")

t = ticker.new("NASDAQ", "AAPL", syminfo.session)
regularSessionData = request.security(t, timeframe.period, close, barmerge.gaps_on)
plot(regularSessionData, style = plot.style_linebr)
```

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4.18 Strategies

- Introduction
- A simple strategy example
- Applying a strategy to a chart
- Strategy tester
- · Broker emulator
- · Orders and entries
- Position sizing
- Closing a market position
- OCA groups
- Currency
- Altering calculation behavior
- Simulating trading costs
- Risk management
- Margin
- Strategy Alerts
- Notes on testing strategies

4.18.1 Introduction

Pine ScriptTM strategies simulate the execution of trades on historical and real-time data to facilitate the backtesting and forward testing of trading systems. They include many of the same capabilities as Pine ScriptTM indicators while providing the ability to place, modify, and cancel hypothetical orders and analyze the results.

When a script uses the strategy() function for its declaration, it gains access to the strategy.* namespace, where it can call functions and variables for simulating orders and accessing essential strategy information. Additionally, the script will display information and simulated results externally in the "Strategy Tester" tab.

4.18.2 A simple strategy example

The following script is a simple strategy that simulates the entry of long or short positions upon the crossing of two moving averages:

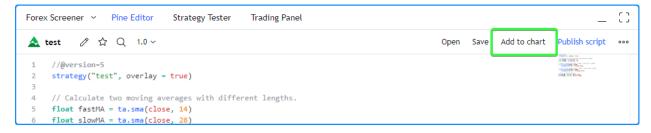
```
//@version=5
   strategy("test", overlay = true)
   // Calculate two moving averages with different lengths.
   float fastMA = ta.sma(close, 14)
   float slowMA = ta.sma(close, 28)
   // Enter a long position when `fastMA` crosses over `slowMA`.
   if ta.crossover(fastMA, slowMA)
       strategy.entry("buy", strategy.long)
10
11
   // Enter a short position when `fastMA` crosses under `slowMA`.
12
   if ta.crossunder(fastMA, slowMA)
13
       strategy.entry("sell", strategy.short)
14
16
   // Plot the moving averages.
   plot(fastMA, "Fast MA", color.aqua)
17
   plot(slowMA, "Slow MA", color.orange)
```

Note that:

- The strategy ("test" overlay = true) line declares that the script is a strategy named "test" with visual outputs overlaid on the main chart pane.
- strategy.entry() is the command that the script uses to simulate "buy" and "sell" orders. When the script places an order, it also plots the order id on the chart and an arrow to indicate the direction.
- Two plot() functions plot the moving averages with two different colors for visual reference.

4.18.3 Applying a strategy to a chart

To test a strategy, apply it to the chart. You can use a built-in strategy from the "Indicators & Strategies" dialog box or write your own in the Pine Editor. Click "Add to chart" from the "Pine Editor" tab to apply a script to the chart:



After a strategy script is compiled and applied to a chart, it will plot order marks on the main chart pane and display simulated performance results in the "Strategy Tester" tab below:

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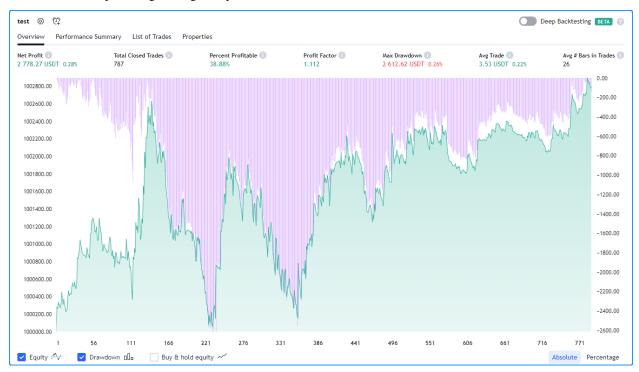
Note: The results from a strategy applied to non-standard charts (Heikin Ashi, Renko, Line Break, Kagi, Point & Figure, and Range) do not reflect actual market conditions by default. Strategy scripts will use the synthetic price values from these charts during simulation, which often do not align with actual market prices and will thus produce unrealistic backtest results. We therefore highly recommend using standard chart types for backtesting strategies. Alternatively, on Heikin Ashi charts, users can simulate orders using actual prices by enabling the "Fill orders using standard OHLC" option in the Strategy properties.

4.18.4 Strategy tester

The Strategy Tester module is available to all scripts declared with the strategy() function. Users can access this module from the "Strategy Tester" tab below their charts, where they can conveniently visualize their strategies and analyze hypothetical performance results.

Overview

The Overview tab of the Strategy Tester presents essential performance metrics and equity and drawdown curves over a simulated sequence of trades, providing a quick look at strategy performance without diving into granular detail. The chart in this section shows the strategy's equity curve as a baseline plot centered at the initial value, the buy and hold equity curve as a line plot, and the drawdown curve as a histogram plot. Users can toggle these plots and scale them as absolute values or percentages using the options below the chart.



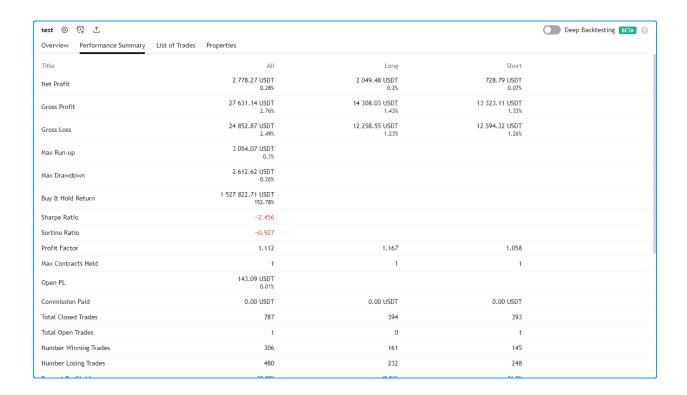
Note that:

- The overview chart uses two scales; the left is for the equity curves, and the right is for the drawdown curve.
- When a user clicks a point on these plots, this will direct the main chart view to the point where the trade was closed.

Performance summary

The Performance Summary tab of the module presents a comprehensive overview of a strategy's performance metrics. It displays three columns: one for all trades, one for all longs, and one for all shorts, to provide traders with more detailed insights on a strategy's long, short, and overall simulated trading performance.

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List of trades

The List of Trades tab provides a granular look at the trades simulated by a strategy with essential information, including the date and time of execution, the type of order used (entry or exit), the number of contracts/shares/lots/units traded, and the price, as well as some key trade performance metrics.



Note that:

- Users can navigate the times of specific trades on their charts by clicking on them in this list.
- By clicking the "Trade #" field above the list, users can organize the trades in ascending order starting from the first or descending order starting from the last.

Properties

The Properties tab provides detailed information about a strategy's configuration and the dataset to which it is applied. It includes the strategy's date range, symbol information, script settings, and strategy properties.

- Date Range Includes the range of dates with simulated trades and the total available backtesting range.
- **Symbol Info** Contains the symbol name and broker/exchange, the chart's timeframe and type, the tick size, the point value for the chart, and the base currency.
- Strategy Inputs Outlines the various parameters and variables used in the strategy script available in the "Inputs" tab of the script settings.
- Strategy Properties Provides an overview of the configuration of the trading strategy. It includes essential details such as the initial capital, base currency, order size, margin, pyramiding, commission, and slippage. Additionally, this section highlights any modifications made to strategy calculation behavior.

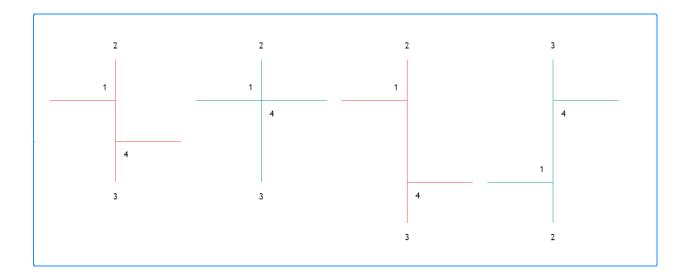


4.18.5 Broker emulator

TradingView utilizes a *broker emulator* to simulate the performance of trading strategies. Unlike in real-life trading, the emulator strictly uses available chart prices for order simulation. Consequently, the simulation can only place historical trades after a bar closes, and it can only place real-time trades on a new price tick. For more information on this behavior, please refer to the Pine ScriptTM *Execution model*.

Since the emulator can only use chart data, it makes assumptions about intrabar price movement. It uses a bar's open, high, and low prices to infer intrabar activity while calculating order fills with the following logic:

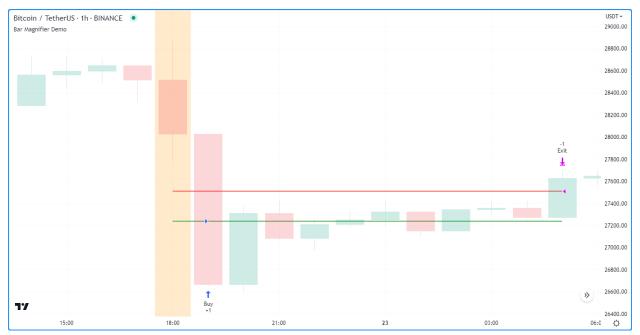
- If the high price is closer to the opening price than the low price, it assumes that the price moved in this order on the bar: open → high → low → close.
- If the low price is closer to the opening price than the high price, it assumes that the price moved in this order on the bar: open → low → high → close.
- The broker emulator assumes no gaps exist between prices within bars; in the "eyes" of the emulator, the full range of intrabar prices is available for order execution.



Bar magnifier

Premium account holders can override the broker emulator's intrabar assumptions via the use_bar_magnifier parameter of the strategy() function or the "Use bar magnifier" input in the "Properties" tab of the script settings. The Bar Magnifier inspects data on timeframes smaller than the chart's to obtain more granular information about price action within a bar, thus allowing more precise order fills during simulation.

To demonstrate, the following script places a "Buy" limit order at the entryPrice and an "Exit" limit order at the exitPrice when the time value crosses the orderTime, and draws two horizontal lines to visualize the order prices. The script also highlights the background using the orderColor to indicate when the strategy placed the orders:



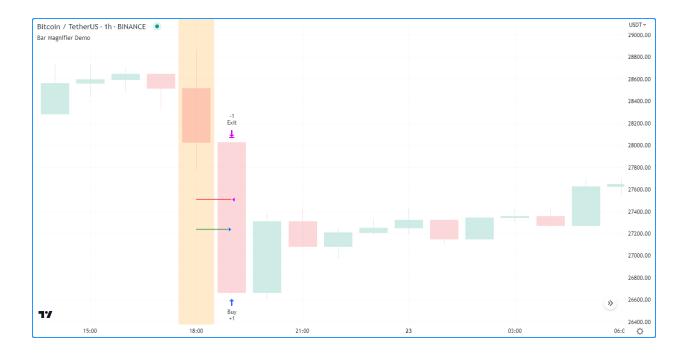
```
//@version=5
strategy("Bar Magnifier Demo", overlay = true, use_bar_magnifier = false)

//@variable The UNIX timestamp to place the order at.
int orderTime = timestamp("UTC", 2023, 3, 22, 18)

(continues on next page)
```

```
//@variable Returns `color.orange` when `time` crosses the `orderTime`, false_
           →otherwise.
         color orderColor = na
          // Entry and exit prices.
10
          float entryPrice = hl2 - (high - low)
11
          float exitPrice = entryPrice + (high - low) * 0.25
12
13
          // Entry and exit lines.
14
         var line entryLine = na
15
         var line exitLine = na
         if ta.cross(time, orderTime)
18
                     // Draw new entry and exit lines.
19
                     entryLine := line.new(bar_index, entryPrice, bar_index + 1, entryPrice, color =_
20
           ⇔color.green, width = 2)
                      exitLine := line.new(bar_index, exitPrice, bar_index + 1, exitPrice, color =_ color 
21
           \rightarrowcolor.red, width = 2)
22
                      // Update order highlight color.
23
                     orderColor := color.new(color.orange, 80)
24
25
                      // Place limit orders at the `entryPrice` and `exitPrice`.
26
                      strategy.entry("Buy", strategy.long, limit = entryPrice)
27
                      strategy.exit("Exit", "Buy", limit = exitPrice)
29
         // Update lines while the position is open.
30
         else if strategy.position_size > 0.0
31
                     entryLine.set_x2(bar_index + 1)
32
                      exitLine.set_x2(bar_index + 1)
33
         bgcolor(orderColor)
```

As we see in the chart above, the broker emulator assumed that intrabar prices moved from open to high, then high to low, then low to close on the bar the "Buy" order filled on, meaning the emulator assumed that the "Exit" order couldn't fill on the same bar. However, after including use_bar_magnifier = true in the declaration statement, we see a different story:



Note: The maximum amount of intrabars that a script can request is 200,000. Some symbols with lengthier history may not have full intrabar coverage for their beginning chart bars with this limitation, meaning that simulated trades on those bars will not be affected by the bar magnifier.

4.18.6 Orders and entries

Just like in real-life trading, Pine strategies use orders to manage positions. In this context, an *order* is a command to simulate a market action, and a *trade* is the result after the order fills. Thus, to enter or exit positions using Pine, users must create orders with parameters that specify how they'll behave.

To take a closer look at how orders work and how they become trades, let's write a simple strategy script:

```
//@version=5
   strategy("My strategy", overlay = true, margin_long = 100, margin_short = 100)
2
   //@function Displays text passed to `txt` when called.
   debugLabel(txt) =>
       label.new(
           bar_index, high, text = txt, color=color.lime, style = label.style_label_
   →lower_right,
            textcolor = color.black, size = size.large
        )
10
   longCondition = bar_index % 20 == 0 // true on every 20th bar
11
   if (longCondition)
12
       debugLabel("Long entry order created")
13
       strategy.entry("My Long Entry Id", strategy.long)
14
   strategy.close_all()
```

In this script, we've defined a longCondition that is true whenever the bar_index is divisible by 20, i.e., every 20th bar. The strategy uses this condition within an if structure to simulate an entry order with strategy.entry() and draws a label at the entry price with the user-defined debugLabel() function. The script calls strategy.close_all() from the



global scope to simulate a market order that closes any open position. Let's see what happens once we add the script to our chart:

The blue arrows on the chart indicate entry locations, and the purple ones mark the points where the strategy closed positions. Notice that the labels precede the actual entry point rather than occurring on the same bar - this is orders in action. By default, Pine strategies wait for the next available price tick before filling orders, as filling an order on the same tick isn't realistic. Also, they recalculate on the close of every historical bar, meaning the next available tick to fill an order at is the open of the next bar in this case. As a result, by default, all orders are delayed by one chart bar.

It's important to note that although the script calls strategy.close_all() from the global scope, forcing execution on every bar, the function call does nothing if the strategy isn't simulating an open position. If there is an open position, the command issues a market order to close it, which executes on the next available tick. For example, when the longCondition is true on bar 20, the strategy places an entry order to fill at the next tick, which is at the open of bar 21. Once the script recalculates its values on that bar's close, the function places an order to close the position, which fills at the open of bar 22.

Order types

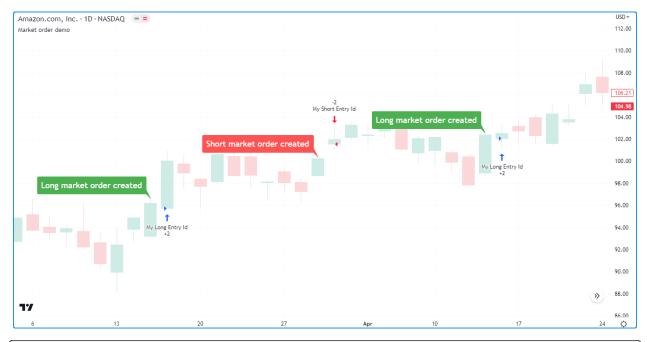
Pine ScriptTM strategies allow users to simulate different order types for their particular needs. The main notable types are *market*, *limit*, *stop*, and *stop-limit*.

Market orders

Market orders are the most basic type of orders. They command a strategy to buy or sell a security as soon as possible, regardless of the price. Consequently, they always execute on the next available price tick. By default, all strategy.

* () functions that generate orders specifically produce market orders.

The following script simulates a long market order when the bar_index is divisible by 2 * cycleLength. Otherwise, it simulates a short market order when the bar_index is divisible by cycleLength, resulting in a strategy with alternating long and short trades once every cycleLength bars:



```
//@version=5
   strategy("Market order demo", overlay = true, margin_long = 100, margin_short = 100)
2
   //@variable Number of bars between long and short entries.
   cycleLength = input.int(10, "Cycle length")
   //@function Displays text passed to `txt` when called.
   debugLabel(txt, lblColor) => label.new(
        bar index, high, text = txt, color = lblColor, textcolor = color.white,
        style = label.style_label_lower_right, size = size.large
10
11
12
   //@variable Returns `true` every `2 * cycleLength` bars.
13
   longCondition = bar_index % (2 * cycleLength) == 0
   //@variable Returns `true` every `cycleLength` bars.
15
   shortCondition = bar_index % cycleLength == 0
16
17
   // Generate a long market order with a `color.green` label on `longCondition`.
18
   if longCondition
19
20
       debugLabel("Long market order created", color.green)
       strategy.entry("My Long Entry Id", strategy.long)
21
   // Otherwise, generate a short market order with a `color.red` label on-
22
   → `shortCondition`.
   else if shortCondition
23
       debugLabel("Short market order created", color.red)
24
       strategy.entry("My Short Entry Id", strategy.short)
25
```

Limit orders

Limit orders command a strategy to enter a position at a specific price or better (lower than specified for long orders and higher for short ones). When the current market price is better than the order command's limit parameter, the order will fill without waiting for the market price to reach the limit level.

To simulate limit orders in a script, pass a price value to an order placement command with a limit parameter. The following example places a limit order 800 ticks below the bar close 100 bars before the last_bar_index:



```
//@version=5
   strategy("Limit order demo", overlay = true, margin_long = 100, margin_short = 100)
3
   //@function Displays text passed to `txt` and a horizontal line at `price` when_
   ⇔called.
   debugLabel(price, txt) =>
       label.new(
            bar_index, price, text = txt, color = color.teal, textcolor = color.white,
            style = label.style_label_lower_right, size = size.large
       line.new(
10
            bar_index, price, bar_index + 1, price, color = color.teal, extend = extend.
11
   →right,
12
            style = line.style_dashed
13
14
   // Generate a long limit order with a label and line 100 bars before the `last_bar_
15
   ⇒index`.
   if last_bar_index - bar_index == 100
16
       limitPrice = close - syminfo.mintick * 800
17
       debugLabel(limitPrice, "Long Limit order created")
       strategy.entry("Long", strategy.long, limit = limitPrice)
```

Note how the script placed the label and started the line several bars before the trade. As long as the price remained above the limitPrice value, the order could not fill. Once the market price reached the limit, the strategy executed the trade mid-bar. If we had set the limitPrice to 800 ticks *above* the bar close rather than *below*, the order would fill immediately since the price is already at a better value:



```
//@version=5
   strategy("Limit order demo", overlay = true, margin_long = 100, margin_short = 100)
2
3
   //@function Displays text passed to `txt` and a horizontal line at `price` when_
4
   ⇔called.
   debugLabel(price, txt) =>
       label.new(
            bar_index, price, text = txt, color = color.teal, textcolor = color.white,
            style = label.style_label_lower_right, size = size.large
       line.new(
10
            bar_index, price, bar_index + 1, price, color = color.teal, extend = extend.
11
   ⇔right,
            style = line.style_dashed
12
13
14
   // Generate a long limit order with a label and line 100 bars before the `last_bar_
15
   ⇒index`.
   if last_bar_index - bar_index == 100
16
       limitPrice = close + syminfo.mintick * 800
17
       debugLabel(limitPrice, "Long Limit order created")
       strategy.entry("Long", strategy.long, limit = limitPrice)
```

Stop and stop-limit orders

Stop orders command a strategy to simulate another order after price reaches the specified stop price or a worse value (higher than specified for long orders and lower for short ones). They are essentially the opposite of limit orders. When the current market price is worse than the stop parameter, the strategy will trigger the subsequent order without waiting for the current price to reach the stop level. If the order placement command includes a limit argument, the subsequent order will be a limit order at the specified value. Otherwise, it will be a market order.

The script below places a stop order 800 ticks above the close 100 bars ago. In this example, the strategy entered a long position when the market price crossed the stop price some bars after it placed the order. Notice that the initial price at the time of the order was better than the one passed to stop. An equivalent limit order would have filled on the

following chart bar:



```
//@version=5
   strategy("Stop order demo", overlay = true, margin_long = 100, margin_short = 100)
2
3
   //@function Displays text passed to `txt` when called and shows the `price` level on_
   \rightarrowthe chart.
   debugLabel(price, txt) =>
       label.new(
6
            bar_index, high, text = txt, color = color.teal, textcolor = color.white,
            style = label.style_label_lower_right, size = size.large
Q
       line.new(bar_index, high, bar_index, price, style = line.style_dotted, color =_
10
   →color.teal)
       line.new(
11
            bar_index, price, bar_index + 1, price, color = color.teal, extend = extend.
12
   ⇔right,
            style = line.style_dashed
13
14
15
   // Generate a long stop order with a label and lines 100 bars before the last bar.
16
17
   if last_bar_index - bar_index == 100
       stopPrice = close + syminfo.mintick * 800
18
       debugLabel(stopPrice, "Long Stop order created")
19
       strategy.entry("Long", strategy.long, stop = stopPrice)
20
```

Order placement commands that use both limit and stop arguments produce stop-limit orders. This order type waits for the price to cross the stop level, then places a limit order at the specified limit price.

Let's modify our previous script to simulate and visualize a stop-limit order. In this example, we use the low value from 100 bars ago as the limit price in the entry command. This script also displays a label and price level to indicate when the strategy crosses the stopPrice, i.e., when the strategy activates the limit order. Notice how the market price initially reaches the limit level, but the strategy doesn't simulate a trade because the price must cross the stopPrice to place the pending limit order at the limitPrice:



```
//@version=5
   strategy("Stop-Limit order demo", overlay = true, margin_long = 100, margin_short =_
2
3
   //@function Displays text passed to `txt` when called and shows the `price` level on_
   →the chart.
   debugLabel(price, txt, lblColor, lineWidth = 1) =>
       label.new(
            bar_index, high, text = txt, color = lblColor, textcolor = color.white,
            style = label.style_label_lower_right, size = size.large
9
       line.new(bar_index, close, bar_index, price, style = line.style_dotted, color =_
10
    →lblColor, width = lineWidth)
       line.new(
11
            bar_index, price, bar_index + 1, price, color = lblColor, extend = extend.
12
    ⇔right,
            style = line.style_dashed, width = lineWidth
13
14
15
   var float stopPrice = na
   var float limitPrice = na
17
18
   // Generate a long stop-limit order with a label and lines 100 bars before the last_
19
   ⇔bar.
   if last_bar_index - bar_index == 100
20
       stopPrice := close + syminfo.mintick * 800
21
       limitPrice := low
22
       debugLabel(limitPrice, "", color.gray)
23
       debugLabel(stopPrice, "Long Stop-Limit order created", color.teal)
24
       strategy.entry("Long", strategy.long, stop = stopPrice, limit = limitPrice)
25
26
   // Draw a line and label once the strategy activates the limit order.
27
   if high >= stopPrice
28
       debugLabel(limitPrice, "Limit order activated", color.green, 2)
29
       stopPrice := na
```

Order placement commands

Pine ScriptTM strategies feature several functions to simulate the placement of orders, known as *order placement commands*. Each command serves a unique purpose and behaves differently from the others.

`strategy.entry()`

This command simulates entry orders. By default, strategies place market orders when calling this function, but they can also create stop, limit, and stop-limit orders when utilizing the stop and limit parameters.

To simplify opening positions, strategy.entry() features several unique behaviors. One such behavior is that this command can reverse an open market position without additional function calls. When an order placed using strategy.entry() fills, the function will automatically calculate the amount the strategy needs to close the open market position and trade qty contracts/shares/lots/units in the opposite direction by default. For example, if a strategy has an open position of 15 shares in the strategy.long direction and calls strategy.entry() to place a market order in the strategy.short direction, the amount the strategy will trade to place the order is 15 shares plus the qty of the new short order.

The example below demonstrates a strategy that uses only strategy.entry() calls to place entry orders. It creates a long market order with a qty value of 15 shares once every 100 bars and a short market order with a qty of 5 once every 25 bars. The script highlights the background blue and red for occurrences of the respective buyCondition and sellCondition:



```
//@version=5
   strategy("Entry demo", "test", overlay = true)
2
3
   //@variable Is `true` on every 100th bar.
   buyCondition = bar_index % 100 == 0
   //@variable Is `true` on every 25th bar except for those that are divisible by 100.
6
   sellCondition = bar_index % 25 == 0 and not buyCondition
   if buyCondition
9
       strategy.entry("buy", strategy.long, qty = 15)
10
   if sellCondition
11
       strategy.entry("sell", strategy.short, qty = 5)
                                                                                (continues on next page)
```

```
bgcolor(buyCondition ? color.new(color.blue, 90) : na)
bgcolor(sellCondition ? color.new(color.red, 90) : na)
```

As we see in the chart above, the order marks show that the strategy traded 20 shares on each order fill rather than 15 and 5. Since strategy.entry() automatically reverses positions, unless otherwise specified via the strategy.risk.allow_entry_in() function, it adds the open position size (15 for long entries) to the new order's size (5 for short entries) when it changes the direction, resulting in a traded quantity of 20 shares.

Notice that in the above example, although the sellCondition occurs three times before another buyCondition, the strategy only places a "sell" order on the first occurrence. Another unique behavior of the strategy.entry() command is that it's affected by a script's *pyramiding* setting. Pyramiding specifies the number of consecutive orders the strategy can fill in the same direction. Its value is 1 by default, meaning the strategy only allows one consecutive order to fill in either direction. Users can set the strategy pyramiding values via the pyramiding parameter of the strategy() function call or the "Pyramiding" input in the "Properties" tab of the script settings.

If we add pyramiding = 3 to our previous script's declaration statement, the strategy will allow up to three consecutive trades in the same direction, meaning it can simulate new market orders on each occurrence of sellCondition:



`strategy.order()`

This command simulates a basic order. Unlike most order placement commands, which contain internal logic to simplify interfacing with strategies, strategy.order() uses the specified parameters without accounting for most additional strategy settings. Orders placed by strategy.order() can open new positions and modify or close existing ones.

The following script uses only strategy.order() calls to create and modify entries. The strategy simulates a long market order for 15 units every 100 bars, then three short orders for five units every 25 bars. The script highlights the background blue and red to indicate when the strategy simulates "buy" and "sell" orders:



```
//@version=5
   strategy("Order demo", "test", overlay = true)
2
3
   //@variable Is `true` on every 100th bar.
4
   buyCond = bar_index % 100 == 0
   //@variable Is `true` on every 25th bar except for those that are divisible by 100.
   sellCond = bar_index % 25 == 0 and not buyCond
   if buyCond
9
       strategy.order("buy", strategy.long, qty = 15) // Enter a long position of 15_
10
   \hookrightarrowunits.
   if sellCond
11
       strategy.order("sell", strategy.short, qty = 5) // Exit 5 units from the long_
12
   ⇒position.
13
   bgcolor(buyCond ? color.new(color.blue, 90) : na)
14
   bgcolor(sellCond ? color.new(color.red, 90) : na)
```

This particular strategy will never simulate a short position, as unlike strategy.entry(), strategy.order() does not automatically reverse positions. When using this command, the resulting market position is the net sum of the current market position and the filled order quantity. After the strategy fills the "buy" order for 15 units, it executes three "sell" orders that reduce the open position by five units each, and 15 - 5 * 3 = 0. The same script would behave differently using strategy.entry(), as per the example shown in the *section above*.

`strategy.exit()`

This command simulates exit orders. It's unique in that it allows a strategy to exit a market position or form multiple exits in the form of stop-loss, take-profit, and trailing stop orders via the loss, stop, profit, limit, and trail_* parameters.

The most basic use of the strategy.exit() command is the creation of levels where the strategy will exit a position due to losing too much money (stop-loss), earning enough money (take-profit), or both (bracket).

The stop-loss and take-profit functionalities of this command are associated with two parameters. The function's loss and profit parameters specify stop-loss and take-profit values as a defined number of ticks away from the entry order's price, while its stop and limit parameters provide specific stop-loss and take-profit price values. The absolute parameters in the function call supersede the relative ones. If a strategy.exit() call contains profit and limit arguments, the command will prioritize the limit value and ignore the profit value. Likewise, it will only consider the stop value when the function call contains stop and loss arguments.

Note: Despite sharing the same names with parameters from strategy.entry() and strategy.order() commands, the limit and stop parameters work differently in strategy.exit(). In the first case, using limit and stop in the command will create a single stop-limit order that opens a limit order after crossing the stop price. In the second case, the command will create a separate limit and stop order to exit from an open position.

All exit orders from strategy.exit() with a from_entry argument are bound to the id of a corresponding entry order; strategies cannot simulate exit orders when there is no open market position or active entry order associated with a from_entry ID.

The following strategy places a "buy" entry order via strategy.entry() and a stop-loss and take-profit order via the strategy.exit() command every 100 bars. Notice that the script calls strategy.exit() twice. The "exit1" command references a "buy1" entry order, and "exit2" references the "buy" order. The strategy will only simulate exit orders from "exit2" because "exit1" references an order ID that doesn't exist:



```
//@version=5
strategy("Exit demo", "test", overlay = true)

(continues on next page)
```

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```
//@variable Is `true` on every 100th bar.
   buyCondition = bar_index % 100 == 0
6
   //@variable Stop-loss price for exit commands.
   var float stopLoss = na
   //@variable Take-profit price for exit commands.
   var float takeProfit = na
10
11
   // Place orders upon `buyCondition`.
12
   if buyCondition
13
       if strategy.position_size == 0.0
14
15
           stopLoss := close * 0.99
           takeProfit := close * 1.01
17
       strategy.entry("buy", strategy.long)
       strategy.exit("exit1", "buy1", stop = stopLoss, limit = takeProfit) // Does_
18
   →nothing. "buy1" order doesn't exist.
       strategy.exit("exit2", "buy", stop = stopLoss, limit = takeProfit)
19
20
   // Set `stopLoss` and `takeProfit` to `na` when price touches either, i.e., when the
21
   →strategy simulates an exit.
   if low <= stopLoss or high >= takeProfit
22
       stopLoss := na
23
       takeProfit := na
24
25
   plot(stopLoss, "SL", color.red, style = plot.style_circles)
   plot(takeProfit, "TP", color.green, style = plot.style_circles)
```

Note that:

• Limit and stop orders from each exit command do not necessarily fill at the specified prices. Strategies can fill limit orders at better prices and stop orders at worse prices, depending on the range of values available to the broker emulator.

If a user does not provide a from_entry argument in the strategy.exit() call, the function will create exit orders for each open entry.

In this example, the strategy creates "buy1" and "buy2" entry orders and calls strategy.exit() without a from_entry argument every 100 bars. As we can see from the order marks on the chart, once the market price reaches the stopLoss or takeProfit values, the strategy fills an exit order for both "buy1" and "buy2" entries:



```
//@version=5
   strategy("Exit all demo", "test", overlay = true, pyramiding = 2)
2
   //@variable Is `true` on every 100th bar.
4
   buyCondition = bar_index % 100 == 0
   //@variable Stop-loss price for exit commands.
   var float stopLoss = na
   //@variable Take-profit price for exit commands.
   var float takeProfit = na
10
11
   // Place orders upon `buyCondition`.
12
   if buyCondition
13
       if strategy.position_size == 0.0
           stopLoss := close * 0.99
15
           takeProfit := close * 1.01
16
       strategy.entry("buy1", strategy.long)
17
       strategy.entry("buy2", strategy.long)
18
       strategy.exit("exit", stop = stopLoss, limit = takeProfit) // Places orders to_
   →exit all open entries.
   // Set `stopLoss` and `takeProfit` to `na` when price touches either, i.e., when the
21
   ⇒strategy simulates an exit.
   if low <= stopLoss or high >= takeProfit
22
       stopLoss := na
23
       takeProfit := na
24
   plot(stopLoss, "SL", color.red, style = plot.style_circles)
26
   plot(takeProfit, "TP", color.green, style = plot.style_circles)
```

It is possible for a strategy to exit from the same entry ID more than once, which facilitates the formation of multi-level exit strategies. When performing multiple exit commands, each order's quantity must be a portion of the traded quantity, with their sum not exceeding the open position. If the qty of the function is less than the size of the current market position, the strategy will simulate a partial exit. If the qty value exceeds the open position quantity, it will reduce the order since it cannot fill more contracts/shares/lots/units than the open position.

(continues on next page)

In the example below, we've modified our previous "Exit demo" script to simulate two stop-loss and take-profit orders per entry. The strategy places a "buy" order with a qty of two shares, "exit1" stop-loss and take-profit orders with a qty of one share, and "exit2" stop-loss and take profit orders with a qty of three shares:



```
//@version=5
   strategy("Multiple exit demo", "test", overlay = true)
2
   //@variable Is `true` on every 100th bar.
   buyCondition = bar_index % 100 == 0
   //@variable Stop-loss price for "exit1" commands.
   var float stopLoss1 = na
8
   //@variable Stop-loss price for "exit2" commands.
9
   var float stopLoss2 = na
10
   //@variable Take-profit price for "exit1" commands.
   var float takeProfit1 = na
12
   //@variable Take-profit price for "exit2" commands.
13
   var float takeProfit2 = na
14
15
   // Place orders upon `buyCondition`.
16
   if buyCondition
17
       if strategy.position_size == 0.0
18
           stopLoss1 := close * 0.99
           stopLoss2 := close * 0.98
20
           takeProfit1 := close * 1.01
21
           takeProfit2 := close * 1.02
22
       strategy.entry("buy", strategy.long, qty = 2)
23
       strategy.exit("exit1", "buy", stop = stopLoss1, limit = takeProfit1, qty = 1)
24
       strategy.exit("exit2", "buy", stop = stopLoss2, limit = takeProfit2, qty = 3)
25
26
   // Set `stopLoss1` and `takeProfit1` to `na` when price touches either.
27
   if low <= stopLoss1 or high >= takeProfit1
28
       stopLoss1 := na
29
       takeProfit1 := na
30
   // Set `stopLoss2` and `takeProfit2` to `na` when price touches either.
```

```
if low <= stopLoss2 or high >= takeProfit2
    stopLoss2 := na
    takeProfit2 := na

plot(stopLoss1, "SL1", color.red, style = plot.style_circles)
plot(stopLoss2, "SL2", color.red, style = plot.style_circles)
plot(takeProfit1, "TP1", color.green, style = plot.style_circles)
plot(takeProfit2, "TP2", color.green, style = plot.style_circles)
```

As we can see from the order marks on the chart, the strategy filled "exit2" orders despite the specified qty value exceeding the traded amount. Rather than using this quantity, the script reduced the orders' sizes to match the remaining position.

Note that:

• All orders generated from a strategy.exit() call belong to the same *strategy.oca.reduce* group, meaning that when either order fills, the strategy reduces all others to match the open position.

It's important to note that orders produced by this command reserve a portion of the open market position to exit. strategy.exit() cannot place an order to exit a portion of the position already reserved for exit by another exit command.

The following script simulates a "buy" market order for 20 shares 100 bars ago with "limit" and "stop" orders of 19 and 20 shares respectively. As we see on the chart, the strategy executed the "stop" order first. However, the traded quantity was only one share. Since the script placed the "limit" order first, the strategy reserved its qty (19 shares) to close the open position, leaving only one share to be closed by the "stop" order:



```
//@version=5
strategy("Reserved exit demo", "test", overlay = true)

//@variable "stop" exit order price.
var float stop = na
//@variable "limit" exit order price
var float limit = na
//@variable Is `true` 100 bars before the `last_bar_index`.
longCondition = last_bar_index - bar_index == 100
```

(continues on next page)

```
10
   if longCondition
11
       stop := close * 0.99
12
       limit := close * 1.01
13
       strategy.entry("buy", strategy.long, 20)
14
       strategy.exit("limit", limit = limit, qty = 19)
15
       strategy.exit("stop", stop = stop, qty = 20)
16
17
   bool showPlot = strategy.position_size != 0
18
   plot(showPlot ? stop : na, "Stop", color.red, 2, plot.style_linebr)
19
   plot(showPlot ? limit : na, "Limit 1", color.green, 2, plot.style_linebr)
```

Another key feature of the strategy.exit() function is that it can create *trailing stops*, i.e., stop-loss orders that trail behind the market price by a specified amount whenever the price moves to a better value in the favorable direction. These orders have two components: the activation level and the trail offset. The activation level is the value the market price must cross to activate the trailing stop calculation, expressed in ticks via the trail_points parameter or as a price value via the trail_price parameter. If an exit call contains both arguments, the trail_price argument takes precedence. The trail offset is the distance the stop will follow behind the market price, expressed in ticks via the trail_offset parameter. For strategy.exit() to create and activate trailing stops, the function call must contain trail_offset and either trail_price or trail_points arguments.

The example below shows a trailing stop in action and visualizes its behavior. The strategy simulates a long entry order on the bar 100 bars before the last bar on the chart, then a trailing stop on the next bar. The script has two inputs: one controls the activation level offset (i.e., the amount past the entry price required to activate the stop), and the other controls the trail offset (i.e., the distance to follow behind the market price when it moves to a better value in the desired direction).

The green dashed line on the chart shows the level the market price must cross to trigger the trailing stop order. After the price crosses this level, the script plots a blue line to signify the trailing stop. When the price rises to a new high value, which is favorable for the strategy since it means the position's value is increasing, the stop also rises to maintain a distance of trailingStopOffset ticks behind the current price. When the price decreases or doesn't reach a new high point, the stop value stays the same. Eventually, the price crosses below the stop, triggering the exit:



//@version=5
strategy("Trailing stop order demo", overlay = true, margin_long = 100, margin_short_(continues on next page)

```
\rightarrow= 100)
   //@variable Offset used to determine how far above the entry price (in ticks) the_
   →activation level will be located.
   activationLevelOffset = input(1000, "Activation Level Offset (in ticks)")
   //@variable Offset used to determine how far below the high price (in ticks) the_

→trailing stop will trail the chart.

   trailingStopOffset = input(2000, "Trailing Stop Offset (in ticks)")
   //@function Displays text passed to `txt` when called and shows the `price` level on_
9
   \rightarrowthe chart.
   debugLabel(price, txt, lblColor, hasLine = false) =>
10
11
       label.new(
            bar_index, price, text = txt, color = lblColor, textcolor = color.white,
12
            style = label.style_label_lower_right, size = size.large
13
14
       if hasLine
15
           line.new(
16
                 bar_index, price, bar_index + 1, price, color = lblColor, extend =__
17
    ⇔extend.right,
                 style = line.style_dashed
18
             )
19
20
   //@variable The price at which the trailing stop activation level is located.
21
   var float trailPriceActivationLevel = na
22
   //@variable The price at which the trailing stop itself is located.
   var float trailingStop = na
24
   //@variable Caclulates the value that Trailing Stop would have if it were active at_
25
   →the moment.
   theoreticalStopPrice = high - trailingStopOffset * syminfo.mintick
26
27
   // Generate a long market order to enter 100 bars before the last bar.
28
29
   if last_bar_index - bar_index == 100
       strategy.entry("Long", strategy.long)
30
31
   // Generate a trailing stop 99 bars before the last bar.
32
   if last_bar_index - bar_index == 99
33
       trailPriceActivationLevel := open + syminfo.mintick * activationLevelOffset
34
35
       strategy.exit(
             "Trailing Stop", from_entry = "Long", trail_price =_
36
   →trailPriceActivationLevel,
            trail_offset = trailingStopOffset
37
38
       debugLabel(trailPriceActivationLevel, "Trailing Stop Activation Level", color.
39
   ⇒green, true)
   // Visualize the trailing stop mechanic in action.
41
   // If there is an open trade, check whether the Activation Level has been achieved.
42
   // If it has been achieved, track the trailing stop by assigning its value to a_
43
   \rightarrowvariable.
   if strategy.opentrades == 1
44
       if na(trailingStop) and high > trailPriceActivationLevel
45
           debugLabel(trailPriceActivationLevel, "Activation level crossed", color.green)
47
            trailingStop := theoreticalStopPrice
           debugLabel(trailingStop, "Trailing Stop Activated", color.blue)
48
49
       else if theoreticalStopPrice > trailingStop
```

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```
trailingStop := theoreticalStopPrice

// Visualize the movement of the trailing stop.

plot(trailingStop, "Trailing Stop")
```

`strategy.close()` and `strategy.close_all()`

These commands simulate exit positions using market orders. The functions close trades upon being called rather than at a specific price.

The example below demonstrates a simple strategy that places a "buy" order via strategy.entry() once every 50 bars that it closes with a market order using strategy.close() 25 bars afterward:



```
//@version=5
   strategy("Close demo", "test", overlay = true)
2
   //@variable Is `true` on every 50th bar.
   buyCond = bar_index % 50 == 0
   //@variable Is `true` on every 25th bar except for those that are divisible by 50.
   sellCond = bar_index % 25 == 0 and not buyCond
   if buyCond
       strategy.entry("buy", strategy.long)
   if sellCond
11
       strategy.close("buy")
12
13
   bgcolor(buyCond ? color.new(color.blue, 90) : na)
14
   bgcolor(sellCond ? color.new(color.red, 90) : na)
```

Unlike most other order placement commands, the id parameter of strategy.close() references an existing entry ID to close. If the specified id does not exist, the command will not execute an order. If a position was formed from multiple entries with the same ID, the command will exit all entries simultaneously.

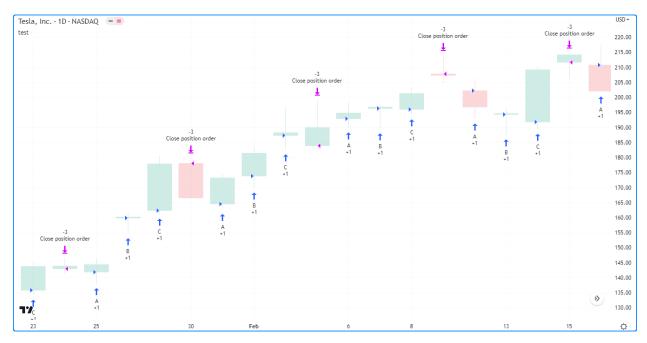
To demonstrate, the following script places a "buy" order once every 25 bars. The script closes all "buy" entries once every 100 bars. We've included pyramiding = 3 in the strategy() declaration statement to allow the strategy to simulate up to three orders in the same direction:



```
//@version=5
   strategy("Multiple close demo", "test", overlay = true, pyramiding = 3)
2
   //@variable Is `true` on every 100th bar.
   sellCond = bar_index % 100 == 0
   //@variable Is `true` on every 25th bar except for those that are divisible by 100.
   buyCond = bar_index % 25 == 0 and not sellCond
   if buyCond
9
       strategy.entry("buy", strategy.long)
10
   if sellCond
11
12
       strategy.close("buy")
13
   bgcolor(buyCond ? color.new(color.blue, 90) : na)
14
   bgcolor(sellCond ? color.new(color.red, 90) : na)
```

For cases where a script has multiple entries with different IDs, the strategy.close_all() command can come in handy since it closes all entries, irrespective of their IDs.

The script below places "A", "B", and "C" entry orders sequentially based on the number of open trades, then closes all of them with a single market order:



`strategy.cancel()` and `strategy.cancel_all()`

These commands allow a strategy to cancel pending orders, i.e., those generated by strategy.exit() or by strategy.order() or strategy.entry() when they use limit or stop arguments.

The following strategy simulates a "buy" limit order 500 ticks below the closing price 100 bars ago, then cancels the order on the next bar. The script draws a horizontal line at the limitPrice and colors the background green and orange to indicate when the limit order is placed and canceled respectively. As we can see, nothing happened once the market price crossed the limitPrice because the strategy already canceled the order:



```
//@version=5
   strategy("Cancel demo", "test", overlay = true)
2
   //@variable Draws a horizontal line at the `limit` price of the "buy" order.
4
   var line limitLine = na
   //@variable Returns `color.green` when the strategy places the "buy" order, `color.
   →orange` when it cancels the order.
   color bgColor = na
   if last_bar_index - bar_index == 100
10
       float limitPrice = close - syminfo.mintick * 500
11
       strategy.entry("buy", strategy.long, limit = limitPrice)
12
       limitLine := line.new(bar_index, limitPrice, bar_index + 1, limitPrice, extend =_
13
   →extend.right)
       bgColor := color.new(color.green, 50)
14
15
   if last_bar_index - bar_index == 99
16
       strategy.cancel("buy")
17
       bgColor := color.new(color.orange, 50)
   bgcolor(bgColor)
```

As with strategy.close(), the id parameter of strategy.cancel() refers to the ID of an existing entry. This command will do nothing if the id parameter references an ID that doesn't exist. When there are multiple pending orders with the same ID, this command will cancel all of them at once.

In this example, we've modified the previous script to place a "buy" limit order on three consecutive bars starting from 100 bars ago. The strategy cancels all of them after the bar_index is 97 bars away from the most recent bar, resulting in it doing nothing when the price crosses any of the lines:



```
//@version=5
   strategy("Multiple cancel demo", "test", overlay = true, pyramiding = 3)
2
   //@variable Draws a horizontal line at the `limit` price of the "buy" order.
4
   var line limitLine = na
   //@variable Returns `color.green` when the strategy places the "buy" order, `color.
   →orange` when it cancels the order.
   color bgColor = na
   if last_bar_index - bar_index <= 100 and last_bar_index - bar_index >= 98
10
       float limitPrice = close - syminfo.mintick * 500
11
       strategy.entry("buy", strategy.long, limit = limitPrice)
12
       limitLine := line.new(bar_index, limitPrice, bar_index + 1, limitPrice, extend =_
13
   →extend.right)
       bgColor := color.new(color.green, 50)
14
15
   if last_bar_index - bar_index == 97
16
       strategy.cancel("buy")
17
       bgColor := color.new(color.orange, 50)
   bgcolor(bgColor)
```

Note that:

• We added pyramiding = 3 to the script's declaration statement to allow three strategy.entry() orders to fill. Alternatively, the script would achieve the same output by using strategy.order() since it isn't sensitive to the pyramiding setting.

It's important to note that neither strategy.cancel() nor strategy.cancel_all() can cancel *market* orders, as the strategy executes them immediately upon the next tick. Strategies cannot cancel orders after they've been filled. To close an open position, use strategy.close() or strategy.close_all().

This example simulates a "buy" market order 100 bars ago, then attempts to cancel all pending orders on the next bar. Since the strategy already filled the "buy" order, the strategy.cancel_all() command does nothing in this case, as there are no pending orders to cancel:



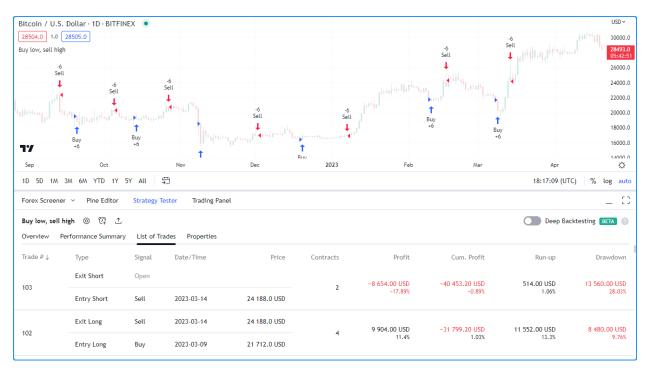
```
//@version=5
   strategy("Cancel market demo", "test", overlay = true)
2
   //@variable Returns `color.green` when the strategy places the "buy" order, `color.
   →orange` when it tries to cancel.
   color bgColor = na
   if last_bar_index - bar_index == 100
       strategy.entry("buy", strategy.long)
       bgColor := color.new(color.green, 50)
10
   if last_bar_index - bar_index == 99
11
       strategy.cancel_all()
12
       bgColor := color.new(color.orange, 50)
13
   bgcolor(bgColor)
```

4.18.7 Position sizing

Pine ScriptTM strategies feature two ways to control the sizes of simulated trades:

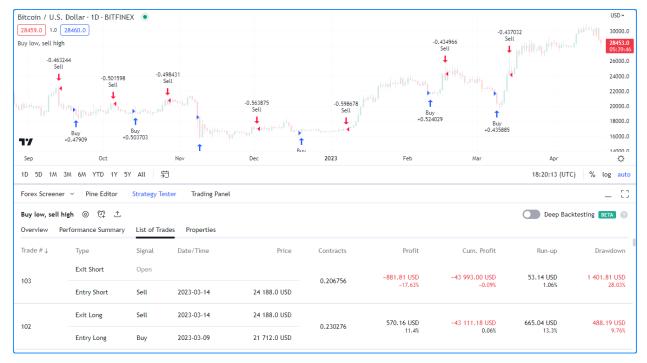
- Set a default fixed quantity type and value for all orders using the default_qty_type and default_qty_value arguments in the strategy() function, which also sets the default values in the "Properties" tab of the script settings.
- Specify the qty argument when calling strategy.entry(). When a user supplies this argument to the function, the script ignores the strategy's default quantity value and type.

The following example simulates "Buy" orders of longAmount size whenever the low price equals the lowest value, and "Sell" orders of shortAmount size when the high price equals the highest value:



```
//@version=5
   strategy("Buy low, sell high", overlay = true, default_qty_type = strategy.cash,_
2
   →default_qty_value = 5000)
3
                     = input.int(20, "Length")
         length
4
   float longAmount = input.float(4.0, "Long Amount")
   float shortAmount = input.float(2.0, "Short Amount")
   float highest = ta.highest(length)
   float lowest = ta.lowest(length)
9
10
   switch
11
                       => strategy.entry("Buy", strategy.long, longAmount)
       low == lowest
12
       high == highest => strategy.entry("Sell", strategy.short, shortAmount)
```

Notice that in the above example, although we've specified the default_qty_type and default_qty_value arguments in the declaration statement, the script does not use these defaults for the simulated orders. Instead, it sizes them as a longAmount and shortAmount of units. If we want the script to use the default type and value, we must remove the qty specification from the strategy.entry() calls:



```
//@version=5
strategy("Buy low, sell high", overlay = true, default_qty_type = strategy.cash, default_qty_value = 5000)

int length = input.int(20, "Length")

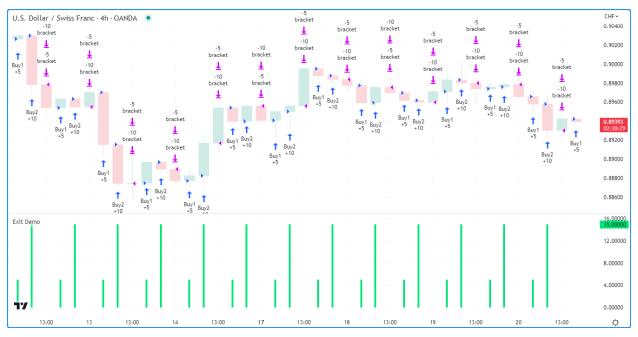
float highest = ta.highest(length)
float lowest = ta.lowest(length)

switch
low == lowest => strategy.entry("Buy", strategy.long)
high == highest => strategy.entry("Sell", strategy.short)
```

4.18.8 Closing a market position

Although it is possible to simulate an exit from a specific entry order shown in the List of Trades tab of the *Strategy Tester* module, all orders are linked according to FIFO (first in, first out) rules. If the user does not specify the from_entry parameter of a strategy.exit() call, the strategy will exit the open market position starting from the first entry order that opened it.

The following example simulates two orders sequentially: "Buy1" at the market price for the last 100 bars and "Buy2" once the position size matches the size of "Buy1". The strategy only places an exit order when the positionSize is 15 units. The script does not supply a from_entry argument to the strategy.exit() command, so the strategy places exit orders for all open positions each time it calls the function, starting with the first. It plots the positionSize in a separate pane for visual reference:



```
//@version=5
   strategy("Exit Demo", pyramiding = 2)
   float positionSize = strategy.position_size
4
   if positionSize == 0 and last_bar_index - bar_index <= 100
6
       strategy.entry("Buy1", strategy.long, 5)
   else if positionSize == 5
       strategy.entry("Buy2", strategy.long, 10)
   else if positionSize == 15
10
       strategy.exit("bracket", loss = 10, profit = 10)
11
12
   plot(positionSize == 0 ? na : positionSize, "Position Size", color.lime, 4, plot.
13
   →style_histogram)
```

Note that:

• We included pyramiding = 2 in our script's declaration statement to allow it to simulate two consecutive orders in the same direction.

Suppose we wanted to exit "Buy2" before "Buy1". Let's see what happens if we instruct the strategy to close "Buy2" before "Buy1" when it fills both orders:

| Exit Demo 🔞 🐯 🐧 | | | | | | | | Deep Backtesting BETA (?) | | |
|-----------------|------------------|----------------------------|------------------|-------------|-----------|---------------------|-----------------|---------------------------|-------------------|--|
| Overview Per | rformance Summar | y List of Trades Propertie | PS . | | | | | | | |
| Trade #↓ | Туре | Signal | Date/Time | Price | Contracts | Profit | Cum. Profit | Run-up | Drawdown | |
| 100 | Exit Long | Open | | | 5 | -0.00 CHF -0.03% | -0.16 CHF 0% | 0.00 CHF 0.01% | 0.00 CHF 0.08% | |
| | Entry Long | Buy1 | 2023-04-20 17:00 | 0.89423 CHF | | | | | | |
| 99 | Exit Long | bracket | 2023-04-20 13:00 | 0.89300 CHF | 5 | -0.01 CHF -0.31% | -0.15 CHF 0% | 0.01 CHF 0.11% | 0.02 CHF 0.39% | |
| | Entry Long | Buy2 | 2023-04-20 09:00 | 0.89582 CHF | | | | | | |
| 98 | Exit Long | Close entry(s) order Buy2 | 2023-04-20 13:00 | 0.89300 CHF | 5 | -0.01 CHF -0.31% | -0.14 CHF 0% | 0.01 CHF 0.11% | 0.02 CHF 0.39% | |
| | Entry Long | Buy2 | 2023-04-20 09:00 | 0.89582 CHF | | | | | | |
| 97 | Exit Long | Close entry(s) order Buy2 | 2023-04-20 13:00 | 0.89300 CHF | 5 | -0.02 CHF -0.4% | -0.13 CHF 0% | 0.00 CHF 0.06% | 0.02 CHF 0.48% | |
| | Entry Long | Buy1 | 2023-04-20 05:00 | 0.89660 CHF | | | | | | |

```
//@version=5
   strategy("Exit Demo", pyramiding = 2)
2
   float positionSize = strategy.position_size
   if positionSize == 0 and last_bar_index - bar_index <= 100
       strategy.entry("Buy1", strategy.long, 5)
   else if positionSize == 5
       strategy.entry("Buy2", strategy.long, 10)
   else if positionSize == 15
       strategy.close("Buy2")
11
       strategy.exit("bracket", "Buy1", loss = 10, profit = 10)
12
13
   plot(positionSize == 0 ? na : positionSize, "Position Size", color.lime, 4, plot.
   →style_histogram)
```

As we can see in the Strategy Tester's "List of Trades" tab, rather than closing the "Buy2" position with strategy.close(), it closes the quantity of "Buy1" first, which is half the quantity of the close order, then closes half of the "Buy2" position, as the broker emulator follows FIFO rules by default. Users can change this behavior by specifying close_entries_rule = "ANY" in the strategy() function.

4.18.9 OCA groups

One-Cancels-All (OCA) groups allow a strategy to fully or partially cancel other orders upon the execution of order placement commands, including strategy.entry() and strategy.order(), with the same oca_name, depending on the oca_type that the user provides in the function call.

'strategy.oca.cancel'

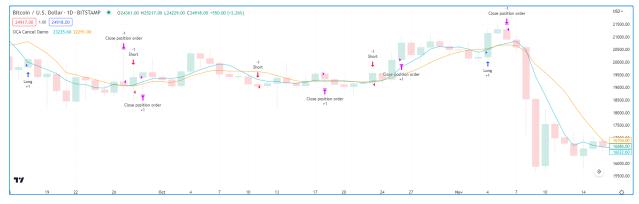
The strategy.oca.cancel OCA type cancels all orders with the same oca_name upon the fill or partial fill of an order from the group.

For example, the following strategy executes orders upon ma1 crossing ma2. When the strategy.position_size is 0, it places long and short stop orders on the high and low of the bar. Otherwise, it calls strategy.close_all() to close all open positions with a market order. Depending on the price action, the strategy may fill both orders before issuing a close order. Additionally, if the broker emulator's intrabar assumption supports it, both orders may fill on the same bar. The strategy.close_all() command does nothing in such cases, as the script cannot invoke the action until after already executing both orders:



```
//@version=5
2
   strategy("OCA Cancel Demo", overlay=true)
   float ma1 = ta.sma(close, 5)
   float ma2 = ta.sma(close, 9)
6
   if ta.cross(ma1, ma2)
       if strategy.position_size == 0
           strategy.order("Long", strategy.long, stop = high)
           strategy.order("Short", strategy.short, stop = low)
10
       else
11
           strategy.close_all()
12
13
   plot(ma1, "Fast MA", color.aqua)
14
   plot(ma2, "Slow MA", color.orange)
```

To eliminate scenarios where the strategy fills long and short orders before a close order, we can instruct it to cancel one order after it executes the other. In this example, we've set the oca_name for both strategy.order() commands to "Entry" and their oca_type to strategy.oca.cancel:



```
strategy.order("Short", strategy.short, stop = low, oca_name = "Entry", oca_

type = strategy.oca.cancel)
else
strategy.close_all()

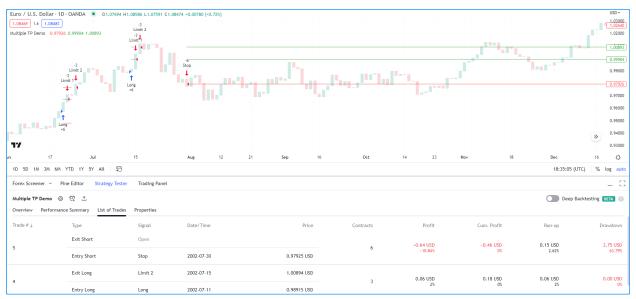
plot(ma1, "Fast MA", color.aqua)
plot(ma2, "Slow MA", color.orange)
```

'strategy.oca.reduce'

The strategy.oca.reduce OCA type does not cancel orders. Instead, it reduces the size of orders with the same oca_name upon each new fill by the number of closed contracts/shares/lots/units, which is particularly useful for exit strategies.

The following example demonstrates an attempt at a long-only exit strategy that generates a stop-loss order and two take-profit orders for each new entry. Upon the crossover of two moving averages, it simulates a "Long" entry order using strategy.entry() with a qty of 6 units, then simulates stop/limit orders for 6, 3, and 3 units using strategy.order() at the stop, limit1, and limit2 prices respectively.

After adding the strategy to our chart, we see it doesn't work as intended. The issue with this script is that strategy.order() doesn't belong to an OCA group by default, unlike strategy.exit(). Since we have not explicitly assigned the orders to an OCA group, the strategy does not cancel or reduce them when it fills one, meaning it's possible to trade a greater quantity than the open position and reverse the direction:



```
//@version=5
   strategy("Multiple TP Demo", overlay = true)
2
   var float stop
4
   var float limit1 = na
   var float limit2 = na
6
   bool longCondition = ta.crossover(ta.sma(close, 5), ta.sma(close, 9))
8
   if longCondition and strategy.position_size == 0
9
              := close * 0.99
       stop
10
       limit1 := close * 1.01
11
       limit2 := close * 1.02
```

(continues on next page)

```
strategy.entry("Long", strategy.long, 6)
13
       strategy.order("Stop", strategy.short, stop = stop, gty = 6)
14
       strategy.order("Limit 1", strategy.short, limit = limit1, qty = 3)
15
       strategy.order("Limit 2", strategy.short, limit = limit2, qty = 3)
17
   bool showPlot = strategy.position_size != 0
   plot(showPlot ? stop : na, "Stop",
                                          color.red,
                                                         style = plot.style_linebr)
19
   plot(showPlot ? limit1 : na, "Limit 1", color.green, style = plot.style_linebr)
20
   plot(showPlot ? limit2 : na, "Limit 2", color.green, style = plot.style_linebr)
```

For our strategy to work as intended, we must instruct it to reduce the number of units for the other stop-loss/take-profit orders so that they do not exceed the size of the remaining open position.

In the example below, we've set the <code>oca_name</code> for each order in our exit strategy to "Bracket" and the <code>oca_type</code> to strategy.oca.reduce. These settings tell the strategy to reduce the <code>qty</code> values of orders in the "Bracket" group by the <code>qty</code> filled when it executes one of them, preventing it from trading an excessive number of units and causing a reversal:



```
//@version=5
   strategy ("Multiple TP Demo", overlay = true)
2
   var float stop
4
   var float limit1 = na
   var float limit2 = na
   bool longCondition = ta.crossover(ta.sma(close, 5), ta.sma(close, 9))
   if longCondition and strategy.position_size == 0
            := close * 0.99
       stop
10
       limit1 := close * 1.01
11
       limit2 := close * 1.02
12
       strategy.entry("Long", strategy.long, 6)
13
       strategy.order("Stop", strategy.short, stop = stop, qty = 6, oca_name = "Bracket
   →", oca_type = strategy.oca.reduce)
       strategy.order("Limit 1", strategy.short, limit = limit1, qty = 3, oca_name =
15
   →"Bracket", oca_type = strategy.oca.reduce)
       strategy.order("Limit 2", strategy.short, limit = limit2, qty = 6, oca_name =
16
   →"Bracket", oca_type = strategy.oca.reduce)
   bool showPlot = strategy.position_size != 0
   plot(showPlot ? stop : na, "Stop",
                                         color.red,
                                                         style = plot.style_linebr)
   plot(showPlot ? limit1 : na, "Limit 1", color.green, style = plot.style_linebr)
20
  plot(showPlot ? limit2 : na, "Limit 2", color.green, style = plot.style_linebr)
```

Note that:

• We changed the qty of the "Limit 2" order to 6 instead of 3 because the strategy will reduce its value by 3 when it fills the "Limit 1" order. Keeping the qty value of 3 would cause it to drop to 0 and never fill after filling the first limit order.

`strategy.oca.none`

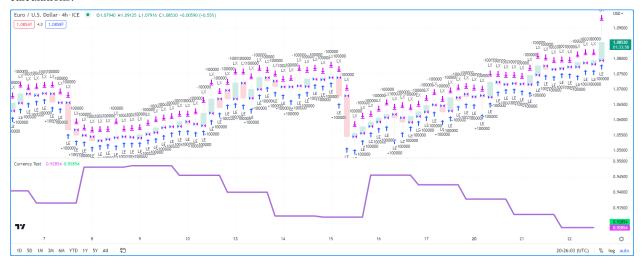
The strategy.oca.none OCA type specifies that an order executes independently of any OCA group. This value is the default oca_type for strategy.order() and strategy.entry() order placement commands.

Note: If two order placement commands have the same oca_name but different oca_type values, the strategy considers them to be from two distinct groups. i.e., OCA groups cannot combine strategy.oca.cancel, strategy.oca.reduce, and strategy.oca.none OCA types.

4.18.10 Currency

Pine ScriptTM strategies can use different base currencies than the instruments they calculate on. Users can specify the simulated account's base currency by including a currency.* variable as the currency argument in the strategy() function, which will change the script's strategy.account_currency value. The default currency value for strategies is currency. NONE, meaning that the script uses the base currency of the instrument on the chart.

When a strategy script uses a specified base currency, it multiplies the simulated profits by the FX_IDC conversion rate from the previous trading day. For example, the strategy below places an entry order for a standard lot (100,000 units) with a profit target and stop-loss of 1 point on each of the last 500 chart bars, then plots the net profit alongside the inverted daily close of the symbol in a separate pane. We have set the base currency to currency. EUR. When we add this script to FX_IDC:EURUSD, the two plots align, confirming the strategy uses the previous day's rate from this symbol for its calculations:



```
//@version=5
strategy("Currency Test", currency = currency.EUR)

if last_bar_index - bar_index < 500
    strategy.entry("LE", strategy.long, 100000)
    strategy.exit("LX", "LE", profit = 1, loss = 1)
plot(math.abs(ta.change(strategy.netprofit)), "1 Point profit", color = color.fuchsia,</pre>
```

(continues on next page)

```
⇒ linewidth = 4)

plot(request.security(syminfo.tickerid, "D", 1 / close)[1], "Previous day's inverted.

⇒price", color = color.lime)
```

Note that:

When trading on timeframes higher than daily, the strategy will use the closing price from one trading day
before the bar closes for cross-rate calculation on historical bars. For example, on a weekly timeframe, it will
base the cross-rate on the previous Thursday's closing value, though the strategy will still use the daily closing
rate for real-time bars.

4.18.11 Altering calculation behavior

Strategies execute on all historical bars available from a chart, then automatically continue their calculations in real-time as new data is available. By default, strategy scripts only calculate once per confirmed bar. We can alter this behavior by changing the parameters of the strategy() function or clicking the checkboxes in the "Recalculate" section of the script's "Properties" tab.

'calc on every tick'

calc_on_every_tick is an optional setting that controls the calculation behavior on real-time data. When this parameter is enabled, the script will recalculate its values on each new price tick. By default, its value is false, meaning the script only executes calculations after a bar is confirmed.

Enabling this calculation behavior may be particularly useful when forward testing since it facilitates granular, real-time strategy simulation. However, it's important to note that this behavior introduces a data difference between real-time and historical simulations, as historical bars do not contain tick information. Users should exercise caution with this setting, as the data difference may cause a strategy to repaint its history.

The following script will simulate a new order each time that close reaches the highest or lowest value over the input length. Since calc_on_every_tick is enabled in the strategy declaration, the script will simulate new orders on each new real-time price tick after compilation:

```
//@version=5
   strategy("Donchian Channel Break", overlay = true, calc_on_every_tick = true,
   \rightarrowpyramiding = 20)
3
   int length = input.int(15, "Length")
4
   float highest = ta.highest(close, length)
   float lowest = ta.lowest(close, length)
   if close == highest
       strategy.entry("Buy", strategy.long)
10
   if close == lowest
11
       strategy.entry("Sell", strategy.short)
12
13
   //@variable The starting time for real-time bars.
   var realTimeStart = timenow
15
16
   // Color the background of real-time bars.
17
   bgcolor(time_close >= realTimeStart ? color.new(color.orange, 80) : na)
18
```

(continues on next page)

```
plot(highest, "Highest", color = color.lime)
plot(lowest, "Lowest", color = color.red)
```

Note that:

- The script uses a pyramiding value of 20 in its declaration, which allows the strategy to simulate a maximum of 20 trades in the same direction.
- To visually demarcate what bars are processed as real-time bars by the strategy, the script colors the background for all bars since the timenow when it was last compiled.

After applying the script to the chart and letting it calculate on some real-time bars, we may see an output like the following:



The script placed "Buy" orders on each new real-time tick the condition was valid on, resulting in multiple orders per bar. However, it may surprise users unfamiliar with this behavior to see the strategy's outputs change after recompiling the script, as the bars that it previously executed real-time calculations on are now historical bars, which do not hold tick information:



`calc_on_order_fills`

The optional calc_on_order_fills setting enables the recalculation of a strategy immediately after simulating an order fill, which allows the script to use more granular prices and place additional orders without waiting for a bar to be confirmed.

Enabling this setting can provide the script with additional data that would otherwise not be available until after a bar closes, such as the current average price of a simulated position on an unconfirmed bar.

The example below shows a simple strategy declared with <code>calc_on_order_fills</code> enabled that simulates a "Buy" order when the strategy.position_size is 0. The script uses the strategy.position_avg_price to calculate a <code>stopLoss</code> and <code>takeProfit</code> and simulates "Exit" orders when the price crosses them, regardless of whether the bar is confirmed. As a result, as soon as an exit is triggered, the strategy recalculates and places a new entry order because the strategy.position_size is once again equal to 0. The strategy places the order once the exit happens and executes it on the next tick after the exit, which will be one of the bar's OHLC values, depending on the emulated intrabar movement:



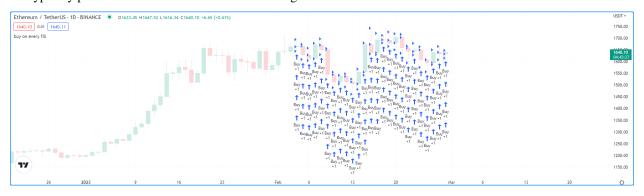
```
//@version=5
   strategy("Intrabar exit", overlay = true, calc_on_order_fills = true)
2
3
   float stopSize = input.float(5.0, "SL %", minval = 0.0) / 100.0
   float profitSize = input.float(5.0, "TP %", minval = 0.0) / 100.0
   if strategy.position_size == 0.0
       strategy.entry("Buy", strategy.long)
8
   float stopLoss = strategy.position_avg_price * (1.0 - stopSize)
10
   float takeProfit = strategy.position_avg_price * (1.0 + profitSize)
11
12
   strategy.exit("Exit", stop = stopLoss, limit = takeProfit)
13
```

Note that:

• With calc_on_order_fills turned off, the same strategy will only ever enter one bar after it triggers an exit order. First, the mid-bar exit will happen, but no entry order. Then, the strategy will simulate an entry order once the bar closes, which it will fill on the next tick after that, i.e., the open of the next bar.

It's important to note that enabling calc_on_order_fills may produce unrealistic strategy results, as the broker emulator may assume order prices that are not possible when trading in real-time. Users must exercise caution with this setting and carefully consider the logic in their scripts.

The following example simulates a "Buy" order after each new order fill and bar confirmation over a 25-bar window from the last_bar_index when the script loaded on the chart. With the setting enabled, the strategy simulates four entries per bar since the emulator considers each bar to have four ticks (open, high, low, close), which is unrealistic behavior, as it's not typically possible for an order to fill at the exact high or low of a bar:



'process_orders_on_close'

The default strategy behavior simulates orders at the close of each bar, meaning that the earliest opportunity to fill the orders and execute strategy calculations and alerts is upon the opening of the following bar. Traders can change this behavior to process a strategy using the closing value of each bar by enabling the process_orders_on_close setting.

This behavior is most useful when backtesting manual strategies in which traders exit positions before a bar closes or in scenarios where algorithmic traders in non-24x7 markets set up after-hours trading capability so that alerts sent after close still have hope of filling before the following day.

Note that:

• It's crucial to be aware that using strategies with process_orders_on_close in a live trading environment may lead to a repainting strategy, as alerts on the close of a bar still occur when the market closes, and orders may not fill until the next market open.

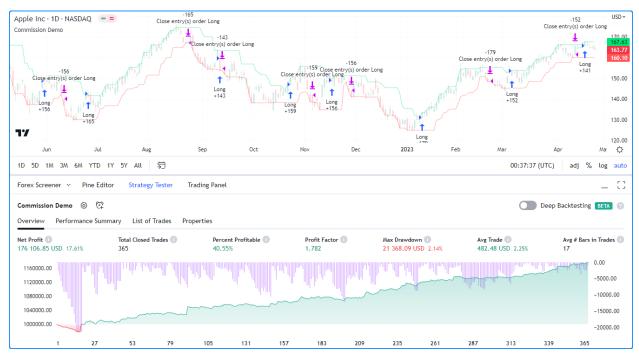
4.18.12 Simulating trading costs

For a strategy performance report to contain relevant, meaningful data, traders should strive to account for potential real-world costs in their strategy results. Neglecting to do so may give traders an unrealistic view of strategy performance and undermine the credibility of test results. Without modeling the potential costs associated with their trades, traders may overestimate a strategy's historical profitability, potentially leading to suboptimal decisions in live trading. Pine ScriptTM strategies include inputs and parameters for simulating trading costs in performance results.

Commission

Commission refers to the fee a broker/exchange charges when executing trades. Depending on the broker/exchange, some may charge a flat fee per trade or contract/share/lot/unit, and others may charge a percentage of the total transaction value. Users can set the commission properties of their strategies by including commission_type and commission_value arguments in the strategy() function or by setting the "Commission" inputs in the "Properties" tab of the strategy settings.

The following script is a simple strategy that simulates a "Long" position of 2% of equity when close equals the highest value over the length, and closes the trade when it equals the lowest value:



```
//@version=5
strategy("Commission Demo", overlay=true, default_qty_value = 2, default_qty_type =_
strategy.percent_of_equity)

length = input.int(10, "Length")

float highest = ta.highest(close, length)
float lowest = ta.lowest(close, length)

switch close
    highest => strategy.entry("Long", strategy.long)
    lowest => strategy.close("Long")

plot(highest, color = color.new(color.lime, 50))
plot(lowest, color = color.new(color.red, 50))
```

Upon inspecting the results in the Strategy Tester, we see that the strategy had a positive equity growth of 17.61% over the testing range. However, the backtest results do not account for fees the broker/exchange may charge. Let's see what happens to these results when we include a small commission on every trade in the strategy simulation. In this example, we've included commission_type = strategy.commission.percent and commission_value = 1 in the strategy() declaration, meaning it will simulate a commission of 1% on all executed orders:



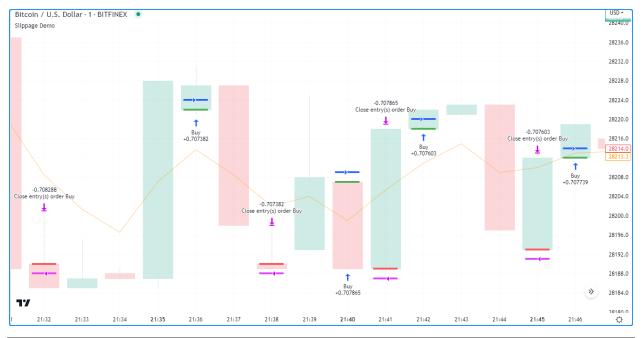
```
//@version=5
   strategy(
2
        "Commission Demo", overlay=true, default_qty_value = 2, default_qty_type =_
   →strategy.percent_of_equity,
        commission_type = strategy.commission.percent, commission_value = 1
   length = input.int(10, "Length")
   float highest = ta.highest(close, length)
   float lowest = ta.lowest(close, length)
10
11
   switch close
12
       highest => strategy.entry("Long", strategy.long)
13
       lowest => strategy.close("Long")
14
15
   plot(highest, color = color.new(color.lime, 50))
16
   plot(lowest, color = color.new(color.red, 50))
```

As we can see in the example above, after applying a 1% commission to the backtest, the strategy simulated a significantly reduced net profit of only 1.42% and a more volatile equity curve with an elevated max drawdown, highlighting the impact commission simulation can have on a strategy's test results.

Slippage and unfilled limits

In real-life trading, a broker/exchange may fill orders at slightly different prices than a trader intended due to volatility, liquidity, order size, and other market factors, which can profoundly impact a strategy's performance. The disparity between expected prices and the actual prices at which the broker/exchange executes trades is what we refer to as slippage. Slippage is dynamic and unpredictable, making it impossible to simulate precisely. However, factoring in a small amount of slippage on each trade during a backtest or forward test may help the results better align with reality. Users can model slippage in their strategy results, sized as a fixed number of ticks, by including a slippage argument in the strategy() declaration or by setting the "Slippage" input in the "Properties" tab of the strategy settings.

The following example demonstrates how slippage simulation affects the fill prices of market orders in a strategy test. The script below places a "Buy" market order of 2% equity when the market price is above an EMA while the EMA is rising and closes the position when the price dips below the EMA while it's falling. We've included slippage = 20 in the strategy() function, which declares that the price of each simulated order will slip 20 ticks in the direction of the trade. The script uses strategy.opentrades.entry_bar_index() and strategy.closedtrades.exit_bar_index() to get the entryIndex and exitIndex, which it utilizes to obtain the fillPrice of the order. When the bar index is at the entryIndex, the fillPrice is the first strategy.opentrades.entry_price() value. At the exitIndex, fillPrice is the strategy.closedtrades.exit_price() value from the last closed trade. The script plots the expected fill price along with the simulated fill price after slippage to visually compare the difference:



```
//@version=5
   strategy (
2
         "Slippage Demo", overlay = true, slippage = 20,
        default_qty_value = 2, default_qty_type = strategy.percent_of_equity
    )
6
   int length = input.int(5, "Length")
   //@variable Exponential moving average with an input `length`.
   float ma = ta.ema(close, length)
10
11
   //@variable Returns
                        `true` when `ma` has increased and `close` is greater than it,
12
   \hookrightarrow false otherwise.
   bool longCondition = close > ma and ma > ma[1]
                                                                                   (continues on next page)
```

(continued from previous page)

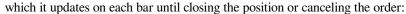
```
//@variable Returns `true` when `ma` has decreased and `close` is less than it,
   →`false` otherwise.
   bool shortCondition = close < ma and ma < ma[1]
15
   // Enter a long market position on `longCondition`, close the position on_
17
   → `shortCondition`.
   if longCondition
18
       strategy.entry("Buy", strategy.long)
19
   if shortCondition
20
       strategy.close("Buy")
21
22
   //@variable The `bar_index` of the position's entry order fill.
23
   int entryIndex = strategy.opentrades.entry_bar_index(0)
25
   //@variable The `bar_index` of the position's close order fill.
   int exitIndex = strateqy.closedtrades.exit_bar_index(strateqy.closedtrades - 1)
26
27
   //@variable The fill price simulated by the strategy.
28
   float fillPrice = switch bar_index
29
       entryIndex => strategy.opentrades.entry_price(0)
31
       exitIndex => strategy.closedtrades.exit_price(strategy.closedtrades - 1)
32
   //@variable The expected fill price of the open market position.
33
   float expectedPrice = fillPrice ? open : na
34
35
   color expectedColor = na
36
37
   color filledColor
38
   if bar_index == entryIndex
39
       expectedColor := color.green
40
       filledColor := color.blue
41
   else if bar_index == exitIndex
42
       expectedColor := color.red
43
       filledColor
                     := color.fuchsia
45
   plot (ma, color = color.new(color.orange, 50))
46
47
   plotchar(fillPrice ? open : na, "Expected fill price", "-", location.absolute, -
48
   →expectedColor)
   plotchar(fillPrice, "Fill price after slippage", "-", location.absolute, filledColor)
```

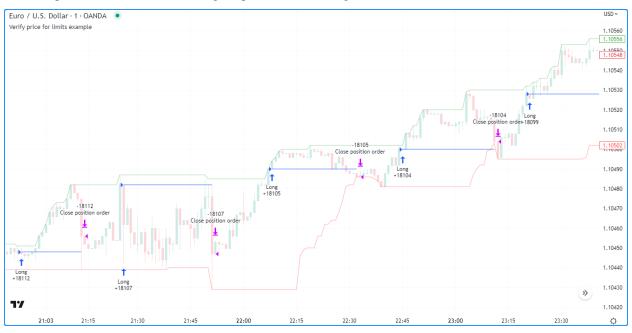
Note that:

Since the strategy applies constant slippage to all order fills, some orders can fill outside the candle range
in the simulation. Thus users should exercise caution with this setting, as excessive simulated slippage can
produce unrealistically worse testing results.

Some traders may assume that they can avoid the adverse effects of slippage by using limit orders, as unlike market orders, they cannot execute at a worse price than the specified value. However, depending on the state of the real-life market, even if the market price reaches an order price, there's a chance that a limit order may not fill, as limit orders can only fill if a security has sufficient liquidity and price action around the value. To account for the possibility of unfilled orders in a backtest, users can specify the backtest_fill_limits_assumption value in the declaration statement or use the "Verify price for limit orders" input in the "Properties" tab to instruct the strategy to fill limit orders only after prices move a defined number of ticks past order prices.

The following example places a limit order of 2% equity at a bar's hlcc4 when the high is the highest value over the past length bars and there are no pending entries. The strategy closes the market position and cancels all orders when the low is the lowest value. Each time the strategy triggers an order, it draws a horizontal line at the limitPrice,



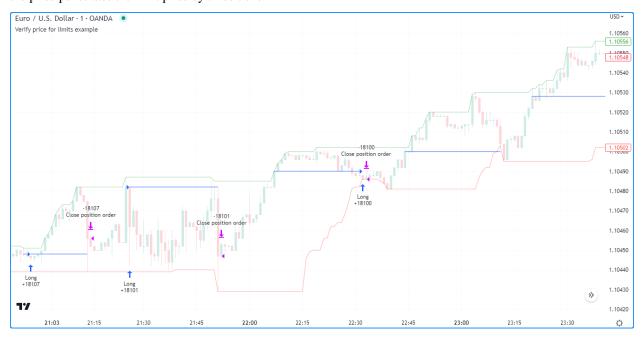


```
//@version=5
   strategy(
         "Verify price for limits example", overlay = true,
        default_qty_type = strategy.percent_of_equity, default_qty_value = 2
    )
6
   int length = input.int(25, title = "Length")
   //@variable Draws a line at the limit price of the most recent entry order.
   var line limitLine = na
10
11
   // Highest high and lowest low
12
   highest = ta.highest(length)
13
   lowest = ta.lowest(length)
   // Place an entry order and draw a new line when the the `high` equals the `highest`_
16
    →value and `limitLine` is `na`.
   if high == highest and na(limitLine)
17
18
       float limitPrice = hlcc4
       strategy.entry("Long", strategy.long, limit = limitPrice)
19
       limitLine := line.new(bar_index, limitPrice, bar_index + 1, limitPrice)
20
21
   // Close the open market position, cancel orders, and set `limitLine` to `na` when_
22
    \rightarrowthe `low` equals the `lowest` value.
   if low == lowest
23
       strategy.cancel_all()
24
       limitLine := na
25
       strategy.close_all()
27
   // Update the `x2` value of `limitLine` if it isn't `na`.
28
   if not na(limitLine)
29
       limitLine.set_x2(bar_index + 1)
30
31
   plot(highest, "Highest High", color = color.new(color.green, 50))
                                                                                 (continues on next page)
```

(continued from previous page)

```
plot(lowest, "Lowest Low", color = color.new(color.red, 50))
```

By default, the script assumes that all limit orders are guaranteed to fill. However, this is often not the case in real-life trading. Let's add price verification to our limit orders to account for potentially unfilled ones. In this example, we've included backtest_fill_limits_assumption = 3 in the strategy() function call. As we can see, using limit verification omits some simulated order fills and changes the times of others since the entry orders can now only fill after the price penetrates the limit price by three ticks:



Note: It's important to notice that although the limit verification changed the *times* of some order fills, the strategy simulated them at the same *prices*. This "time-warping" effect is a compromise that preserves the prices of verified limit orders, but it can cause the strategy to simulate their fills at times that wouldn't necessarily be possible in the real world. Users should exercise caution with this setting and understand its limitations when analyzing strategy results.

4.18.13 Risk management

Designing a strategy that performs well, let alone one that does so in a broad class of markets, is a challenging task. Most are designed for specific market patterns/conditions and may produce uncontrollable losses when applied to other data. Therefore, a strategy's risk management qualities can be critical to its performance. Users can set risk management criteria in their strategy scripts using the special commands with the strategy.risk prefix.

Strategies can incorporate any number of risk management criteria in any combination. All risk management commands execute on every tick and order execution event, regardless of any changes to the strategy's calculation behavior. There is no way to disable any of these commands at a script's runtime. Irrespective of the risk rule's location, it will always apply to the strategy unless the user removes the call from the code.

strategy.risk.allow_entry_in()

This command overrides the market direction allowed for strategy.entry() commands. When a user specifies the trade direction with this function (e.g., strategy.direction.long), the strategy will only enter trades in that direction. However, it's important to note that if a script calls an entry command in the opposite direction while there's an open market position, the strategy will simulate a market order to exit the position.

strategy.risk.max cons loss days()

This command cancels all pending orders, closes the open market position, and stops all additional trade actions after the strategy simulates a defined number of trading days with consecutive losses.

strategy.risk.max_drawdown()

This command cancels all pending orders, closes the open market position, and stops all additional trade actions after the strategy's drawdown reaches the amount specified in the function call.

strategy.risk.max_intraday_filled_orders()

This command specifies the maximum number of filled orders per trading day (or per chart bar if the timeframe is higher than daily). Once the strategy executes the maximum number of orders for the day, it cancels all pending orders, closes the open market position, and halts trading activity until the end of the current session.

strategy.risk.max_intraday_loss()

This command controls the maximum loss the strategy will tolerate per trading day (or per chart bar if the timeframe is higher than daily). When the strategy's losses reach this threshold, it will cancel all pending orders, close the open market position, and stop all trading activity until the end of the current session.

strategy.risk.max_position_size()

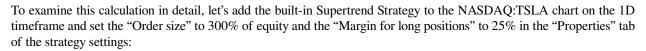
This command specifies the maximum possible position size when using strategy.entry() commands. If the quantity of an entry command results in a market position that exceeds this threshold, the strategy will reduce the order quantity so that the resulting position does not exceed the limitation.

4.18.14 Margin

Margin is the minimum percentage of a market position a trader must hold in their account as collateral to receive and sustain a loan from their broker to achieve their desired leverage. The margin_long and margin_short parameters of the strategy() declaration and the "Margin for long/short positions" inputs in the "Properties" tab of the script settings allow strategies to specify margin percentages for long and short positions. For example, if a trader sets the margin for long positions to 25%, they must have enough funds to cover 25% of an open long position. This margin percentage also means the trader can potentially spend up to 400% of their equity on their trades.

If a strategy's simulated funds cannot cover the losses from a margin trade, the broker emulator triggers a margin call, which forcibly liquidates all or part of the position. The exact number of contracts/shares/lots/units that the emulator liquidates is four times what is required to cover a loss to prevent constant margin calls on subsequent bars. The emulator calculates the amount using the following algorithm:

- 1. Calculate the amount of capital spent on the position: Money Spent = Quantity * Entry Price
- 2. Calculate the Market Value of Security (MVS): MVS = Position Size * Current Price
- 3. Calculate the Open Profit as the difference between MVS and Money Spent. If the position is short, we multiply this by -1.
- 4. Calculate the strategy's equity value: Equity = Initial Capital + Net Profit + Open Profit
- 5. Calculate the margin ratio: Margin Ratio = Margin Percent / 100
- 6. Calculate the margin value, which is the cash required to cover the trader's portion of the position: Margin = MVS * Margin Ratio
- 7. Calculate the available funds: Available Funds = Equity Margin
- 8. Calculate the total amount of money the trader has lost: Loss = Available Funds / Margin Ratio
- 9. Calculate how many contracts/shares/lots/units the trader would need to liquidate to cover the loss. We truncate this value to the same decimal precision as the minimum position size for the current symbol: Cover Amount = TRUNCATE (Loss / Current Price).
- 10. Calculate how many units the broker will liquidate to cover the loss: Margin Call = Cover Amount * 4





The first entry happened at the bar's opening price on 16 Sep 2010. The strategy bought 682,438 shares (Position size) at 4.43 USD (Entry price). Then, on 23 Sep 2010, when the price dipped to 3.9 (Current price), the emulator forcibly liquidated 111,052 shares via margin call.

```
Money spent: 682438 * 4.43 = 3023200.34

MVS: 682438 * 3.9 = 2661508.2

Open Profit: -361692.14

Equity: 1000000 + 0 - 361692.14 = 638307.86

Margin Ratio: 25 / 100 = 0.25

Margin: 2661508.2 * 0.25 = 665377.05

Available Funds: 638307.86 - 665377.05 = -27069.19

Money Lost: -27069.19 / 0.25 = -108276.76

Cover Amount: TRUNCATE(-108276.76 / 3.9) = TRUNCATE(-27763.27) = -27763

Margin Call Size: -27763 * 4 = - 111052
```

4.18.15 Strategy Alerts

Regular Pine ScriptTM indicators have two different mechanisms to set up custom alert conditions: the alertcondition() function, which tracks one specific condition per function call, and the alert() function, which tracks all its calls simultaneously, but provides greater flexibility in the number of calls, alert messages, etc.

Pine ScriptTM strategies do not work with alertcondition() calls, but they do support the generation of custom alerts via the alert() function. Along with this, each function that creates orders also comes with its own built-in alert functionality that does not require any additional code to implement. As such, any strategy that uses an order placement command can issue alerts upon order execution. The precise mechanics of such built-in strategy alerts are described in the Order Fill events section of the *Alerts* page in our User Manual.

When a strategy uses functions that create orders and the alert() function together, the alert creation dialogue provides a choice between the conditions that it will trigger upon: it can trigger on alert() events, order fill events, or both.

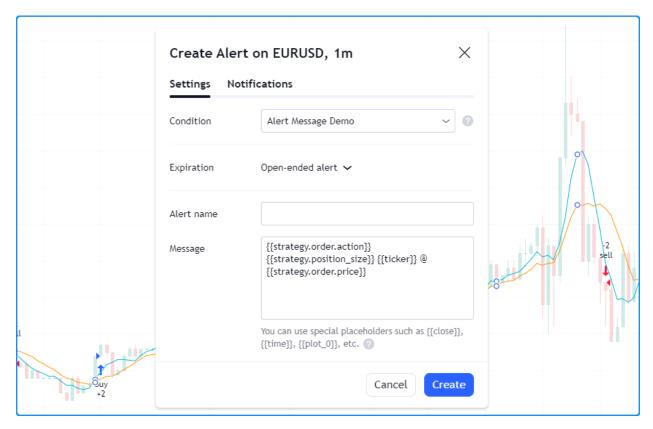
For many trading strategies, the latency between a triggered condition and a live trade can be a critical performance factor. By default, strategy scripts can only execute alert() function calls on the close of real-time bars, considering them to use alert.freq_once_per_bar_close, regardless of the freq argument in the call. Users can change the alert frequency by also including calc_on_every_tick = true in the strategy() call or selecting the "Recalculate on every tick" option in the "Properties" tab of the strategy settings before creating the alert. However, depending on the script, this may also adversely impact a strategy's behavior, so exercise caution and be aware of the limitations when using this approach.

When sending alerts to a third party for strategy automation, we recommend using order fill alerts rather than the alert() function since they don't suffer the same limitations; alerts from order fill events execute immediately, unaffected by a script's calc_on_every_tick setting. Users can set the default message for order fill alerts via the @strategy_alert_message compiler annotation. The text provided with this annotation will populate the "Message" field for order fills in the alert creation dialogue.

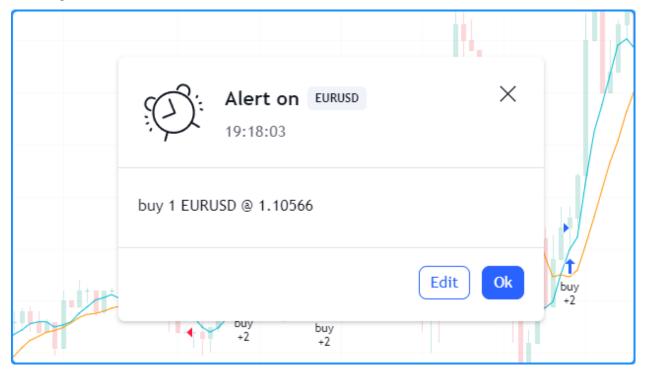
The following script shows a simple example of a default order fill alert message. Above the strategy() declaration statement, it uses @strategy_alert_message with *placeholders* for the trade action, position size, ticker, and fill price values in the message text:

```
//@version=5
   //@strateqy_alert_message {{strateqy.order.action}} {{strateqy.position_size}} {
   →{ticker}} @ {{strategy.order.price}}
   strategy("Alert Message Demo", overlay = true)
   float fastMa = ta.sma(close, 5)
   float slowMa = ta.sma(close, 10)
6
7
   if ta.crossover(fastMa, slowMa)
       strategy.entry("buy", strategy.long)
   if ta.crossunder(fastMa, slowMa)
       strategy.entry("sell", strategy.short)
11
12
   plot(fastMa, "Fast MA", color.agua)
13
   plot(slowMa, "Slow MA", color.orange)
```

This script will populate the alert creation dialogue with its default message when the user selects its name from the "Condition" dropdown tab:



Upon the alert trigger, the strategy will populate the placeholders in the alert message with their corresponding values. For example:



4.18.16 Notes on testing strategies

It's common for traders to test and tune their strategies in historical and real-time market conditions because many believe that analyzing the results may provide valuable insight into a strategy's characteristics, potential weaknesses, and possibly its future potential. However, traders should always be aware of the biases and limitations of simulated strategy results, especially when using the results to support live trading decisions. This section outlines some caveats associated with strategy validation and tuning and possible solutions to mitigate their effects.

Note: While testing strategies on existing data may give traders helpful information about a strategy's qualities, it's important to note that neither the past nor the present guarantees the future. Financial markets can change rapidly and unpredictably, which may cause a strategy to sustain uncontrollable losses. Additionally, simulated results may not fully account for other real-world factors that can impact trading performance. Therefore, we recommend that traders thoroughly understand the limitations and risks when evaluating backtests and forward tests and consider them "parts of the whole" in their validation processes rather than basing decisions solely on the results.

Backtesting and forward testing

Backtesting is a technique that traders use to evaluate the historical performance of a trading strategy or model by simulating and analyzing its past results on historical market data; this technique assumes that analysis of a strategy's results on past data may provide insight into its strengths and weaknesses. When backtesting, many traders tweak the parameters of a strategy in an attempt to optimize its results. Analysis and optimization of historical results may help traders to gain a deeper understanding of a strategy. However, traders should always understand the risks and limitations when basing their decisions on optimized backtest results.

Parallel to backtesting, prudent trading system development often also involves incorporating real-time analysis as a tool for evaluating a trading system on a forward-looking basis. Forward testing aims to gauge the performance of a strategy in real-time, real-world market conditions, where factors such as trading costs, slippage, and liquidity can meaningfully affect its performance. Forward testing has the distinct advantage of not being affected by certain types of biases (e.g., lookahead bias or "future data leakage") but carries the disadvantage of being limited in the quantity of data to test. Therefore, it's not typically a standalone solution for strategy validation, but it can provide helpful insights into a strategy's performance in current market conditions.

Backtesting and forward testing are two sides of the same coin, as both approaches aim to validate the effectiveness of a strategy and identify its strengths and weaknesses. By combining backtesting and forward testing, traders may be able to compensate for some limitations and gain a clearer perspective on their strategy's performance. However, it's up to traders to sanitize their strategies and evaluation processes to ensure that insights align with reality as closely as possible.

Lookahead bias

One typical issue in backtesting some strategies, namely ones that request alternate timeframe data, use repainting variables such as timenow, or alter calculation behavior for intrabar order fills, is the leakage of future data into the past during evaluation, which is known as lookahead bias. Not only is this bias a common cause of unrealistic strategy results since the future is never actually knowable beforehand, but it is also one of the typical causes of strategy repainting. Traders can often confirm this bias by forward testing their systems, as lookahead bias does not apply to real-time data where no known data exists beyond the current bar. Users can eliminate this bias in their strategies by ensuring that they don't use repainting variables that leak the future into the past, request.*() functions don't include barmerge.lookahead_on without offsetting the data series as described on this section of our page on *repainting*, and they use realistic calculation behavior.

Selection bias

Selection bias is a common issue that many traders experience when testing their strategies. It occurs when a trader only analyzes results on specific instruments or timeframes while ignoring others. This bias can result in a distorted perspective of the strategy's robustness, which may impact trading decisions and performance optimizations. Traders can reduce the effects of selection bias by evaluating their strategies on multiple, ideally diverse, symbols and timeframes, making it a point not to ignore poor performance results in their analysis or cherry-pick testing ranges.

Overfitting

A common pitfall when optimizing a backtest is the potential for overfitting ("curve fitting"), which occurs when the strategy is tailored for specific data and fails to generalize well on new, unseen data. One widely-used approach to help reduce the potential for overfitting and promote better generalization is to split an instrument's data into two or more parts to test the strategy outside the sample used for optimization, otherwise known as "in-sample" (IS) and "out-of-sample" (OOS) backtesting. In this approach, traders use the IS data for strategy optimization, while the OOS portion is used for testing and evaluating IS-optimized performance on new data without further optimization. While this and other, more robust approaches may provide a glimpse into how a strategy might fare after optimization, traders should exercise caution, as the future is inherently unknowable. No trading strategy can guarantee future performance, regardless of the data used for testing and optimization.

17 TradingView



4.19 Tables

- Introduction
- · Creating tables
- Tips

4.19.1 Introduction

Tables are objects that can be used to position information in specific and fixed locations in a script's visual space. Contrary to all other plots or objects drawn in Pine ScriptTM, tables are not anchored to specific bars; they *float* in a script's space, whether in overlay or pane mode, in studies or strategies, independently of the chart bars being viewed or the zoom factor used.

Tables contain cells arranged in columns and rows, much like a spreadsheet. They are created and populated in two distincts steps:

1. A table's structure and key attributes are defined using table.new(), which returns a table ID that acts like a pointer to the table, just like label, line, or array IDs do. The table.new() call will create the table object but does not display it.

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2. Once created, and for it to display, the table must be populated using one table.cell() call for each cell. Table cells can contain text, or not. This second step is when the width and height of cells are defined.

Most attributes of a previously created table can be changed using table.set_*() setter functions. Attributes of previously populated cells can be modified using table.cell_set_*() functions.

A table is positioned in an indicator's space by anchoring it to one of nine references: the four corners or midpoints, including the center. Tables are positioned by expanding the table from its anchor, so a table anchored to the position.middle right reference will be drawn by expanding up, down and left from that anchor.

Two modes are available to determine the width/height of table cells:

- A default automatic mode calculates the width/height of cells in a column/row using the widest/highest text in them.
- An explicit mode allows programmers to define the width/height of cells using a percentage of the indicator's available x/y space.

Displayed table contents always represent the last state of the table, as it was drawn on the script's last execution, on the dataset's last bar. Contrary to values displayed in the Data Window or in indicator values, variable contents displayed in tables will thus not change as a script user moves his cursor over specific chart bars. For this reason, it is strongly recommended to always restrict execution of all table.* () calls to either the first or last bars of the dataset. Accordingly:

- Use the var keyword to declare tables.
- Enclose all other calls inside an if barstate.islast block.

Multiple tables can be used in one script, as long as they are each anchored to a different position. Each table object is identified by its own ID. Limits on the quantity of cells in all tables are determined by the total number of cells used in one script.

4.19.2 Creating tables

When creating a table using table.new(), three parameters are mandatory: the table's position and its number of columns and rows. Five other parameters are optional: the table's background color, the color and width of the table's outer frame, and the color and width of the borders around all cells, excluding the outer frame. All table attributes except its number of columns and rows can be modified using setter functions: table.set_position(), table.set_bgcolor(), table.set_frame_width(), table.set_border_color() and table.set_border_width().

Tables can be deleted using table.delete(), and their content can be selectively removed using table.clear().

When populating cells using table.cell(), you must supply an argument for four mandatory parameters: the table id the cell belongs to, its column and row index using indices that start at zero, and the text string the cell contains, which can be null. Seven other parameters are optional: the width and height of the cell, the text's attributes (color, horizontal and vertical alignment, size), and the cell's background color. All cell attributes can be modified using setter functions: table.cell_set_text(), table.cell_set_width(), table.cell_set_height(), table.cell_set_text_color(), table.cell_set_text_halign(), table.cell_set_text_valign(), table.cell_set_text_size() and table.cell_set_bgcolor().

Keep in mind that each successive call to table.cell() redefines **all** the cell's properties, deleting any properties set by previous table.cell() calls on the same cell.

Placing a single value in a fixed position

Let's create our first table, which will place the value of ATR in the upper-right corner of the chart. We first create a one-cell table, then populate that cell:

```
//@version=5
indicator("ATR", "", true)
// We use `var` to only initialize the table on the first bar.
var table atrDisplay = table.new(position.top_right, 1, 1)
// We call `ta.atr()` outside the `if` block so it executes on each bar.
myAtr = ta.atr(14)
if barstate.islast
// We only populate the table on the last bar.
table.cell(atrDisplay, 0, 0, str.tostring(myAtr))
```



Note that:

- We use the var keyword when creating the table with table.new().
- We populate the cell inside an if barstate.islast block using table.cell().
- When populating the cell, we do not specify the width or height. The width and height of our cell will thus adjust automatically to the text it contains.
- We call ta.atr(14) prior to entry in our if block so that it evaluates on each bar. Had we used str. tostring(ta.atr(14)) inside the if block, the function would not have evaluated correctly because it would be called on the dataset's last bar without having calculated the necessary values from the previous bars.

Let's improve the usability and aesthethics of our script:

```
//@version=5
indicator("ATR", "", true)
atrPeriodInput = input.int(14, "ATR period", minval = 1, tooltip = "Using a period.

of 1 yields True Range.")

var table atrDisplay = table.new(position.top_right, 1, 1, bgcolor = color.gray,...
oframe_width = 2, frame_color = color.black)
myAtr = ta.atr(atrPeriodInput)
if barstate.islast
   table.cell(atrDisplay, 0, 0, str.tostring(myAtr, format.mintick), text_color = ...
ocolor.white)
```

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Note that:

- We used table.new() to define a background color, a frame color and its width.
- When populating the cell with table.cell(), we set the text to display in white.
- We pass format.mintick as a second argument to the str.tostring() function to restrict the precision of ATR to the chart's tick precision.
- We now use an input to allow the script user to specify the period of ATR. The input also includes a tooltip, which the user can see when he hovers over the "i" icon in the script's "Settings/Inputs" tab.

Coloring the chart's background

This example uses a one-cell table to color the chart's background on the bull/bear state of RSI:

```
//@version=5
indicator("Chart background", "", true)
bullColorInput = input.color(color.new(color.green, 95), "Bull", inline = "1")

bearColorInput = input.color(color.new(color.red, 95), "Bear", inline = "1")

// —— Function colors chart bg on RSI bull/bear state.
colorChartBg(bullColor, bearColor) =>
    var table bgTable = table.new(position.middle_center, 1, 1)
float r = ta.rsi(close, 20)
    color bgColor = r > 50 ? bullColor : r < 50 ? bearColor : na
    if barstate.islast
        table.cell(bgTable, 0, 0, width = 100, height = 100, bgcolor = bgColor)

colorChartBg(bullColorInput, bearColorInput)</pre>
```

Note that:

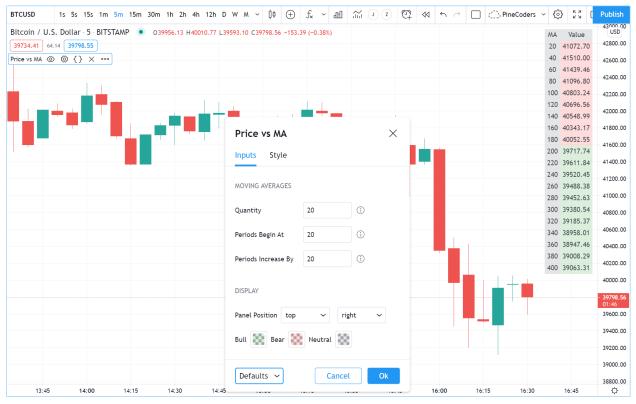
- We provide users with inputs allowing them to specify the bull/bear colors to use for the background, and send those input colors as arguments to our colorChartBg() function.
- We create a new table only once, using the var keyword to declare the table.
- We use table.cell() on the last bar only, to specify the cell's properties. We make the cell the width and height of the indicator's space, so it covers the whole chart.

(continues on next page)

Creating a display panel

Tables are ideal to create sophisticated display panels. Not only do they make it possible for display panels to always be visible in a constant position, they provide more flexible formatting because each cell's properties are controlled separately: background, text color, size and alignment, etc.

Here, we create a basic display panel showing a user-selected quantity of MAs values. We display their period in the first column, then their value with a green/red/gray background that varies with price's position with regards to each MA. When price is above/below the MA, the cell's background is colored with the bull/bear color. When the MA falls between the current bar's open and close, the cell's background is of the neutral color:



```
//@version=5
   indicator ("Price vs MA", "", true)
2
   var string GP1 = "Moving averages"
                         = input.int(20, "Quantity", minval = 1, maxval = 40, group =_
           masQtyInput
    \hookrightarrowGP1, tooltip = "1-40")
           masStartInput = input.int(20, "Periods begin at", minval = 2, maxval = 200,
6
    \rightarrowgroup = GP1, tooltip = "2-200")
           masStepInput
                          = input.int(20, "Periods increase by", minval = 1, maxval =__
   \rightarrow100, group = GP1, tooltip = "1-100")
   var string GP2 = "Display"
   string tableYposInput = input.string("top", "Panel position", inline = "11", options_
   →= ["top", "middle", "bottom"], group = GP2)
   string tableXposInput = input.string("right", "", inline = "11", options = ["left",
11
   → "center", "right"], group = GP2)
           bullColorInput = input.color(color.new(color.green, 30), "Bull", inline = "12
   color
12
   \hookrightarrow", group = GP2)
           bearColorInput = input.color(color.new(color.red, 30), "Bear", inline = "12", ...
   color
```

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```
⇒group = GP2)
   color neutColorInput = input.color(color.new(color.gray, 30), "Neutral", inline =
14
   \rightarrow"12", group = GP2)
15
   var table panel = table.new(tableYposInput + "_" + tableXposInput, 2, masQtyInput + 1)
   if barstate.islast
17
       // Table header.
18
       table.cell(panel, 0, 0, "MA", bgcolor = neutColorInput)
19
       table.cell(panel, 1, 0, "Value", bgcolor = neutColorInput)
20
21
   int period = masStartInput
22
23
   for i = 1 to masQtyInput
       // ---- Call MAs on each bar.
25
       float ma = ta.sma(close, period)
             --- Only execute table code on last bar.
26
       if barstate.islast
27
           // Period in left column.
28
           table.cell(panel, 0, i, str.tostring(period), bgcolor = neutColorInput)
29
           // If MA is between the open and close, use neutral color. If close is lower/
   →higher than MA, use bull/bear color.
           bgColor = close > ma ? open < ma ? neutColorInput : bullColorInput : open >_
31
   →ma ? neutColorInput : bearColorInput
           // MA value in right column.
32
           table.cell(panel, 1, i, str.tostring(ma, format.mintick), text_color = color.
33
   →black, bgcolor = bgColor)
       period += masStepInput
```

Note that:

- Users can select the table's position from the inputs, as well as the bull/bear/neutral colors to be used for the background of the right column's cells.
- The table's quantity of rows is determined using the number of MAs the user chooses to display. We add one row for the column headers.
- Even though we populate the table cells on the last bar only, we need to execute the calls to ta.sma() on every bar
 so they produce the correct results. The compiler warning that appears when you compile the code can be safely
 ignored.
- We separate our inputs in two sections using group, and join the relevant ones on the same line using inline. We supply tooltips to document the limits of certain fields using tooltip.

Displaying a heatmap

Our next project is a heatmap, which will indicate the bull/bear relationship of the current price relative to its past values. To do so, we will use a table positioned at the bottom of the chart. We will display colors only, so our table will contain no text; we will simply color the background of its cells to produce our heatmap. The heatmap uses a user-selectable lookback period. It loops across that period to determine if price is above/below each bar in that past, and displays a progressively lighter intensity of the bull/bear color as we go further in the past:



```
//@version=5
   indicator ("Price vs Past", "", true)
2
3
   var int MAX_LOOKBACK = 300
5
           lookBackInput = input.int(150, minval = 1, maxval = MAX_LOOKBACK, step = 10)
           bullColorInput = input.color(#00FF00ff, "Bull", inline = "11")
   color
   color
           bearColorInput = input.color(#FF0080ff, "Bear", inline = "11")
          - Function draws a heatmap showing the position of the current `_src` relative	t \_
   →to its past `_lookBack` values.
   drawHeatmap(src, lookBack) =>
11
       // float src
                     : evaluated price series.
12
       // int lookBack: number of past bars evaluated.
13
       // Dependency: MAX_LOOKBACK
14
15
       // Force historical buffer to a sufficient size.
16
       max_bars_back(src, MAX_LOOKBACK)
17
       // Only run table code on last bar.
18
       if barstate.islast
19
           var heatmap = table.new(position.bottom_center, lookBack, 1)
20
           for i = 1 to lookBackInput
21
               float transp = 100. * i / lookBack
22
               if src > src[i]
23
                   table.cell(heatmap, lookBack - i, 0, bgcolor = color.
24
   →new(bullColorInput, transp))
               else
25
                   table.cell(heatmap, lookBack - i, 0, bgcolor = color.
   →new(bearColorInput, transp))
27
   drawHeatmap(high, lookBackInput)
28
```

Note that:

We define a maximum lookback period as a MAX_LOOKBACK constant. This is an important value and we use it
for two purposes: to specify the number of columns we will create in our one-row table, and to specify the lookback

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period required for the _src argument in our function, so that we force Pine ScriptTM to create a historical buffer size that will allow us to refer to the required quantity of past values of src in our for loop.

- We offer users the possibility of configuring the bull/bear colors in the inputs and we use inline to place the
 color selections on the same line.
- Inside our function, we enclose our table-creation code in an if barstate.islast construct so that it only runs on the last bar of the chart.
- The initialization of the table is done inside the if statement. Because of that, and the fact that it uses the var keyword, initialization only occurs the first time the script executes on a last bar. Note that this behavior is different from the usual var declarations in the script's global scope, where initialization occurs on the first bar of the dataset, at bar_index zero.
- We do not specify an argument to the text parameter in our table.cell() calls, so an empty string is used.
- We calculate our transparency in such a way that the intensity of the colors decreases as we go further in history.
- · We use dynamic color generation to create different transparencies of our base colors as needed.
- Contrary to other objects displayed in Pine scripts, this heatmap's cells are not linked to chart bars. The configured lookback period determines how many table cells the heatmap contains, and the heatmap will not change as the chart is panned horizontally, or scaled.
- The maximum number of cells that can be displayed in the scritp's visual space will depend on your viewing device's
 resolution and the portion of the display used by your chart. Higher resolution screens and wider windows will allow
 more table cells to be displayed.

4.19.3 Tips

- When creating tables in strategy scripts, keep in mind that unless the strategy uses calc_on_every_tick = true, table code enclosed in if barstate.islast blocks will not execute on each realtime update, so the table will not display as you expect.
- Keep in mind that successive calls to table.cell() overwrite the cell's properties specified by previous table.cell() calls. Use the setter functions to modify a cell's properties.
- Remember to control the execution of your table code wisely by restricting it to the necessary bars only. This saves server resources and your charts will display faster, so everybody wins.

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4.20 Text and shapes

- Introduction
- `plotchar()`
- `plotshape()`
- `plotarrow()`
- Labels

4.20.1 Introduction

You may display text or shapes using five different ways with Pine ScriptTM:

- plotchar()
- plotshape()
- plotarrow()
- Labels created with label.new()
- Tables created with table.new() (see *Tables*)

Which one to use depends on your needs:

- Tables can display text in various relative positions on charts that will not move as users scroll of zoom the chart horizontally. Their content is not tethered to bars. In contrast, text displayed with plotchar(), plotshape() or label.new() is always tethered to a specific bar, so it will move with the bar's position on the chart. See the page on *Tables* for more information on them.
- Three function include are able to display pre-defined shapes: plotshape(), plotarrow() and Labels created with label.new().
- plotarrow() cannot display text, only up or down arrows.
- plotchar() and plotshape() can display non-dynamic text on any bar or all bars of the chart.
- plotchar() can only display one character while plotshape() can display strings, including line breaks.
- label.new() can display a maximum of 500 labels on the chart. Its text **can** contain dynamic text, or "series strings". Line breaks are also supported in label text.
- While plotchar() and plotshape() can display text at a fixed offset in the past or the future, which cannot change during the script's execution, each label.new() call can use a "series" offset that can be calculated on the fly.

These are a few things to keep in mind concerning Pine ScriptTM strings:

- Since the text parameter in both plotchar() and plotshape() require a "const string" argument, it cannot contain values such as prices that can only be known on the bar ("series string").
- To include "series" values in text displayed using label.new(), they will first need to be converted to strings using str.tostring().
- The concatenation operator for strings in Pine is +. It is used to join string components into one string, e.g., msg = "Chart symbol: " + syminfo.tickerid (where syminfo.tickerid is a built-in variable that returns the chart's exchange and symbol information in string format).
- Characters displayed by all these functions can be Unicode characters, which may include Unicode symbols. See this Exploring Unicode script to get an idea of what can be done with Unicode characters.

- The color or size of text can sometimes be controlled using function parameters, but no inline formatting (bold, italics, monospace, etc.) is possible.
- Text from Pine scripts always displays on the chart in the Trebuchet MS font, which is used in many TradingView texts, including this one.

This script displays text using the four methods available in Pine ScriptTM:

```
//@version=5
indicator("Four displays of text", overlay = true)
plotchar(ta.rising(close, 5), "`plotchar()`", "[]", location.belowbar, color.lime, size = size.small)
plotshape(ta.falling(close, 5), "`plotchar()`", location = location.abovebar, color = size.huge)
if bar_index % 25 == 0
    label.new(bar_index, na, ".LABEL.\nHigh = " + str.tostring(high, format.mintick) size = size.normal)

printTable(txt) => var table t = table.new(position.middle_right, 1, 1), table.cell(t, size) 0, 0, txt, bgcolor = color.yellow)
printTable(".TABLE.\n" + str.tostring(bar_index + 1) + " bars\nin the dataset")
```



Note that:

- The method used to display each text string is shown with the text, except for the lime up arrows displayed using plotchar(), as it can only display one character.
- Label and table calls can be inserted in conditional structures to control when their are executed, whereas plotchar() and plotshape() cannot. Their conditional plotting must be controlled using their first argument, which is a "series bool" whose true or false value determines when the text is displayed.
- Numeric values displayed in the table and labels is first converted to a string using str.tostring().
- We use the + operator to concatenate string components.
- plotshape() is designed to display a shape with accompanying text. Its size parameter controls the size of the shape, not of the text. We use na for its color argument so that the shape is not visible.
- Contrary to other texts, the table text will not move as you scroll or scale the chart.
- Some text strings contain the [] Unicode arrow (U+1F807).

• Some text strings contain the \n sequence that represents a new line.

4.20.2 `plotchar()`

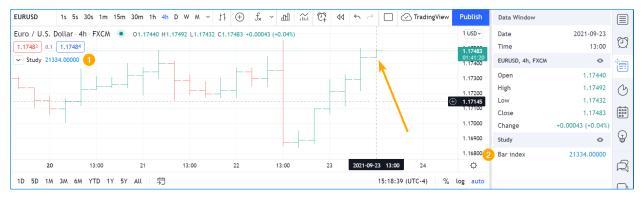
This function is useful to display a single character on bars. It has the following syntax:

```
plotchar(series, title, char, location, color, offset, text, textcolor, editable, ⇒size, show_last, display) → void
```

See the Reference Manual entry for plotchar() for details on its parameters.

As explained in the When the script's scale must be preserved section of our page on *Debugging*, the function can be used to display and inspect values in the Data Window or in the indicator values displayed to the right of the script's name on the chart:

```
//@version=5
indicator("", "", true)
plotchar(bar_index, "Bar index", "", location.top)
```



Note that:

- The cursor is on the chart's last bar.
- The value of bar index on **that** bar is displayed in indicator values (1) and in the Data Window (2).
- We use location.top because the default location.abovebar will put the price into play in the script's scale, which will often interfere with other plots.

plotchar() also works well to identify specific points on the chart or to validate that conditions are true when we expect them to be. This example displays an up arrow under bars where close, high and volume have all been rising for two bars:



Note that:

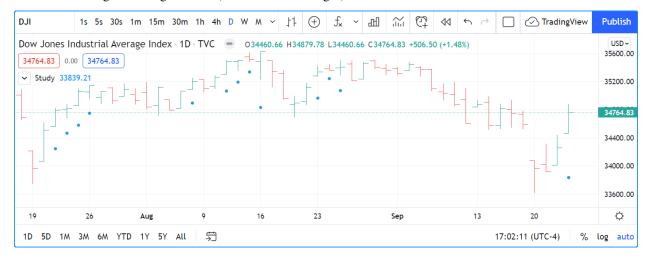
- We use (na(volume) or ta.rising(volume, 2)) so our script will work on symbols without volume data. If we did not make provisions for when there is no volume data, which is what na(volume) does by being true when there is no volume, the longSignal variable's value would never be true because ta. rising(volume, 2) yields false in those cases.
- · We display the arrow in gray when there is no volume, to remind us that all three base conditions are not being met.
- Because plotchar() is now displaying a character on the chart, we use size = size.tiny to control its size.
- We have adapted the location argument to display the character under bars.

If you don't mind plotting only circles, you could also use plot() to achieve a similar effect:

```
//@version=5
indicator("", "", true)
longSignal = ta.rising(close, 2) and ta.rising(high, 2) and (na(volume) or ta.

rising(volume, 2))
plot(longSignal ? low - ta.tr : na, "Long", color.blue, 2, plot.style_circles)
```

This method has the inconvenience that, since there is no relative positioning mechanism with plot() one must shift the circles down using something like ta.tr (the bar's "True Range"):



4.20.3 'plotshape()'

This function is useful to display pre-defined shapes and/or text on bars. It has the following syntax:

```
plotshape(series, title, style, location, color, offset, text, textcolor, editable, ⇒size, show_last, display) → void
```

See the Reference Manual entry for plotshape() for details on its parameters.

Let's use the function to achieve more or less the same result as with our second example of the previous section:

Note that here, rather than using an arrow character, we are using the shape.arrowup argument for the style parameter.

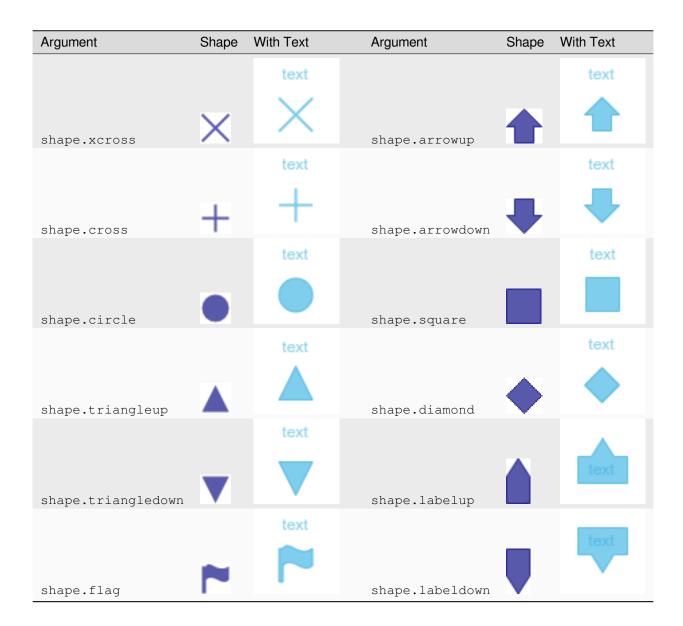


It is possible to use different plotshape() calls to superimpose text on bars. You will need to use \n followed by a special non-printing character that doesn't get stripped out to preserve the newline's functionality. Here we're using a Unicode Zero-width space (U+200E). While you don't see it in the following code's strings, it is there and can be copy/pasted. The special Unicode character needs to be the **last** one in the string for text going up, and the **first** one when you are plotting under the bar and text is going down:

```
//@version=5
indicator("Lift text", "", true)
plotshape(true, "", shape.arrowup, location.abovebar, color.green, text = "A")
plotshape(true, "", shape.arrowup, location.abovebar, color.lime, text = "B\n")
plotshape(true, "", shape.arrowdown, location.belowbar, color.red, text = "C")
plotshape(true, "", shape.arrowdown, location.belowbar, color.maroon, text = "\nD")
```



The available shapes you can use with the style parameter are:



4.20.4 'plotarrow()'

The plotarrow function displays up or down arrows of variable length, based on the relative value of the series used in the function's first argument. It has the following syntax:

```
plotarrow(series, title, colorup, colordown, offset, minheight, maxheight, editable, → show_last, display) → void
```

See the Reference Manual entry for plotarrow() for details on its parameters.

The series parameter in plotarrow() is not a "series bool" as in plotchar() and plotshape(); it is a "series int/float" and there's more to it than a simple true or false value determining when the arrows are plotted. This is the logic governing how the argument supplied to series affects the behavior of plotarrow():

• series > 0: An up arrow is displayed, the length of which will be proportional to the relative value of the series on that bar in relation to other series values.

- series < 0: A down arrow is displayed, proportionally-sized using the same rules.
- series == 0 or na(series): No arrow is displayed.

The maximum and minimum possible sizes for the arrows (in pixels) can be controlled using the minheight and maxheight parameters.

Here is a simple script illustrating how plotarrow() works:

```
//@version=5
indicator("", "", true)
body = close - open
plotarrow(body, colorup = color.teal, colordown = color.orange)
```



Note how the height of arrows is proportional to the relative size of the bar bodies.

You can use any series to plot the arrows. Here we use the value of the "Chaikin Oscillator" to control the location and size of the arrows:

```
//@version=5
indicator("Chaikin Oscillator Arrows", overlay = true)
fastLengthInput = input.int(3, minval = 1)
slowLengthInput = input.int(10, minval = 1)
osc = ta.ema(ta.accdist, fastLengthInput) - ta.ema(ta.accdist, slowLengthInput)
plotarrow(osc)
```



Note that we display the actual "Chaikin Oscillator" in a pane below the chart, so you can see what values are used to determine the position and size of the arrows.

4.20.5 Labels

Labels are only available in v4 and higher versions of Pine ScriptTM. They work very differently than plotchar() and plotshape().

Labels are objects, like *lines and boxes*, or *tables*. Like them, they are referred to using an ID, which acts like a pointer. Label IDs are of "label" type. As with other objects, labels IDs are "time series" and all the functions used to manage them accept "series" arguments, which makes them very flexible.

Note: On TradingView charts, a complete set of *Drawing Tools* allows users to create and modify drawings using mouse actions. While they may sometimes look similar to drawing objects created with Pine ScriptTM code, they are unrelated entities. Drawing objects created using Pine code cannot be modified with mouse actions, and hand-drawn drawings from the chart user interface are not visible from Pine scripts.

Labels are advantageous because:

- They allow "series" values to be converted to text and placed on charts. This means they are ideal to display values
 that cannot be known before time, such as price values, support and resistance levels, of any other values that your
 script calculates.
- Their positioning options are more flexible that those of the plot*() functions.
- They offer more display modes.
- Contrary to plot* () functions, label-handling functions can be inserted in conditional or loop structures, making it easier to control their behavior.
- You can add tooltips to labels.

One drawback to using labels versus plotchar() and plotshape() is that you can only draw a limited quantity of them on the chart. The default is ~50, but you can use the max_labels_count parameter in your indicator() or strategy() declaration statement to specify up to 500. Labels, like *lines and boxes*, are managed using a garbage collection mechanism which deletes the oldest ones on the chart, such that only the most recently drawn labels are visible.

Your toolbox of built-ins to manage labels are all in the label namespace. They include:

- label.new() to create labels.
- label.set_* () functions to modify the properties of an existing label.
- label.get_* () functions to read the properties of an existing label.
- label.delete() to delete labels
- The label.all array which always contains the IDs of all the visible labels on the chart. The array's size will depend on the maximum label count for your script and how many of those you have drawn. aray.size(label.all) will return the array's size.

Creating and modifying labels

The label.new() function creates a new label. It has the following signature:

```
label.new(x, y, text, xloc, yloc, color, style, textcolor, size, textalign, tooltip) → series label
```

The setter functions allowing you to change a label's properties are:

- label.set_x()
- label.set_y()
- label.set xy()
- label.set_text()
- label.set_xloc()
- label.set_yloc()
- label.set_color()
- label.set_style()
- label.set_textcolor()
- label.set_size()
- label.set_textalign()
- label.set_tooltip()

They all have a similar signature. The one for label.set_color() is:

```
label.set_color(id, color) → void
```

where:

- id is the ID of the label whose property is to be modified.
- The next parameter is the property of the label to modify. It depends on the setter function used. label.set_xy() changes two properties, so it has two such parameters.

This is how you can create labels in their simplest form:

```
//@version=5
indicator("", "", true)
label.new(bar_index, high)
```



Note that:

- The label is created with the parameters $x = bar_index$ (the index of the current bar, bar_index) and y = high (the bar's high value).
- We do not supply an argument for the function's text parameter. Its default value being an empty string, no text is displayed.
- No logic controls our label.new() call, so labels are created on every bar.
- Only the last 54 labels are displayed because our indicator() call does not use the max_labels_count parameter to specify a value other than the ~50 default.
- Labels persist on bars until your script deletes them using label.delete(), or garbage collection removes them.

In the next example we display a label on the bar with the highest high value in the last 50 bars:

```
//@version=5
   indicator("", "", true)
2
   // Find the highest `high` in last 50 bars and its offset. Change it's sign so it is_
   ⇒positive.
   LOOKBACK = 50
   hi = ta.highest(LOOKBACK)
   highestBarOffset = - ta.highestbars(LOOKBACK)
   // Create label on bar zero only.
10
   var lbl = label.new(na, na, "", color = color.orange, style = label.style_label_lower_
   →left)
   // When a new high is found, move the label there and update its text and tooltip.
11
   if ta.change(hi)
12
       // Build label and tooltip strings.
13
       labelText = "High: " + str.tostring(hi, format.mintick)
14
       tooltipText = "Offest in bars: " + str.tostring(highestBarOffset) + "\nLow: " +_
   →str.tostring(low[highestBarOffset], format.mintick)
       // Update the label's position, text and tooltip.
16
       label.set_xy(lbl, bar_index[highestBarOffset], hi)
17
       label.set_text(lbl, labelText)
18
       label.set_tooltip(lbl, tooltipText)
```



Note that:

- We create the label on the first bar only by using the var keyword to declare the 1b1 variable that contains the label's ID. The x, y and text arguments in that label.new() call are irrelevant, as the label will be updated on further bars. We do, however, take care to use the color and style we want for the labels, so they don't need updating later.
- On every bar, we detect if a new high was found by testing for changes in the value of hi
- When a change in the high value occurs, we update our label with new information. To do this, we use three label.set*() calls to change the label's relevant information. We refer to our label using the lbl variable, which contains our label's ID. The script is thus maintaining the same label throughout all bars, but moving it and updating its information when a new high is detected.

Here we create a label on each bar, but we set its properties conditionally, depending on the bar's polarity:

```
//@version=5
   indicator("", "", true)
2
   lbl = label.new(bar_index, na)
3
   if close >= open
4
       label.set_text( lbl, "green")
5
       label.set_color(lbl, color.green)
6
       label.set_yloc( lbl, yloc.belowbar)
       label.set_style(lbl, label.style_label_up)
   else
       label.set_text( lbl, "red")
10
       label.set color(lbl, color.red)
11
       label.set_yloc( lbl, yloc.abovebar)
12
       label.set_style(lbl, label.style_label_down)
```



Positioning labels

Labels are positioned on the chart according to x (bars) and y (price) coordinates. Five parameters affect this behavior: x, y, xloc, yloc and style:

x

Is either a bar index or a time value. When a bar index is used, the value can be offset in the past or in the future (maximum of 500 bars in the future). Past or future offsets can also be calculated when using time values. The \times value of an existing label can be modified using label.set_x() or label.set_xy().

xloc

Is either xloc.bar_index (the default) or xloc.bar_time. It determines which type of argument must be used with x. With xloc.bar_index, x must be an absolute bar index. With xloc.bar_time, x must be a UNIX time in milliseconds corresponding to the time value of a bar's open. The xloc value of an existing label can be modified using label.set xloc().

У

Is the price level where the label is positioned. It is only taken into account with the default yloc value of yloc. price. If yloc is yloc.abovebar or yloc.belowbar then the y argument is ignored. The y value of an existing label can be modified using label.set_y() or label.set_xy().

yloc

Can be yloc.price (the default), yloc.abovebar or yloc.belowbar. The argument used for y is only taken into account with yloc.price. The yloc value of an existing label can be modified using label.set_yloc().

style

The argument used has an impact on the visual appearance of the label and on its position relative to the reference point determined by either the y value or the top/bottom of the bar when yloc.abovebar or yloc.belowbar are used. The style of an existing label can be modified using label.set_style().

These are the available style arguments:

| Argument | Label | Label with text | Argument | La- bel | Label with text |
|---------------------------------|----------------|-----------------|--|------------------------|---------------------|
| | | text | | | |
| label.style_xcross | \times | × | label.style_label_up | | text |
| | | text | | | _ |
| label.style_cross | + | + | label. style_label_down | • | text |
| | | text | 1 — — | | |
| label.style_flag | ~ | ~ | label. style_label_left | • | Text |
| | | text | | | |
| label.style_circle | | | <pre>label. style_label_right</pre> | | Text |
| | | text | | | |
| label.style_square | | | label. style_label_lower_left | _ | Text |
| | | text | | | |
| label. style_diamond | • | • | label. style_label_lower_righ | nt _ | Text |
| | | text | | | |
| label. style_triangleup | | | <pre>label. style_label_upper_left</pre> | | Text |
| | | text | | | |
| label. style_triangledown | \blacksquare | | label. style_label_upper_righ | nt | Text |
| | | text | | | |
| 56 bel. style_arrowup | • | | label. C | Cha <mark>pte</mark> r | Text 4. Concepts |
| | | text | | | |

When using xloc.bar_time, the x value must be a UNIX timestamp in milliseconds. See the page on Time for more information. The start time of the current bar can be obtained from the time built-in variable. The bar time of previous bars is time[1], time[2] and so on. Time can also be set to an absolute value with the timestamp function. You may add or subtract periods of time to achieve relative time offset.

Let's position a label one day ago from the date on the last bar:

```
//@version=5
indicator("")
daysAgoInput = input.int(1, tooltip = "Use negative values to offset in the future")
if barstate.islast
    MS_IN_ONE_DAY = 24 * 60 * 60 * 1000
    oneDayAgo = time - (daysAgoInput * MS_IN_ONE_DAY)
    label.new(oneDayAgo, high, xloc = xloc.bar_time, style = label.style_label_right)
```

Note that because of varying time gaps and missing bars when markets are closed, the positioning of the label may not always be exact. Time offsets of the sort tend to be more reliable on 24x7 markets.

You can also offset using a bar index for the \times value, e.g.:

```
label.new(bar_index + 10, high)
label.new(bar_index - 10, high[10])
label.new(bar_index[10], high[10])
```

Reading label properties

The following *getter* functions are available for labels:

- label.get_x()
- label.get y()
- label.get_text()

They all have a similar signature. The one for label.get_text() is:

```
label.get_text(id) → series string
```

where id is the label whose text is to be retrieved.

Cloning labels

The label.copy() function is used to clone labels. Its syntax is:

```
[label.copy(id) → void
```

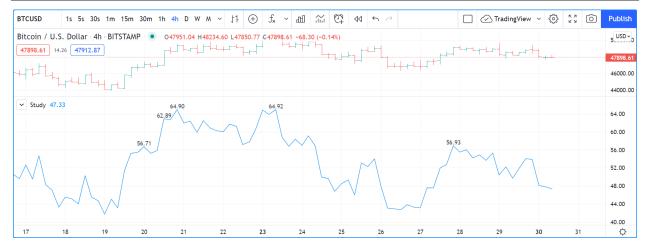
Deleting labels

The label.delete() function is used to delete labels. Its syntax is:

```
[label.delete(id) → void
```

To keep only a user-defined quantity of labels on the chart, one could use code like this:

```
//@version=5
MAX_LABELS = 500
indicator("", max_labels_count = MAX_LABELS)
qtyLabelsInput = input.int(5, "Labels to keep", minval = 0, maxval = MAX_LABELS)
myRSI = ta.rsi(close, 20)
if myRSI > ta.highest(myRSI, 20)[1]
    label.new(bar_index, myRSI, str.tostring(myRSI, "#.00"), style = label.style_none)
if array.size(label.all) > qtyLabelsInput
    label.delete(array.get(label.all, 0))
plot(myRSI)
```



Note that:

- We define a MAX_LABELS constant to hold the maximum quantity of labels a script can accommodate. We use that value to set the max_labels_count parameter's value in our indicator() call, and also as the maxval value in our input.int() call to cap the user value.
- We create a new label when our RSI breaches its highest value of the last 20 bars. Note the offset of [1] we use in if myRSI > ta.highest (myRSI, 20) [1]. This is necessary. Without it, the value returned by ta.highest() would always include the current value of myRSI, so myRSI would never be higher than the function's return value.
- After that, we delete the oldest label in the label.all array that is automatically maintained by the Pine ScriptTM runtime and contains the ID of all the visible labels drawn by our script. We use the array.get() function to retrieve the array element at index zero (the oldest visible label ID). We then use label.delete() to delete the label linked with that ID.

Note that if one wants to position a label on the last bar only, it is unnecessary and inefficent to create and delete the label as the script executes on all bars, so that only the last label remains:

```
// INEFFICENT!
//@version=5
indicator("", "", true)
lbl = label.new(bar_index, high, str.tostring(high, format.mintick))
slabel.delete(lbl[1])
```

This is the efficient way to realize the same task:

```
//@version=5
indicator("", "", true)
if barstate.islast
// Create the label once, the first time the block executes on the last bar.
(continues on next page)
```

(continued from previous page)

```
var lbl = label.new(na, na)
// On all iterations of the script on the last bar, update the label's_
information.
label.set_xy(lbl, bar_index, high)
label.set_text(lbl, str.tostring(high, format.mintick))
```

Realtime behavior

Labels are subject to both *commit* and *rollback* actions, which affect the behavior of a script when it executes in the realtime bar. See the page on Pine ScriptTM's Execution model.

This script demonstrates the effect of rollback when running in the realtime bar:

```
//@version=5
indicator("", "", true)
label.new(bar_index, high)
```

On realtime bars, label.new() creates a new label on every script update, but because of the rollback process, the label created on the previous update on the same bar is deleted. Only the last label created before the realtime bar's close will be committed, and thus persist.

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4.21 Time

- Introduction
- Time variables
- Time functions
- Formatting dates and time

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4.21.1 Introduction

Four references

Four different references come into play when using date and time values in Pine ScriptTM:

- 1. **UTC time zone**: The native format for time values in Pine Script™ is the **Unix time in milliseconds**. Unix time is the time elapsed since the **Unix Epoch on January 1st, 1970**. See here for the current Unix time in seconds and here for more information on Unix Time. A value for the Unix time is called a *timestamp*. Unix timestamps are always expressed in the UTC (or "GMT", or "GMT+0") time zone. They are measured from a fixed reference, i.e., the Unix Epoch, and do not vary with time zones. Some built-ins use the UTC time zone as a reference.
- 2. **Exchange time zone**: A second time-related key reference for traders is the time zone of the exchange where an instrument is traded. Some built-ins like hour return values in the exchange's time zone by default.
- 3. timezone parameter: Some functions that normally return values in the exchange's time zone, such as hour() include a timezone parameter that allows you to adapt the function's result to another time zone. Other functions like time() include both session and timezone parameters. In those cases, the timezone argument applies to how the session argument is interpreted not to the time value returned by the function.
- 4. **Chart's time zone**: This is the time zone chosen by the user from the chart using the "Chart Settings/Symbol/Time Zone" field. This setting only affects the display of dates and times on the chart. It does not affect the behavior of Pine scripts, and they have no visibility over this setting.

When discussing variables or functions, we will note if they return dates or times in UTC or exchange time zone. Scripts do not have visibility on the user's time zone setting on his chart.

Time built-ins

Pine ScriptTM has built-in **variables** to:

- Get timestamp information from the current bar (UTC time zone): time and time_close
- Get timestamp information for the beginning of the current trading day (UTC time zone): time_tradingday
- Get the current time in one-second increments (UTC time zone): timenow
- Retrieve calendar and time values from the bar (exchange time zone): year, month, weekofyear, dayofmonth, dayofweek, hour, minute and second
- Return the time zone of the exchange of the chart's symbol with syminfo.timezone

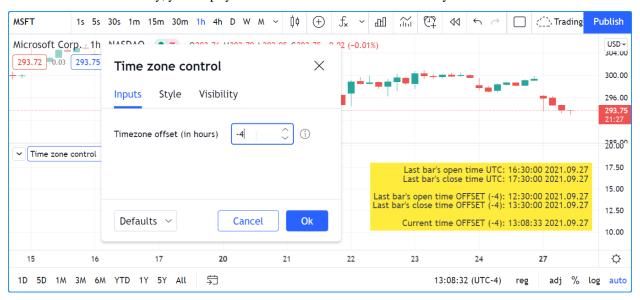
There are also built-in **functions** that can:

- Return timestamps of bars from other timeframes with time() and time_close(), without the need for a request.security() call
- Retrieve calendar and time values from any timestamp, which can be offset with a time zone: year(), month(), weekofyear(), dayofmonth(), dayofweek(), hour(), minute() and second()
- Create a timestamp using timestamp()
- Convert a timestamp to a formatted date/time string for display, using str.format()
- Input data and time values. See the section on *Inputs*.
- Work with session information.

Time zones

TradingViewers can change the time zone used to display bar times on their charts. Pine scripts have no visibility over this setting. While there is a syminfo.timezone variable to return the time zone of the exchange where the chart's instrument is traded, there is **no** chart.timezone equivalent.

When displaying times on the chart, this shows one way of providing users a way of adjusting your script's time values to those of their chart. This way, your displayed times can match the time zone used by traders on their chart:



```
//@version=5
   indicator("Time zone control")
   MS IN 1H = 1000 * 60 * 60
   TOOLTIP01 = "Enter your time zone's offset (+ or -), including a decimal fraction if_
   ⇒needed."
   hoursOffsetInput = input.float(0.0, "Timezone offset (in hours)", minval = -12.0,
   \rightarrowmaxval = 14.0, step = 0.5, tooltip = TOOLTIP01)
6
   printTable(txt) =>
       var table t = table.new(position.middle_right, 1, 1)
       table.cell(t, 0, 0, txt, text_halign = text.align_right, bgcolor = color.yellow)
9
10
   msOffsetInput = hoursOffsetInput * MS_IN_1H
   printTable(
     str.format("Last bar''s open time UTC: {0,date,HH:mm:ss yyyy.MM.dd}", time) +
13
     str.format("\nLast bar''s close time UTC: {0,date,HH:mm:ss yyyy.MM.dd}", time_
14
   →close) +
    str.format("\n\nLast bar''s open time EXCHANGE: {0,date,HH:mm:ss yyyy.MM.dd}",_
   →time(timeframe.period, syminfo.session, syminfo.timezone)) +
     str.format("\nLast bar''s close time EXCHANGE: {0,date,HH:mm:ss yyyy.MM.dd}", time_
   →close(timeframe.period, syminfo.session, syminfo.timezone)) +
     str.format("\n\nLast bar''s open time OFFSET ({0}): {1,date,HH:mm:ss yyyy.MM.dd}",_
17
   →hoursOffsetInput, time + msOffsetInput) +
    str.format("\nLast bar''s close time OFFSET ({0}): {1,date,HH:mm:ss yyyy.MM.dd}",_
18
   →hoursOffsetInput, time_close + msOffsetInput) +
   str.format("\n\nCurrent time OFFSET ({0}): {1,date,HH:mm:ss yyyy.MM.dd}",_
   →hoursOffsetInput, timenow + msOffsetInput))
```

Note that:

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- We convert the user offset expressed in hours to milliseconds with msOffsetInput. We then add that offset to a timestamp in UTC format before converting it to display format, e.g., time + msOffsetInput and timenow + msOffsetInput.
- We use a tooltip to provide instructions to users.
- We provide minval and maxval values to protect the input field, and a step value of 0.5 so that when they use the field's up/down arrows, they can intuitively figure out that fractions can be used.
- The str.format() function formats our time values, namely the last bar's time and the current time.

Some functions that normally return values in the exchange's time zone provide means to adapt their result to another time zone through the timezone parameter. This script illustrates how to do this with hour():



```
//@version=5
indicator('`hour(time, "GMT+0")` in orange')
color BLUE_LIGHT = #0000FF30
plot(hour, "", BLUE_LIGHT, 8)
plot(hour(time, syminfo.timezone))
plot(hour(time, "GMT+0"), "UTC", color.orange)
```

Note that:

- The hour variable and the hour() function normally returns a value in the exchange's time zone. Accordingly, plots in blue for both hour and hour (time, syminfo.timezone) overlap. Using the function form with syminfo.timezone is thus redundant if the exchange's hour is required.
- The orange line plotting hour (time, "GMT+0"), however, returns the bar's hour at UTC, or "GMT+0" time, which in this case is four hours less than the exchange's time, since MSFT trades on the NASDAQ whose time zone is UTC-4.

Time zone strings

The argument used for the timezone parameter in functions such as time(), timestamp(), hour(), etc., can be in different formats, which you can find in the IANA time zone database name reference page. Contents from the "TZ database name", "UTC offset ±hh:mm" and "UTC DST offset ±hh:mm" columns of that page's table can be used.

To express an offset of +5.5 hours from UTC, these strings found in the reference page are all equivalent:

- "GMT+05:30"
- "Asia/Calcutta"
- "Asia/Colombo"

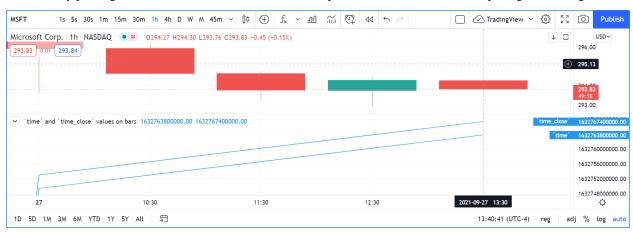
• "Asia/Kolkata"

Non-fractional offsets can be expressed in the "GMT+5" form. "GMT+5.5" is not allowed.

4.21.2 Time variables

'time' and 'time_close'

Let's start by plotting time and time_close, the Unix timestamp in milliseconds of the bar's opening and closing time:



```
//@version=5
indicator("`time` and `time_close` values on bars")
plot(time, "`time`")
plot(time_close, "`time_close`")
```

Note that:

- The time and time_close variables returns a timestamp in UNIX time, which is independent of the timezone selected by the user on his chart. In this case, the **chart's** time zone setting is the exchange time zone, so whatever symbol is on the chart, its exchange time zone will be used to display the date and time values on the chart's cursor. The NASDAQ's time zone is UTC-4, but this only affects the chart's display of date/time values; it does not impact the values plotted by the script.
- The last time value for the plot shown in the scale is the number of milliseconds elapsed from 00:00:00 UTC, 1 January, 1970, until the bar's opening time. It corresponds to 17:30 on the 27th of September 2021. However, because the chart uses the UTC-4 time zone (the NASDAQ's time zone), it displays the 13:30 time, four hours earlier than UTC time.
- The difference between the two values on the last bar is the number of milliseconds in one hour (1000 * 60 * 60 = 3,600,000) because we are on a 1H chart.

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'time_tradingday'

time_tradingday is useful when a symbol trades on overnight sessions that start and close on different calendar days. For example, this happens in forex markets where a session can open Sunday at 17:00 and close Monday at 17:00.

The variable returns the time of the beginning of the trading day in UNIX time when used at timeframes of 1D and less. When used on timeframes higher than 1D, it returns the starting time of the last trading day in the bar (e.g., at 1W, it will return the starting time of the last trading day of the week).

'timenow'

timenow returns the current time in UNIX time. It works in realtime, but also when a script executes on historical bars. In realtime, your scripts will only perceive changes when they execute on feed updates. When no updates occur, the script is idle, so it cannot update its display. See the page on Pine ScriptTM's *execution model* for more information.

This script uses the values of timenow and time_close to calculate a realtime countdown for intraday bars. Contrary to the countdown on the chart, this one will only update when a feed update causes the script to execute another iteration:

```
//@version=5
indicator("", "", true)

printTable(txt) =>
   var table t = table.new(position.middle_right, 1, 1)
   table.cell(t, 0, 0, txt, text_halign = text.align_right, bgcolor = color.yellow)

printTable(str.format("{0,time,HH:mm:ss.SSS}", time_close - timenow))
```

Calendar dates and times

Calendar date and time variables such as year, month, weekofyear, dayofmonth, dayofweek, hour, minute and second can be useful to test for specific dates or times, and as arguments to timestamp().

When testing for specific dates or times, ones needs to account for the possibility that the script will be executing on timeframes where the tested condition cannot be detected, or for cases where a bar with the specific requirement will not exist. Suppose, for example, we wanted to detect the first trading day of the month. This script shows how using only dayofmonth will not work when a weekly chart is used or when no trading occurs on the 1st of the month:



```
//@version=5
indicator("", "", true)
firstDayIncorrect = dayofmonth == 1
firstDay = ta.change(time("M"))
plotchar(firstDayIncorrect, "firstDayIncorrect", "•", location.top, size = size.small)
bgcolor(firstDay ? color.silver : na)
```

Note that:

- Using ta.change (time ("M")) is more robust as it works on all months (#1 and #2), displayed as the silver background, whereas the blue dot detected using dayofmonth == 1 does not work (#1) when the first trading day of September occurs on the 2nd.
- The dayofmonth == 1 condition will be true on all intrabars of the first day of the month, but ta. change (time ("M")) will only be true on the first.

If you wanted your script to only display for years 2020 and later, you could use:

```
//@version=5
indicator("", "", true)
plot(year >= 2020 ? close : na, linewidth = 3)
```

`syminfo.timezone()`

syminfo.timezone returns the time zone of the chart symbol's exchange. It can be helpful when a timezone parameter is available in a function, and you want to mention that you are using the exchange's timezone explicitly. It is usually redundant because when no argument is supplied to timezone, the exchange's time zone is assumed.

4.21.3 Time functions

`time()` and `time close()`

The time() and time_close() functions have the following signature:

```
time(timeframe, session, timezone) → series int time_close(timeframe, session, timezone) → series int
```

They accept three arguments:

timeframe

A string in timeframe.period format.

session

An optional string in session specification format: "hhmm-hhmm[:days]", where the [:days] part is optional. See the page on *sessions* for more information.

timezone

An optional value that qualifies the argument for session when one is used.

See the time() and time_close() entries in the Reference Manual for more information.

The time() function is most often used to:

1. Test if a bar is in a specific time period, which will require using the session parameter. In those cases, timeframe.period, i.e., the chart's timeframe, will often be used for the first parameter. When using the function this way, we rely on the fact that it will return na when the bar is not part of the period specified in the session argument.

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2. Detecting changes in higher timeframes than the chart's by using the higher timeframe for the timeframe argument. When using the function for this purpose, we are looking for changes in the returned value, which means the higher timeframe bar has changed. This will usually require using ta.change() to test, e.g., ta. change(time("D")) will return the change in time when a new higher timeframe bar comes in, so the expression's result will cast to a "bool" value when used in a conditional expression. The "bool" result will be true when there is a change and false when there is no change.

Testing for sessions

Let's look at an example of the first case where we want to determine if a bar's starting time is part of a period between 11:00 and 13:00:



```
//@version=5
indicator("Session bars", "", true)
inSession = not na(time(timeframe.period, "1100-1300"))
bgcolor(inSession ? color.silver : na)
```

Note that:

- We use time (timeframe.period, "1100-1300"), which says: "Check the chart's timeframe if the current bar's opening time is between 11:00 and 13:00 inclusively". The function returns its opening time if the bar is in the session. If it is **not**, the function returns na.
- We are interested in identifying the instances when time() does not return na because that means the bar is in the session, so we test for not na(...). We do not use the actual return value of time() when it is not na; we are only interested in whether it returns na or not.

Testing for changes in higher timeframes

It is often helpful to detect changes in a higher timeframe. For example, you may want to detect trading day changes while on intraday charts. For these cases, you can use the fact that time("D") returns the opening time of the 1D bar, even if the chart is at an intraday timeframe such as 1H:



```
//@version=5
indicator("", "", true)
bool newDay = ta.change(time("D"))
bgcolor(newDay ? color.silver : na)
newExchangeDay = ta.change(dayofmonth)
plotchar(newExchangeDay, "newExchangeDay", "Q", location.top, size = size.small)
```

Note that:

- The newDay variable detects changes in the opening time of 1D bars, so it follows the conventions for the chart's symbol, which uses overnight sessions of 17:00 to 17:00. It changes values when a new session comes in.
- Because newExchangeDay detects change in dayofmonth in the calendar day, it changes when the day changes
 on the chart.
- The two change detection methods only coincide on the chart when there are days without trading. On Sundays here, for example, both detection methods will detect a change because the calendar day changes from the last trading day (Friday) to the first calendar day of the new week, Sunday, which is when Monday's overnight session begins at 17:00.

Calendar dates and times

Calendar date and time functions such as year(), month(), weekofyear(), dayofmonth(), dayofweek(), hour(), minute() and second() can be useful to test for specific dates or times. They all have signatures similar to the ones shown here for dayofmonth():

```
dayofmonth(time) → series int dayofmonth(time, timezone) → series int
```

This will plot the day of the opening of the bar where the January 1st, 2021 at 00:00 time falls between its time and time close values:

```
//@version=5
indicator("")
exchangeDay = dayofmonth(timestamp("2021-01-01"))
plot(exchangeDay)
```

The value will be the 31st or the 1st, depending on the calendar day of when the session opens on the chart's symbol. The date for symbols traded 24x7 at exchanges using the UTC time zone will be the 1st. For symbols trading on exchanges at UTC-4, the date will be the 31st.

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`timestamp()`

The timestamp() function has a few different signatures:

```
timestamp(year, month, day, hour, minute, second) → simple/series int timestamp(timezone, year, month, day, hour, minute, second) → simple/series int timestamp(dateString) → const int
```

The only difference between the first two is the timezone parameter. Its default value is syminfo.timezone. See the *Time zone strings* section of this page for valid values.

The third form is used as a defval value in input.time(). See the timestamp() entry in the Reference Manual for more information.

timestamp() is useful to generate a timestamp for a specific date. To generate a timestamp for Jan 1, 2021, use either one of these methods:

```
//@version=5
indicator("")
yearBeginning1 = timestamp("2021-01-01")
yearBeginning2 = timestamp(2021, 1, 1, 0, 0)
printTable(txt) => var table t = table.new(position.middle_right, 1, 1), table.cell(t, 0, 0, txt, bgcolor = color.yellow)
printTable(str.format("yearBeginning1: {0,date,yyyy.MM.dd hh:mm}\nyearBeginning2: {1, odate,yyyy.MM.dd hh:mm}", yearBeginning1, yearBeginning1))
```

You can use offsets in timestamp() arguments. Here, we subtract 2 from the value supplied for its day parameter to get the date/time from the chart's last bar two days ago. Note that because of different bar alignments on various instruments, the bar identified on the chart may not always be exactly 48 hours away, although the function's return value is correct:

```
//@version=5
indicator("")
twoDaysAgo = timestamp(year, month, dayofmonth - 2, hour, minute)
printTable(txt) => var table t = table.new(position.middle_right, 1, 1), table.cell(t, - 0, 0, txt, bgcolor = color.yellow)
printTable(str.format("{0,date,yyyy.MM.dd hh:mm}", twoDaysAgo))
```

4.21.4 Formatting dates and time

Timestamps can be formatted using str.format(). These are examples of various formats:

```
1s 5s 30s 1m 15m 30m 1h 4h D W M \checkmark \circlearrowleft \diamondsuit \diamondsuit \diamondsuit \diamondsuit \diamondsuit \diamondsuit \diamondsuit
                                                                                                                                Publish
                                                                                                dd 5 ∂
                                                                                                              Litecoin / U.S. Dollar - 1D - COINBASE 0 0152.27 H156.13 L150.74 C154.27 +2.02 (+1.33%)
                                                                                                                                 1 USD ~
154.23 0.12 154.35
                                                                                                                                 167.50

✓ Study

                                                                                                                                 165.00
                                {0,date,yyyy.MM.dd hh:mm:ss}
                                                                       2021.09.25 12:00:00
                                                                                                                                 162.50
                                                   {1,date,short}
                                                                       9/25/21
                                                                       Sep 25, 2021
                                               {2,date,medium}
                                                                                                                                 160.00
                                                   {3,date,long}
                                                                       September 25, 2021
                                                     4,date,full
                                                                       Saturday, September 25, 2021
                                                                                                                                 157.50
                                                                        12 AM UTC (Coordinated Universal Time)
                                           {5,date,h a z (zzzz)}
                                                   {6,time,short}
                                                                        12:00 AM
                                               {7,time,medium
                                                                       4:55:40 AM
                     {8, date, 'Month 'MM, 'Week' ww, 'Day 'DD
                                                                       Month 09, Week 39, Day 268
                                                    {9,time,full}
                                                                        4:55:40 AM Coordinated Universal Time
                                                                                                                                 150.00
                                            {10,time,hh:mm:ss}
                                                                       04:55:40
                                                                       04:55:40
                                                                                                                                 147.50
                                            {11,time,HH:mm:ss}
                              {12,time,HH:mm:ss} Left in bar
                                                                       19:04:19 Left in bar
                                                                                                                                 145.00
                                                                                                                                 142.50
                                                                                                                                 140 00
                     24
                                                                    25
                                                                                                                   26
                                                                                                                                   \Diamond
```

```
//@version=5
   indicator("", "", true)
   print(txt, styl) =>
       var alignment = styl == label.style_label_right ? text.align_right : text.align_
5
       var lbl = label.new(na, na, "", xloc.bar_index, yloc.price, color(na), styl,

→color.black, size.large, alignment)
       if barstate.islast
            label.set_xy(lbl, bar_index, hl2[1])
            label.set_text(lbl, txt)
10
   var string format =
11
     "{0,date,yyyy.MM.dd hh:mm:ss}\n" +
12
     "{1, date, short} \n" +
13
     "{2,date,medium}\n" +
14
     "{3,date,long}\n" +
     \{4, date, full\} \ +
16
     "\{5, date, h a z (zzzz)\}\n" +
17
     \{6, \text{time, short} \setminus n + 
18
     "{7, time, medium} \n" +
19
     "{8,date,'Month 'MM, 'Week' ww, 'Day 'DD}\n" +
20
     \{9, \text{time, full} \mid n + \}
21
     "{10, time, hh:mm:ss}\n" +
22
     "{11, time, HH:mm:ss}\n" +
23
     "{12,time,HH:mm:ss} Left in bar\n"
24
25
   print(format, label.style_label_right)
26
   print(str.format(format,
27
     time, time, time, time, time, time,
     timenow, timenow, timenow,
29
     timenow - time, time_close - timenow), label.style_label_left)
```

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4.22 Timeframes

- Introduction
- Timeframe string specifications
- Comparing timeframes

4.22.1 Introduction

The *timeframe* of a chart is sometimes also referred to as its *interval* or *resolution*. It is the unit of time represented by one bar on the chart. All standard chart types use a timeframe: "Bars", "Candles", "Hollow Candles", "Line", "Area" and "Baseline". One non-standard chart type also uses timeframes: "Heikin Ashi".

Programmers interested in accessing data from multiple timeframes will need to become familiar with how timeframes are expressed in Pine ScriptTM, and how to use them.

Timeframe strings come into play in different contexts:

- They must be used in request.security() when requesting data from another symbol and/or timeframe. See the page on *Other timeframes and data* to explore the use of request.security().
- They can be used as an argument to time() and time_close() functions, to return the time of a higher timeframe bar. This, in turn, can be used to detect changes in higher timeframes from the chart's timeframe without using request.security(). See the *Testing for changes in higher timeframes* section to see how to do this.
- The input.timeframe() function provides a way to allow script users to define a timeframe through a script's "Inputs" tab (see the *Timeframe input* section for more information).
- The indicator() declaration statement has an optional timeframe parameter that can be used to provide multitimeframe capabilities to simple scripts without using request.security().
- Many built-in variables provide information on the timeframe used by the chart the script is running on. See the *Chart timeframe* section for more information on them, including timeframe.period which returns a string in Pine ScriptTM's timeframe specification format.

4.22.2 Timeframe string specifications

Timeframe strings follow these rules:

- They are composed of the multiplier and the timeframe unit, e.g., "1S", "30" (30 minutes), "1D" (one day), "3M" (three months).
- The unit is represented by a single letter, with no letter used for minutes: "S" for seconds, "D" for days, "W" for weeks and "M" for months.
- When no multiplier is used, 1 is assumed: "S" is equivalent to "1S", "D" to "1D, etc. If only "1" is used, it is interpreted as "1min", since no unit letter identifier is used for minutes.
- There is no "hour" unit; "1H" is **not** valid. The correct format for one hour is "60" (remember no unit letter is specified for minutes).
- The valid multipliers vary for each timeframe unit:
 - For seconds, only the discrete 1, 5, 10, 15 and 30 multipliers are valid.
 - For minutes, 1 to 1440.
 - For days, 1 to 365.
 - For weeks, 1 to 52.
 - For months, 1 to 12.

4.22.3 Comparing timeframes

It can be useful to compare different timeframe strings to determine, for example, if the timeframe used on the chart is lower than the higher timeframes used in the script.

Converting timeframe strings to a representation in fractional minutes provides a way to compare them using a universal unit. This script uses the timeframe.in_seconds() function to convert a timeframe into float seconds and then converts the result into minutes:

```
//@version=5
2
   indicator ("Timeframe in minutes example", "", true)
   string tfInput = input.timeframe(defval = "", title = "Input TF")
   float chartTFInMinutes = timeframe.in_seconds() / 60
   float inputTFInMinutes = timeframe.in_seconds(tfInput) / 60
   var table t = table.new(position.top_right, 1, 1)
   string txt = "Chart TF: " + str.tostring(chartTFInMinutes, "#.#### minutes") +
   "\nInput TF: " + str.tostring(inputTFInMinutes, "#.#### minutes")
10
   if barstate.isfirst
11
       table.cell(t, 0, 0, txt, bgcolor = color.yellow)
12
   else if barstate.islast
13
       table.cell_set_text(t, 0, 0, txt)
14
15
   if chartTFInMinutes > inputTFInMinutes
16
       runtime.error("The chart's timeframe must not be higher than the input's_
17
   →timeframe.")
```

Note that:

• We use the built-in timeframe.in_seconds() function to convert the chart and the input.timeframe() function into seconds, then divide by 60 to convert into minutes.

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- We use two calls to the timeframe.in_seconds() function in the initialization of the chartTFInMinutes and inputTFInMinutes variables. In the first instance, we do not supply an argument for its timeframe parameter, so the function returns the chart's timeframe in seconds. In the second call, we supply the timeframe selected by the script's user through the call to input.timeframe().
- Next, we validate the timeframes to ensure that the input timeframe is equal to or higher than the chart's timeframe. If it is not, we generate a runtime error.
- We finally print the two timeframe values converted to minutes.

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CHAPTER

FIVE

WRITING SCRIPTS



5.1 Style guide

- Introduction
- Naming Conventions
- Script organization
- Spacing
- Line wrapping
- Vertical alignment
- Explicit typing

5.1.1 Introduction

This style guide provides recommendations on how to name variables and organize your Pine scripts in a standard way that works well. Scripts that follow our best practices will be easier to read, understand and maintain.

You can see scripts using these guidelines published from the TradingView and PineCoders accounts on the platform.

5.1.2 Naming Conventions

We recommend the use of:

- camelCase for all identifiers, i.e., variable or function names: ma, maFast, maLengthInput, maColor, roundedOHLC(), pivotHi().
- All caps SNAKE_CASE for constants: BULL_COLOR, BEAR_COLOR, MAX_LOOKBACK.
- The use of qualifying suffixes when it provides valuable clues about the type or provenance of a variable: maShow—Input, bearColorInput, volumesArray, maPlotID, resultsTable, levels—ColorArray.

5.1.3 Script organization

The Pine ScriptTM compiler is quite forgiving of the positioning of specific statements or the version *compiler annotation* in the script. While other arrangements are syntactically correct, this is how we recommend organizing scripts:

```
<license>
<version>
<declaration_statement>
<import_statements>
<constant_declarations>
<inputs>
<function_declarations>
<calculations>
<strategy_calls>
<visuals>
<alerts>
```

clicense>

If you publish your open-source scripts publicly on TradingView (scripts can also be published privately), your open-source code is by default protected by the Mozilla license. You may choose any other license you prefer.

The reuse of code from those scripts is governed by our House Rules on Script Publishing which preempt the author's license.

The standard license comments appearing at the beginning of scripts are:

```
// This source code is subject to the terms of the Mozilla Public License 2.0 at https://mozilla.org/MPL/2.0/
// © username
```

<version>

This is the *compiler annotation* defining the version of Pine ScriptTM the script will use. If none is present, v1 is used. For v5, use:

```
//@version=5
```

<declaration statement>

This is the mandatory declaration statement which defines the type of your script. It must be a call to either indicator(), strategy(), or library().

<import statements>

If your script uses one or more Pine ScriptTM *libraries*, your import statements belong here.

<constant declarations>

Scripts can declare variables qualified as "const", i.e., ones referencing a constant value.

We refer to variables as "constants" when they meet these criteria:

- Their declaration uses the optional const keyword (see our User Manual's section on type qualifiers for more information).
- They are initialized using a literal (e.g., 100 or "AAPL") or a built-in qualified as "const" (e.g., color.green).
- Their value does not change during the script's execution.

We use SNAKE_CASE to name these variables and group their declaration near the top of the script. For example:

```
- Constants
         MS_IN_MIN = 60 * 1000
int.
         MS_IN_HOUR = MS_IN_MIN * 60
int
int.
          MS_IN_DAY = MS_IN_HOUR * 24

        color
        GRAY
        = #808080ff

        color
        LIME
        = #00FF00ff

        color
        MAROON
        = #800000ff

        color
        ORANGE
        = #FF8000ff

color PINK
                        = #FF0080ff
color TEAL = #008080ff
color BG_DIV = color.new(ORANGE, 90)
color BG_RESETS = color.new(GRAY, 90)
                     = "No reset; cumulate since the beginning of the chart"
string RST1
string RST2
                       = "On a stepped higher timeframe (HTF)"
                        = "On a fixed HTF"
string RST3
                        = "At a fixed time"
string RST4
                        = "At the beginning of the regular session"
string RST5
string RST6
                        = "At the first visible chart bar"
string RST7
                        = "Fixed rolling period"
string LTF1 = "Least precise, covering many chart bars"
string LTF2 = "Less precise, covering some chart bars"
string LTF3 = "More precise, covering less chart bars"
string LTF4
                       = "Most precise, 1min intrabars"
string TT_TOTVOL = "The 'Bodies' value is the transparency of the total volume_
→candle bodies. Zero is opaque, 100 is transparent."
string TT_RST_HTF = "This value is used when '" + RST3 +"' is selected."
string TT_RST_TIME = "These values are used when '" + RST4 +"' is selected.
  A reset will occur when the time is greater or equal to the bar's open time, and
```

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```
→less than its close time.\nHour: 0-23\nMinute: 0-59" string TT_RST_PERIOD = "This value is used when '" + RST7 +"' is selected."
```

In this example:

- The RST* and LTF* constants will be used as tuple elements in the options argument of input.*() calls.
- The TT_* constants will be used as tooltip arguments in input.*() calls. Note how we use a line continuation for long string literals.
- We do not use var to initialize constants. The Pine ScriptTM runtime is optimized to handle declarations on each bar, but using var to initialize a variable only the first time it is declared incurs a minor penalty on script performance because of the maintenance that var variables require on further bars.

Note that:

- Literals used in more than one place in a script should always be declared as a constant. Using the constant rather than the literal makes it more readable if it is given a meaningful name, and the practice makes code easier to maintain. Even though the quantity of milliseconds in a day is unlikely to change in the future, MS_IN_DAY is more meaningful than 1000 * 60 * 60 * 24.
- Constants only used in the local block of a function or if, while, etc., statement for example, can be declared in that local block.

<inputs>

It is **much** easier to read scripts when all their inputs are in the same code section. Placing that section at the beginning of the script also reflects how they are processed at runtime, i.e., before the rest of the script is executed.

Suffixing input variable names with input makes them more readily identifiable when they are used later in the script: malengthInput, bearColorInput, showAvgInput, etc.

```
// ---- Inputs
                              = input.string(RST2, "CVD Resets",
string resetInput
          inline = "00", options = [RST1, RST2, RST3, RST4, RST5, RST6, RST7])
\hookrightarrow
string fixedTfInput = input.timeframe("D", " Fixed HTF: ",
          tooltip = TT_RST_HTF)
int
       hourInput
                           = input.int(9,
                                                        " Fixed time hour: ",
          inline = "01", minval = 0, maxval = 23)
                                                        "minute",
                             = input.int(30,
int
       minuteInput
          inline = "01", minval = 0, maxval = 59, tooltip = TT_RST_TIME)
       fixedPeriodInput = input.int(20,
                                                       " Fixed period:
int
          inline = "02", minval = 1, tooltip = TT_RST_PERIOD)
string ltfModeInput
                            = input.string(LTF3,
                                                       "Intrabar precision",
          inline = "03", options = [LTF1, LTF2, LTF3, LTF4])
```

<function_declarations>

All user-defined functions must be defined in the script's global scope; nested function definitions are not allowed in Pine ScriptTM.

Optimal function design should minimize the use of global variables in the function's scope, as they undermine function portability. When it can't be avoided, those functions must follow the global variable declarations in the code, which entails they can't always be placed in the <function_declarations> section. Such dependencies on global variables should ideally be documented in the function's comments.

It will also help readers if you document the function's objective, parameters and result. The same syntax used in *libraries* can be used to document your functions. This can make it easier to port your functions to a library should you ever decide to do so:

```
//@version=5
2
   indicator("<function_declarations>", "", true)
3
   string SIZE_LARGE = "Large"
   string SIZE_NORMAL = "Normal"
   string SIZE_SMALL = "Small"
   string sizeInput = input.string(SIZE_NORMAL, "Size", options = [SIZE_LARGE, SIZE_
   →NORMAL, SIZE_SMALL])
   // @function
                       Used to produce an argument for the `size` parameter in built-in-
10
   →functions.
   // @param userSize (simple string) User-selected size.
                       One of the `size.*` built-in constants.
   // @returns
12
   // Dependencies: SIZE_LARGE, SIZE_NORMAL, SIZE_SMALL
13
   getSize(simple string userSize) =>
14
       result =
15
         switch userSize
16
           SIZE_LARGE => size.large
17
           SIZE_NORMAL => size.normal
           SIZE_SMALL => size.small
19
           => size.auto
20
21
   if ta.rising(close, 3)
22
       label.new(bar_index, na, yloc = yloc.abovebar, style = label.style_arrowup, size_
23
   →= getSize(sizeInput))
```

<calculations>

This is where the script's core calculations and logic should be placed. Code can be easier to read when variable declarations are placed near the code segment using the variables. Some programmers prefer to place all their non-constant variable declarations at the beginning of this section, which is not always possible for all variables, as some may require some calculations to have been executed before their declaration.

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<strategy_calls>

Strategies are easier to read when strategy calls are grouped in the same section of the script.

<visuals>

This section should ideally include all the statements producing the script's visuals, whether they be plots, drawings, background colors, candle-plotting, etc. See the Pine ScriptTM User Manual's section on *here* for more information on how the relative depth of visuals is determined.

<alerts>

Alert code will usually require the script's calculations to have executed before it, so it makes sense to put it at the end of the script.

5.1.4 Spacing

A space should be used on both sides of all operators, except unary operators (-1). A space is also recommended after all commas and when using named function arguments, as in plot (series = close):

```
int a = close > open ? 1 : -1
var int newLen = 2
newLen := min(20, newlen + 1)
float a = -b
float c = d > e ? d - e : d
int index = bar_index % 2 == 0 ? 1 : 2
plot(close, color = color.red)
```

5.1.5 Line wrapping

Line wrapping can make long lines easier to read. Line wraps are defined by using an indentation level that is not a multiple of four, as four spaces or a tab are used to define local blocks. Here we use two spaces:

```
plot(
    series = close,
    title = "Close",
    color = color.blue,
    show_last = 10
)
```

5.1.6 Vertical alignment

Vertical alignment using tabs or spaces can be useful in code sections containing many similar lines such as constant declarations or inputs. They can make mass edits much easier using the Pine Editor's multi-cursor feature (ctrl + alt + \mathbb{Z}/\mathbb{Z}):

```
// Colors used as defaults in inputs.
color COLOR_AQUA = #0080FFff
color COLOR_BLACK = #000000ff
color COLOR_BLUE = #013BCAff

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```

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```
color COLOR_CORAL = #FF8080ff
color COLOR_GOLD = #CCCC00ff
```

5.1.7 Explicit typing

Including the type of variables when declaring them is not required. However, it helps make scripts easier to read, navigate, and understand. It can help clarify the expected types at each point in a script's execution and distinguish a variable's declaration (using =) from its reassignments (using :=). Using explicit typing can also make scripts easier to debug.

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5.2 Debugging

- Introduction
- The lay of the land
- Numeric values
- Conditions
- Strings
- Pine Logs
- · Debugging functions
- Debugging loops
- Tips

5.2.1 Introduction

TradingView's close integration between the Pine Editor and the chart interface facilitates efficient, interactive debugging of Pine ScriptTM code, as scripts can produce dynamic results in multiple locations, on and off the chart. Programmers can utilize such results to refine their script's behaviors and ensure everything works as expected.

When a programmer understands the appropriate techniques for inspecting the variety of behaviors one may encounter while writing a script, they can quickly and thoroughly identify and resolve potential problems in their code, which allows for a more seamless overall coding experience. This page demonstrates some of the handiest ways to debug code when working with Pine ScriptTM.

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Note: Before venturing further on this page, we recommend familiarizing yourself with Pine's *Execution model* and *Type system*, as it's crucial to understand these details when debugging in the Pine ScriptTM environment.

5.2.2 The lay of the land

Pine scripts can output their results in multiple different ways, any of which programmers can utilize for debugging.

The plot* () functions can display results in a chart pane, the script's status line, the price (y-axis) scale, and the Data Window, providing simple, convenient ways to debug numeric and conditional values:



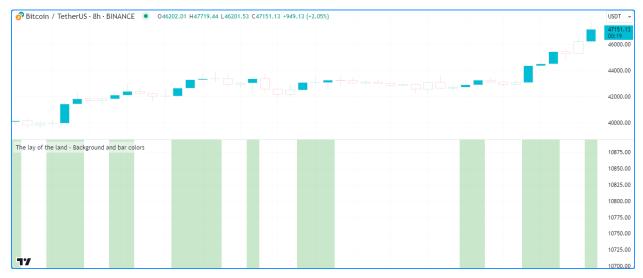
```
//@version=5
indicator("The lay of the land - Plots")

// Plot the `bar_index` in all available locations.
plot(bar_index, "bar_index", color.teal, 3)
```

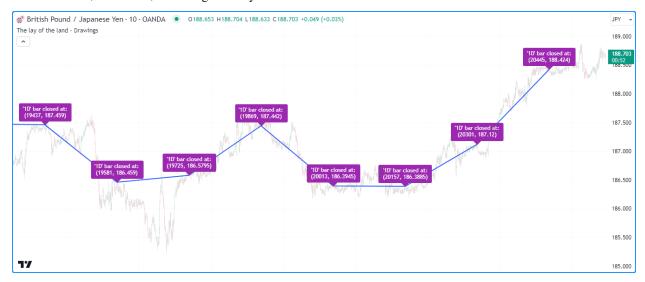
Note that:

- A script's status line outputs will only show when enabling the "Values" checkbox within the "Indicators" section of the chart's "Status line" settings.
- Price scales will only show plot values or names when enabling the options from the "Indicators and financials" dropdown in the chart's "Scales and lines" settings.

The bgcolor() function displays colors in the script pane's background, and the barcolor() function changes the colors of the main chart's bars or candles. Both of these functions provide a simple way to visualize conditions:



Pine's *drawing types* (*line*, *box*, *polyline*, *label*, and *table*) produce drawings in the script's pane. While they don't return results in other locations, such as the status line or Data Window, they provide alternative, flexible solutions for inspecting numeric values, conditions, and strings directly on the chart:



```
//@version=5
indicator("The lay of the land - Drawings", overlay = true)

//@variable Is `true` when the time changes on the "1D" timeframe.

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```

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```
bool newDailyBar = timeframe.change("1D")
   //@variable The previous bar's `bar_index` from when `newDailyBar` last occurred.
   int closedIndex = ta.valuewhen(newDailyBar, bar_index - 1, 0)
   //@variable The previous bar's `close` from when `newDailyBar` last occurred.
   float closedPrice = ta.valuewhen(newDailyBar, close[1], 0)
10
   if newDailyBar
11
       //@variable Draws a line from the previous `closedIndex` and `closedPrice` to the_
12
   ⇔current values.
       line debugLine = line.new(closedIndex[1], closedPrice[1], closedIndex,__
13
   \rightarrowclosedPrice, width = 2)
       //@variable Variable info to display in a label.
       string debugText = "'1D' bar closed at: \n(" + str.tostring(closedIndex) + ", " +__
   →str.tostring(closedPrice) + ")"
       //@variable Draws a label at the current `closedIndex` and `closedPrice`.
16
       label.new(closedIndex, closedPrice, debugText, color = color.purple, textcolor =__
   ⇔color.white)
```

The log.* () functions produce *Pine Logs* results. Every time a script calls any of these functions, the script logs a message in the *Pine Logs* pane, along with a timestamp and navigation options to identify the specific times, chart bars, and lines of code that triggered a log:



```
//@version=5
indicator("The lay of the land - Pine Logs")

//@variable The natural logarithm of the current `high - low` range.
float logRange = math.log(high - low)

// Plot the `logRange`.
plot(logRange, "logRange")

if barstate.isconfirmed
    // Generate an "error" or "info" message on the confirmed bar, depending on whether `logRange` is defined.

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```

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```
switch
na(logRange) => log.error("Undefined `logRange` value.")
=> log.info("`logRange` value: " + str.tostring(logRange))
else
// Generate a "warning" message for unconfirmed values.
log.warning("Unconfirmed `logRange` value: " + str.tostring(logRange))
```

One can apply any of the above, or a combination, to establish debugging routines to fit their needs and preferences, depending on the data types and structures they're working with. See the sections below for detailed explanations of various debugging techniques.

5.2.3 Numeric values

When creating code in Pine ScriptTM, working with numbers is inevitable. Therefore, to ensure a script works as intended, it's crucial to understand how to inspect the numeric (*int* and *float*) values it receives and calculates.

Note: This section discusses fundamental *chart-based* approaches for debugging numbers. Scripts can also convert numbers to *strings*, allowing one to inspect numbers using string-related techniques. For more information, see the *Strings* and *Pine Logs* sections.

Plotting numbers

One of the most straightforward ways to inspect a script's numeric values is to use plot*() functions, which can display results graphically on the chart and show formatted numbers in the script's status line, the price scale, and the Data Window. The locations where a plot*() function displays its results depend on the display parameter. By default, its value is display.all.

Note: Only a script's *global scope* can contain plot* () calls, meaning these functions can only accept global variables and literals. They cannot use variables declared from the local scopes of *loops*, *conditional structures*, or *user-defined functions* and *methods*.

The following example uses the plot() function to display the 1-bar change in the value of the built-in time variable measured in chart timeframes (e.g., a plotted value of 1 on the "1D" chart means there is a one-day difference between the opening times of the current and previous bars). Inspecting this series can help to identify time gaps in a chart's data, which is helpful information when designing time-based indicators.

Since we have not specified a display argument, the function uses display.all, meaning it will show data in *all* possible locations, as we see below:

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```
//@version=5
indicator("Plotting numbers demo", "Time changes")

//@variable The one-bar change in the chart symbol's `time` value, measured in units...
of the chart timeframe.

float timeChange = ta.change(time) / (1000.0 * timeframe.in_seconds())

// Display the `timeChange` in all possible locations.
plot(timeChange, "Time difference (in chart bar units)", color.purple, 3)
```

Note that:

- The numbers displayed in the script's status line and the Data Window reflect the plotted values at the location of the chart's cursor. These areas will show the latest bar's value when the mouse pointer isn't on the chart.
- The number in the price scale reflects the latest available value on the visible chart.

Without affecting the scale

When debugging multiple numeric values in a script, programmers may wish to inspect them without interfering with the price scales or cluttering the visual outputs in the chart's pane, as distorted scales and overlapping plots may make it harder to evaluate the results.

A simple way to inspect numbers without adding more visuals to the chart's pane is to change the display values in the script's plot*() calls to other display.* variables or expressions using them.

Let's look at a practical example. Here, we've drafted the following script that calculates a custom-weighted moving average by dividing the sum of weight * close values by the sum of the weight series:



```
//@version=5
   indicator("Plotting without affecting the scale demo", "Weighted Average", true)
   //@variable The number of bars in the average.
   int lengthInput = input.int(20, "Length", 1)
   //@variable The weight applied to the price on each bar.
   float weight = math.pow(close - open, 2)
   //@variable The numerator of the average.
10
   float numerator = math.sum(weight * close, lengthInput)
11
   //@variable The denominator of the average.
12
   float denominator = math.sum(weight, lengthInput)
13
14
15
   //@variable The `lengthInput`-bar weighted average.
16
   float average = numerator / denominator
17
   // Plot the `average`.
18
   plot(average, "Weighted Average", linewidth = 3)
```

Suppose we'd like to inspect the variables used in the average calculation to understand and fine-tune the result. If we were to use plot() to display the script's weight, numerator, and denominator in all locations, we can no longer easily identify our average line on the chart since each variable has a radically different scale:

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```
//@version=5
   indicator("Plotting without affecting the scale demo", "Weighted Average", true)
   //@variable The number of bars in the average.
   int lengthInput = input.int(20, "Length", 1)
   //@variable The weight applied to the price on each bar.
   float weight = math.pow(close - open, 2)
   //@variable The numerator of the average.
10
   float numerator = math.sum(close * weight, lengthInput)
11
   //@variable The denominator of the average.
12
   float denominator = math.sum(weight, lengthInput)
13
14
15
   //@variable The `lengthInput`-bar weighted average.
16
   float average = numerator / denominator
17
   // Plot the `average`.
18
   plot(average, "Weighted Average", linewidth = 3)
19
20
   // Create debug plots for the `weight`, `numerator`, and `denominator`.
21
   plot(weight, "weight", color.purple)
   plot(numerator, "numerator", color.teal)
23
   plot(denominator, "denominator", color.maroon)
```

While we could hide individual plots from the "Style" tab of the script's settings, doing so also prevents us from inspecting the results in any other location. To simultaneously view the variables' values and preserve the scale of our chart, we can change the display values in our debug plots.

The version below includes a debugLocations variable in the debug plot() calls with a value of display.all - display.pane to specify that all locations *except* the chart pane will show the results. Now we can inspect the calculation's values without the extra clutter:



```
//@version=5
2
   indicator("Plotting without affecting the scale demo", "Weighted Average", true)
   //@variable The number of bars in the average.
   int lengthInput = input.int(20, "Length", 1)
   //@variable The weight applied to the price on each bar.
   float weight = math.pow(close - open, 2)
   //@variable The numerator of the average.
10
   float numerator = math.sum(close * weight, lengthInput)
11
   //@variable The denominator of the average.
12
   float denominator = math.sum(weight, lengthInput)
13
14
15
   //@variable The `lengthInput`-bar weighted average.
16
   float average = numerator / denominator
17
   // Plot the `average`.
18
   plot(average, "Weighted Average", linewidth = 3)
19
20
   //@variable The display locations of all debug plots.
21
   debugLocations = display.all - display.pane
   // Create debug plots for the `weight`, `numerator`, and `denominator`.
23
   plot(weight, "weight", color.purple, display = debugLocations)
24
   plot(numerator, "numerator", color.teal, display = debugLocations)
25
   plot(denominator, "denominator", color.maroon, display = debugLocations)
```

From local scopes

A script's *local scopes* are sections of indented code within *conditional structures*, *loops*, *functions*, and *methods*. When working with variables declared within these scopes, using the plot*() functions to display their values directly *will not* work, as plots only work with literals and *global* variables.

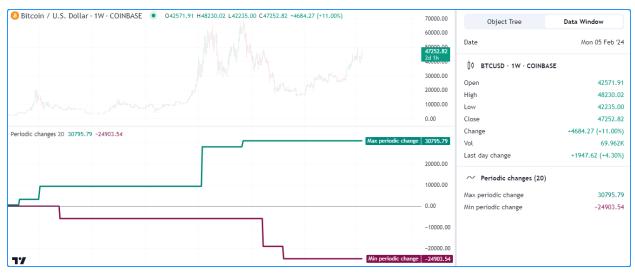
To display a local variable's values using plots, one can assign its results to a global variable and pass that variable to the plot*() call.

Note: The approach described below works for local variables declared within *conditional structures* and *loops*. Employ-

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ing a similar process for *functions* and *methods* requires *collections*, *user-defined types*, or other built-in reference types. See the *Debugging functions* section for more information.

For example, this script calculates the all-time maximum and minimum change in the close price over a lengthInput period. It uses an if structure to declare a local change variable and update the global maxChange and minChange once every lengthInput bars:



```
//@version=5
   indicator("Plotting numbers from local scopes demo", "Periodic changes")
2
   //@variable The number of chart bars in each period.
5
   int lengthInput = input.int(20, "Period length", 1)
6
   //@variable The maximum `close` change over each `lengthInput` period on the chart.
   var float maxChange = na
   //@variable The minimum `close` change over each `lengthInput` period on the chart.
   var float minChange = na
10
   //@variable Is `true` once every `lengthInput` bars.
12
   bool periodClose = bar_index % lengthInput == 0
13
14
   if periodClose
15
       //@variable The change in `close` prices over `lengthInput` bars.
16
       float change = close - close[lengthInput]
17
       // Update the global `maxChange` and `minChange`.
18
       maxChange := math.max(nz(maxChange, change), change)
19
       minChange := math.min(nz(minChange, change), change)
20
21
   // Plot the `maxChange` and `minChange`.
22
   plot(maxChange, "Max periodic change", color.teal, 3)
23
   plot(minChange, "Min periodic change", color.maroon, 3)
   hline(0.0, color = color.gray, linestyle = hline.style_solid)
```

Suppose we want to inspect the history of the change variable using a plot. While we cannot plot the variable directly since the script declares it in a local scope, we can assign its value to another *global* variable for use in a plot*() function.

Below, we've added a debugChange variable with an initial value of na to the global scope, and the script reassigns its value within the if structure using the local change variable. Now, we can use plot() with the debugChange variable



-20000.00

-24903.54

to view the history of available change values:

```
//@version=5
   indicator("Plotting numbers from local scopes demo", "Periodic changes")
   //@variable The number of chart bars in each period.
   int lengthInput = input.int(20, "Period length", 1)
   //@variable The maximum `close` change over each `lengthInput` period on the chart.
   var float maxChange = na
   //@variable The minimum `close` change over each `lengthInput` period on the chart.
   var float minChange = na
10
11
   //@variable Is `true` once every `lengthInput` bars.
12
   bool periodClose = bar_index % lengthInput == 0
13
14
   //@variable Tracks the history of the local `change` variable.
15
   float debugChange = na
   if periodClose
18
       //@variable The change in `close` prices over `lengthInput` bars.
19
       float change = close - close[lengthInput]
20
       // Update the global `maxChange` and `minChange`.
21
       maxChange := math.max(nz(maxChange, change), change)
22
23
       minChange := math.min(nz(minChange, change), change)
       // Assign the `change` value to the `debugChange` variable.
24
       debugChange := change
25
26
   // Plot the `maxChange` and `minChange`.
27
   plot(maxChange, "Max periodic change", color.teal, 3)
28
   plot (minChange, "Min periodic change", color.maroon, 3)
   hline(0.0, color = color.gray, linestyle = hline.style_solid)
   // Create a debug plot to visualize the `change` history.
32
   plot(debugChange, "Extracted change", color.purple, 15, plot.style_areabr)
```

Note that:

77

The script uses plot.style_areabr in the debug plot, which doesn't bridge over na values as the default style
does.

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• When the rightmost visible bar's plotted value is not the number in the price scale represents the latest *non-na* value before that bar, if one exists.

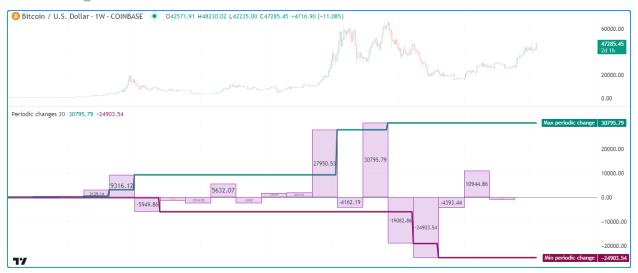
With drawings

An alternative approach to graphically inspecting the history of a script's numeric values is to use Pine's *drawing types*, including *lines*, *boxes*, *polylines*, and *labels*.

While Pine drawings don't display results anywhere other than the chart pane, scripts can create them from within *local scopes*, including the scopes of *functions* and *methods* (see the *Debugging functions* section to learn more). Additionally, scripts can position drawings at *any* available chart location, irrespective of the current bar_index.

For example, let's revisit the "Periodic changes" script from the *previous section*. Suppose we'd like to inspect the history of the local change variable *without* using a plot. In this case, we can avoid declaring a separate global variable and instead create drawing objects directly from the if structure's local scope.

The script below is a modification of the previous script that uses *boxes* to visualize the change variable's behavior. Inside the scope of the if structure, it calls box.new() to create a box that spans from the bar lengthInput bars ago to the current bar index:



```
indicator ("Drawing numbers from local scopes demo", "Periodic changes", max_boxes_
2
   \rightarrowcount = 500)
   //@variable The number of chart bars in each period.
   int lengthInput = input.int(20, "Period length", 1)
   //@variable The maximum `close` change over each `lengthInput` period on the chart.
   var float maxChange = na
   //@variable The minimum `close` change over each `lengthInput` period on the chart.
9
   var float minChange = na
10
   //@variable Is `true` once every `lengthInput` bars.
12
   bool periodClose = bar_index % lengthInput == 0
13
14
   if periodClose
15
       //@variable The change in `close` prices over `lengthInput` bars.
16
       float change = close - close[lengthInput]
17
       // Update the global `maxChange` and `minChange`.
                                                                                (continues on next page)
```

(continued from previous page)

```
maxChange := math.max(nz(maxChange, change), change)
19
       minChange := math.min(nz(minChange, change), change)
20
       //@variable Draws a box on the chart to visualize the `change` value.
21
       box debugBox = box.new(
22
            bar_index - lengthInput, math.max(change, 0.0), bar_index, math.min(change, __
23
   \rightarrow 0.0),
            color.purple, bgcolor = color.new(color.purple, 80), text = str.
24
   →tostring(change)
25
26
   // Plot the `maxChange` and `minChange`.
27
   plot (maxChange, "Max periodic change", color.teal, 3)
28
   plot (minChange, "Min periodic change", color.maroon, 3)
   hline(0.0, color = color.gray, linestyle = hline.style_solid)
```

Note that:

- The script includes max_boxes_count = 500 in the indicator() function, which allows it to show up to 500 *boxes* on the chart.
- We used math.max(change, 0.0) and math.min(change, 0.0) in the box.new() function as the top and bottom values.
- The box.new() call includes str.tostring(change) as its text argument to display a "string" representation of the change variable's "float" value in each box drawing. See this portion of the Strings section below to learn more about representing data with strings.

For more information about using boxes and other related drawing types, see our User Manual's Lines and boxes page.

5.2.4 Conditions

Many scripts one will create in Pine involve declaring and evaluating *conditions* to dictate specific script actions, such as triggering different calculation patterns, visuals, signals, alerts, strategy orders, etc. As such, it's imperative to understand how to inspect the conditions a script uses to ensure proper execution.

Note: This section discusses debugging techniques based on chart visuals. To learn about *logging* conditions, see the *Pine Logs* section below.

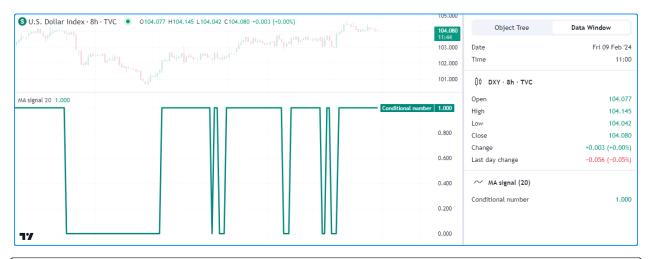
As numbers

One possible way to debug a script's conditions is to define *numeric values* based on them, which allows programmers to inspect them using numeric approaches, such as those outlined in the *previous section*.

Let's look at a simple example. This script calculates the ratio between the ohlc4 price and the lengthInput-bar moving average. It assigns a condition to the priceAbove variable that returns true whenever the value of the ratio exceeds 1 (i.e., the price is above the average).

To inspect the occurrences of the condition, we created a debugValue variable assigned to the result of an expression that uses the ternary?: operator to return 1 when priceAbove is true and 0 otherwise. The script plots the variable's value in all available locations:

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```
//@version=5
   indicator("Conditions as numbers demo", "MA signal")
2
3
   //@variable The number of bars in the moving average calculation.
   int lengthInput = input.int(20, "Length", 1)
   //@variable The ratio of the `ohlc4` price to its `lengthInput`-bar moving average.
   float ratio = ohlc4 / ta.sma(ohlc4, lengthInput)
   //@variable The condition to inspect. Is `true` when `ohlc4` is above its moving_
10
   →average, `false` otherwise.
   bool priceAbove = ratio > 1.0
11
   //@variable Returns 1 when the `priceAbove` condition is `true`, 0 otherwise.
12
   int debugValue = priceAbove ? 1 : 0
13
   // Plot the `debugValue.
15
   plot(debugValue, "Conditional number", color.teal, 3)
```

Note that:

• Representing "bool" values using numbers also allows scripts to display conditional shapes or characters at specific y-axis locations with plotshape() and plotchar(), and it facilitates conditional debugging with plotarrow(). See the *next section* to learn more.

Plotting conditional shapes

The plotshape() and plotchar() functions provide utility for debugging conditions, as they can plot shapes or characters at absolute or relative chart locations whenever they contain a true or non-na series argument.

These functions can also display *numeric* representations of the series in the script's status line and the Data Window, meaning they're also helpful for debugging *numbers*. We show a simple, practical way to debug numbers with these functions in the *Tips* section.

The chart locations of the plots depend on the location parameter, which is location.abovebar by default.

Note: When using location.abovebar or location.belowbar, the function positions the shapes/characters relative to the *main chart* prices. If the script plots its values in a separate chart pane, we recommend debugging with other location options to avoid affecting the pane's scale.

Let's inspect a condition using these functions. The following script calculates an RSI with a lengthInput length and a crossBelow variable whose value is the result of a condition that returns true when the RSI crosses below 30. It calls plotshape() to display a circle near the top of the pane each time the condition occurs:



```
//@version=5
   indicator ("Conditional shapes demo", "RSI cross under 30")
   //@variable The length of the RSI.
   int lengthInput = input.int(14, "Length", 1)
5
   //@variable The calculated RSI value.
   float rsi = ta.rsi(close, lengthInput)
8
   //@variable Is `true` when the `rsi` crosses below 30, `false` otherwise.
10
   bool crossBelow = ta.crossunder(rsi, 30.0)
11
12
   // Plot the `rsi`.
13
   plot(rsi, "RSI", color.rgb(136, 76, 146), linewidth = 3)
   // Plot the `crossBelow` condition as circles near the top of the pane.
15
   plotshape(crossBelow, "RSI crossed below 30", shape.circle, location.top, color.red,
   ⇒size = size.small)
```

Note that:

• The status line and Data Window show a value of 1 when crossBelow is true and 0 when it's false.

Suppose we'd like to display the shapes at *precise* locations rather than relative to the chart pane. We can achieve this by using *conditional numbers* and location.absolute in the plotshape() call.

In this example, we've modified the previous script by creating a debugNumber variable that returns the rsi value when crossBelow is true and na otherwise. The plotshape() function uses this new variable as its series argument and location.absolute as its location argument:



```
//@version=5
   indicator ("Conditional shapes demo", "RSI cross under 30")
   //@variable The length of the RSI.
   int lengthInput = input.int(14, "Length", 1)
   //@variable The calculated RSI value.
   float rsi = ta.rsi(close, lengthInput)
   //@variable Is `true` when the `rsi` crosses below 30, `false` otherwise.
10
   bool crossBelow = ta.crossunder(rsi, 30.0)
11
   //@variable Returns the `rsi` when `crossBelow` is `true`, `na` otherwise.
12
   float debugNumber = crossBelow ? rsi : na
13
14
   // Plot the `rsi`.
   plot(rsi, "RSI", color.rgb(136, 76, 146), linewidth = 3)
   // Plot circles at the `debugNumber`.
17
   plotshape(debugNumber, "RSI when it crossed below 30", shape.circle, location.
   →absolute, color.red, size = size.small)
```

• Since we passed a *numeric* series to the function, our conditional plot now shows the values of the debugNumber in the status line and Data Window instead of 1 or 0.

Another handy way to debug conditions is to use plotarrow(). This function plots an arrow with a location relative to the *main chart prices* whenever the series argument is nonzero and not na. The length of each arrow varies with the series value supplied. As with plotshape() and plotchar(), plotarrow() can also display numeric results in the status line and the Data Window.

Note: Since this function always positions arrows relative to the main chart prices, we recommend only using it if the script occupies the main chart pane to avoid otherwise interfering with the scale.

This example shows an alternative way to inspect our <code>crossBelow</code> condition using plotarrow(). In this version, we've set <code>overlay</code> to <code>true</code> in the indicator() function and added a plotarrow() call to visualize the conditional values. The <code>debugNumber</code> in this example measures how far the <code>rsi</code> dropped below 30 each time the condition occurs:



```
//@version=5
   indicator("Conditional shapes demo", "RSI cross under 30", true)
   //@variable The length of the RSI.
   int lengthInput = input.int(14, "Length", 1)
   //@variable The calculated RSI value.
   float rsi = ta.rsi(close, lengthInput)
   //@variable Is `true` when the `rsi` crosses below 30, `false` otherwise.
10
   bool crossBelow = ta.crossunder(rsi, 30.0)
11
   //@variable Returns `rsi - 30.0` when `crossBelow` is `true`, `na` otherwise.
12
   float debugNumber = crossBelow ? rsi - 30.0 : na
13
14
   // Plot the `rsi`.
   plot(rsi, "RSI", color.rgb(136, 76, 146), display = display.data_window)
   // Plot circles at the `debugNumber`.
17
   plotarrow(debugNumber, "RSI cross below 30 distnce")
```

• We set the display value in the plot() of the rsi to display.data_window to preserve the chart's scale.

To learn more about plotshape(), plotchar(), and plotarrow(), see this manual's Text and shapes page.

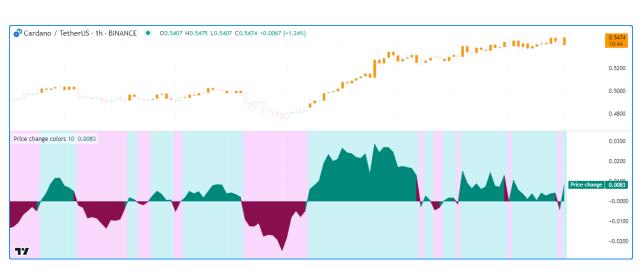
Conditional colors

An elegant way to visually represent conditions in Pine is to create expressions that return *color* values based on true or false states, as scripts can use them to control the appearance of *drawing objects* or the results of plot*(), fill(), bgcolor(), or barcolor() calls.

Note: As with plot* () functions, scripts can only call fill(), bgcolor() and barcolor() from the *global scope*, and the functions cannot accept any local variables.

For example, this script calculates the change in close prices over lengthInput bars and declares two "bool" variables to identify when the price change is positive or negative.

The script uses these "bool" values as conditions in ternary expressions to assign the values of three "color" variables, then uses those variables as the color arguments in plot(), bgcolor(), and barcolor() to debug the results:



```
//@version=5
   indicator ("Conditional colors demo", "Price change colors")
   //@variable The number of bars in the price change calculation.
   int lengthInput = input.int(10, "Length", 1)
   //@variable The change in `close` prices over `lengthInput` bars.
   float priceChange = ta.change(close, lengthInput)
   //@variable Is `true` when the `priceChange` is a positive value, `false` otherwise.
10
   bool isPositive = priceChange > 0
11
   //@variable Is `true` when the `priceChange` is a negative value, `false` otherwise.
12
   bool isNegative = priceChange < 0
13
14
   //@variable Returns a color for the `priceChange` plot to show when `isPositive`,_
   →`isNegative`, or neither occurs.
   color plotColor = isPositive ? color.teal : isNegative ? color.maroon : chart.fg_color
16
   //@variable Returns an 80% transparent color for the background when `isPositive` or_
17
   →`isNegative`, `na` otherwise.
   color bgColor = isPositive ? color.new(color.aqua, 80) : isNegative ? color.new(color.
   →fuchsia, 80) : na
   //@variable Returns a color to emphasize chart bars when `isPositive` occurs.
   →Otherwise, returns the `chart.bg_color`.
   color barColor = isPositive ? color.orange : chart.bg_color
20
21
   // Plot the `priceChange` and color it with the `plotColor`.
22
   plot(priceChange, "Price change", plotColor, style = plot.style_area)
23
   // Highlight the pane's background with the `bgColor`.
   bgcolor(bgColor, title = "Background highlight")
   // Emphasize the chart bars with positive price change using the `barColor`.
   barcolor(barColor, title = "Positive change bars")
```

• The barcolor() function always colors the main chart's bars, regardless of whether the script occupies another chart pane, and the chart will only display the results if the bars are visible.

See the *Colors*, *Fills*, *Backgrounds*, and *Bar coloring* pages for more information about working with colors, filling plots, highlighting backgrounds, and coloring bars.

Using drawings

Pine ScriptTM's *drawing types* provide flexible ways to visualize conditions on the chart, especially when the conditions are within local scopes.

Consider the following script, which calculates a custom filter with a smoothing parameter (alpha) that changes its value within an if structure based on recent volume conditions:



```
//@version=5
   indicator ("Conditional drawings demo", "Volume-based filter", true)
2
   //@variable The number of bars in the volume average.
   int lengthInput = input.int(20, "Volume average length", 1)
   //@variable The average `volume` over `lengthInput` bars.
   float avgVolume = ta.sma(volume, lengthInput)
8
   //@variable A custom price filter based on volume activity.
10
   float filter = close
11
   //@variable The smoothing parameter of the filter calculation. Its value depends on_
   →multiple volume conditions.
   float alpha = na
13
14
   // Set the `alpha` to 1 if `volume` exceeds its `lengthInput`-bar moving average.
15
   if volume > avgVolume
       alpha := 1.0
17
   // Set the `alpha` to 0.5 if `volume` exceeds its previous value.
18
   else if volume > volume[1]
19
       alpha := 0.5
20
   // Set the `alpha` to 0.01 otherwise.
21
   else
22
       alpha := 0.01
23
24
   // Calculate the new `filter` value.
25
   filter := (1.0 - alpha) * nz(filter[1], filter) + alpha * close
26
27
   // Plot the `filter`.
28
   plot(filter, "Filter", linewidth = 3)
```

Suppose we'd like to inspect the conditions that control the alpha value. There are several ways we could approach the task with chart visuals. However, some approaches will involve more code and careful handling.

For example, to visualize the if structure's conditions using *plotted shapes* or *background colors*, we'd have to create additional variables or expressions in the global scope for the plot* () or bgcolor() functions to access.

Alternatively, we can use *drawing types* to visualize the conditions concisely without those extra steps.

The following is a modification of the previous script that calls label.new() within specific branches of the *conditional structure* to draw *labels* on the chart whenever those branches execute. These simple changes allow us to identify those conditions on the chart without much extra code:



```
//@version=5
   indicator ("Conditional drawings demo", "Volume-based filter", true, max_labels_count_
   \rightarrow= 500)
   //@variable The number of bars in the volume average.
   int lengthInput = input.int(20, "Volume average length", 1)
   //@variable The average `volume` over `lengthInput` bars.
   float avgVolume = ta.sma(volume, lengthInput)
   //@variable A custom price filter based on volume activity.
10
   float filter = close
11
   //@variable The smoothing parameter of the filter calculation. Its value depends on_
12
    →multiple volume conditions.
   float alpha = na
13
14
   // Set the `alpha` to 1 if `volume` exceeds its `lengthInput`-bar moving average.
15
   if volume > avgVolume
16
       // Add debug label.
17
       label.new(chart.point.now(high), "alpha = 1", color = color.teal, textcolor =__
   alpha := 1.0
19
   // Set the `alpha` to 0.5 if `volume` exceeds its previous value.
20
   else if volume > volume[1]
21
       // Add debug label.
22
       label.new(chart.point.now(high), "alpha = 0.5", color = color.green, textcolor =__
   alpha := 0.5
24
   // Set the `alpha` to 0.01 otherwise.
25
   else
26
       alpha := 0.01
27
28
   // Calculate the new `filter` value.
```

(continues on next page)

```
filter := (1.0 - alpha) * nz(filter[1], filter) + alpha * close

// Plot the `filter`.
plot(filter, "Filter", linewidth = 3)
```

Note that:

- We added the label.new() calls *above* the alpha reassignment expressions, as the returned types of each branch in the if structure must match.
- The indicator() function includes max_labels_count = 500 to specify that the script can show up to 500 *labels* on the chart.

Compound and nested conditions

When a programmer needs to identify situations where more than one condition can occur, they may construct *compound* conditions by aggregating individual conditions with logical operators (and, or).

For example, this line of code shows a compoundCondition variable that only returns true if condition1 and either condition2 or condition3 occurs:

```
bool compoundCondition = condition1 and (condition2 or condition3)
```

One may alternatively create *nested conditions* using *conditional structures* or ternary expressions. For example, this if structure assigns true to the nestedCondition variable if condition1 and condition2 or condition3 occurs. However, unlike the logical expression above, the branches of this structure also allow the script to execute additional code before assigning the "bool" value:

```
bool nestedCondition = false

if condition1
    // [additional_code]
    if condition2
        // [additional_code]
        nestedCondition := true
    else if condition3
        // [additional_code]
        nestedCondition := true
```

In either case, whether working with compound or nested conditions in code, one will save many headaches and ensure they work as expected by validating the behaviors of the *individual conditions* that compose them.

For example, this script calculates an rsi and the median of the rsi over lengthInput bars. Then, it creates five variables to represent different singular conditions. The script uses these variables in a logical expression to assign a "bool" value to the compoundCondition variable, and it displays the results of the compoundCondition using a conditional background color:



```
//@version=5
   indicator ("Compound conditions demo")
   //@variable The length of the RSI and median RSI calculations.
   int lengthInput = input.int(14, "Length", 2)
   //@variable The `lengthInput`-bar RSI.
   float rsi = ta.rsi(close, lengthInput)
   //@variable The `lengthInput`-bar median of the `rsi`.
   float median = ta.median(rsi, lengthInput)
10
11
   //@variable Condition #1: Is `true` when the 1-bar `rsi` change switches from 1 to -1.
12
   bool changeNegative = ta.change(math.sign(ta.change(rsi))) == -2
13
   //@variable Condition #2: Is `true` when the previous bar's `rsi` is greater than 70.
14
   bool prevAbove70 = rsi[1] > 70.0
15
   //@variable Condition #3: Is `true` when the current `close` is lower than the_
16
   →previous bar's `open`.
   bool closeBelow = close < open[1]</pre>
17
   //@variable Condition #4: Is `true` when the `rsi` is between 60 and 70.
18
   bool betweenLevels = bool(math.max(70.0 - rsi, 0.0) * math.max(rsi - 60.0, 0.0))
19
   //@variable Condition #5: Is `true` when the `rsi` is above the `median`.
   bool aboveMedian = rsi > median
21
22
   //@variable Is `true` when the first condition occurs alongside conditions 2 and 3 or_
23
   \hookrightarrow 4 and 5.
   bool compundCondition = changeNegative and ((prevAbove70 and closeBelow) or_
24

→ (betweenLevels and aboveMedian))
   //Plot the `rsi` and the `median`.
   plot(rsi, "RSI", color.rgb(201, 109, 34), 3)
27
   plot (median, "RSI Median", color.rgb (180, 160, 102), 2)
28
29
   // Highlight the background red when the `compundCondition` occurs.
30
   bgcolor(compundCondition ? color.new(color.red, 60) : na, title = "compundCondition")
```

As we see above, it's not necessarily easy to understand the behavior of the compoundCondition by only visualizing its end result, as five underlying singular conditions determine the final value. To effectively debug the compoundCondition in this case, we must also inspect the conditions that compose it.

In the example below, we've added five plotchar() calls to display *characters* on the chart and numeric values in the status line and Data Window when each singular condition occurs. Inspecting each of these results provides us with more complete information about the compoundCondition's behavior:



```
//@version=5
   indicator ("Compound conditions demo")
2
   //@variable The length of the RSI and median RSI calculations.
   int lengthInput = input.int(14, "Length", 2)
   //@variable The `lengthInput`-bar RSI.
   float rsi = ta.rsi(close, lengthInput)
   //@variable The `lengthInput`-bar median of the `rsi`.
   float median = ta.median(rsi, lengthInput)
10
   //@variable Condition #1: Is `true` when the 1-bar `rsi` change switches from 1 to -1.
12
   bool changeNegative = ta.change(math.sign(ta.change(rsi))) == -2
13
   //@variable Condition #2: Is `true` when the previous bar's `rsi` is greater than 70.
14
   bool prevAbove70 = rsi[1] > 70.0
15
   //@variable Condition #3: Is `true` when the current `close` is lower than the_
16
   →previous bar's `open`.
   bool closeBelow = close < open[1]
   //@variable Condition #4: Is `true` when the `rsi` is between 60 and 70.
18
   bool betweenLevels = bool(math.max(70.0 - rsi, 0.0) * math.max(rsi - 60.0, 0.0))
19
   //@variable Condition #5: Is `true` when the `rsi` is above the `median`.
20
   bool aboveMedian = rsi > median
21
22
   //@variable Is `true` when the first condition occurs alongside conditions 2 and 3 or_
   \rightarrow4 and 5.
   bool compundCondition = changeNegative and ((prevAbove70 and closeBelow) or_
24
   25
   //Plot the `rsi` and the `median`.
26
   plot(rsi, "RSI", color.rgb(201, 109, 34), 3)
27
   plot (median, "RSI Median", color.rgb (180, 160, 102), 2)
28
   // Highlight the background red when the `compundCondition` occurs.
30
   bgcolor(compundCondition ? color.new(color.red, 60) : na, title = "compundCondition")
                                                                              (continues on next page)
```

```
32
   // Plot characters on the chart when conditions 1-5 occur.
33
   plotchar(changeNegative ? rsi : na, "changeNegative (1)", "1", location.absolute, __
34
   ⇔chart.fg_color)
   plotchar(prevAbove70 ? 70.0 : na, "prevAbove70 (2)", "2", location.absolute, chart.fg_
35
    →color)
   plotchar(closeBelow ? close : na, "closeBelow (3)", "3", location.bottom, chart.fg_
   ⇔color)
   plotchar(betweenLevels ? 60 : na, "betweenLevels (4)", "4", location.absolute, chart.
37

→fq_color)
   plotchar(aboveMedian ? median : na, "aboveMedian (5)", "5", location.absolute, chart.
   \hookrightarrowfg_color)
```

Note that:

- Each plotchar() call uses a *conditional number* as the series argument. The functions display the numeric values in the status line and Data Window.
- All the plotchar() calls, excluding the one for the closeBelow condition, use location absolute as the location argument to display characters at precise locations whenever their series is not na (i.e., the condition occurs). The call for closeBelow uses location.bottom to display its characters near the bottom of the pane.
- In this section's examples, we assigned individual conditions to separate variables with straightforward names and annotations. While this format isn't required to create a compound condition since one can combine conditions directly within a logical expression, it makes for more readable code that's easier to debug, as explained in the *Tips* section.

5.2.5 Strings

Strings are sequences of alphanumeric, control, and other characters (e.g., Unicode). They provide utility when debugging scripts, as programmers can use them to represent a script's data types as human-readable text and inspect them with drawing types that have text-related properties, or by using Pine Logs.

Note: This section discusses "string" conversions and inspecting strings via *labels* and *tables*. *Boxes* can also display text. However, their utility for debugging strings is more limited than the techniques covered in this section and the *Pine Logs* section below.

Representing other types

Users can create "string" representations of virtually any data type, facilitating effective debugging when other approaches may not suffice. Before exploring "string" inspection techniques, let's briefly review ways to *represent* a script's data using strings.

Pine ScriptTM includes predefined logic to construct "string" representations of several other built-in types, such as *int*, *float*, *bool*, *array*, and *matrix*. Scripts can conveniently represent such types as strings via the str.tostring() and str.format() functions

For example, this snippet creates strings to represent multiple values using these functions:

```
//@variable Returns: "1.25"
string floatRepr = str.tostring(1.25)
//@variable Returns: "1"
```

```
string rounded0 = str.tostring(1.25, "#")
//@variable Returns: "1.3"
string rounded1 = str.tostring(1.25, "#.#")
//@variable Returns: "1.2500"
string trailingZeros = str.tostring(1.25, "#.0000")
//@variable Returns: "true"
string trueRepr = str.tostring(true)
//@variable Returns: "false"
string falseRepr = str.tostring(5 == 3)
//@variable Returns: "[1, 2, -3.14]"
string floatArrayRepr = str.tostring(array.from(1, 2.0, -3.14))
//@variable Returns: "[2, 20, 0]"
string roundedArrayRepr = str.tostring(array.from(2.22, 19.6, -0.43), "#")
//@variable Returns: "[Hello, World, !]"
string stringArrayRepr = str.tostring(array.from("Hello", "World", "!"))
//@variable Returns: "Test: 2.718 ^ 2 > 5: true"
string mixedTypeRepr = str.format("\{0\}\{1, \text{ number}, \#.\#\#\#\} ^ 2 > \{2\}: \{3\}", "Test: ","
→math.e, 5, math.e * math.e > 5)
//@variable Combines all the above strings into a multi-line string.
string combined = str.format(
     "{0}\n{1}\n{2}\n{3}\n{4}\n{5}\n{6}\n{7}\n{8}\n{9}",
     floatRepr, rounded0, rounded1, trailingZeros, trueRepr,
     falseRepr, floatArrayRepr, roundedArrayRepr, stringArrayRepr,
     mixedTypeRepr
 )
```

When working with "int" values that symbolize UNIX timestamps, such as those returned from time-related functions and variables, one can also use str.format() or str.format_time() to convert them to human-readable date strings. This code block demonstrates multiple ways to convert a timestamp using these functions:

```
//@variable A UNIX timestamp, in milliseconds.
int unixTime = 1279411200000
//@variable Returns: "2010-07-18T00:00:00+0000"
string default = str.format_time(unixTime)
//@variable Returns: "2010-07-18"
string ymdRepr = str.format_time(unixTime, "yyyy-MM-dd")
//@variable Returns: "07-18-2010"
string mdyRepr = str.format_time(unixTime, "MM-dd-yyyy")
//@variable Returns: "20:00:00, 2010-07-17"
string hmsymdRepr = str.format_time(unixTime, "HH:mm:ss, yyyy-MM-dd", "America/New_
→York")
//@variable Returns: "Year: 2010, Month: 07, Day: 18, Time: 12:00:00"
string customFormat = str.format(
     "Year: {0, time, yyyy}, Month: {1, time, MM}, Day: {2, time, dd}, Time: {3, time,
→ hh:mm:ss}",
    unixTime, unixTime, unixTime, unixTime
)
```

When working with types that *don't* have built-in "string" representations, e.g., *color*, *map*, *user-defined types*, etc., programmers can use custom logic or formatting to construct representations. For example, this code calls str.format() to represent a "color" value using its r, g, b, and t components:

```
// Get the red, green, blue, and transparency components from `myColor`.
float r = color.r(myColor)
float g = color.g(myColor)
float b = color.b(myColor)
float t = color.t(myColor)

//@variable Returns: "color (r = 136, g = 14, b = 79, t = 17)"
string customRepr = str.format("color (r = {0}, g = {1}, b = {2}, t = {3})", r, g, b, t)

+t)
```

There are countless ways one can represent data using strings. When choosing string formats for debugging, ensure the results are **readable** and provide enough information for proper inspection. The following segments explain ways to validate strings by displaying them on the chart using *labels* or *tables*, and the section after these segments explains how to display strings as messages in the *Pine Logs* pane.

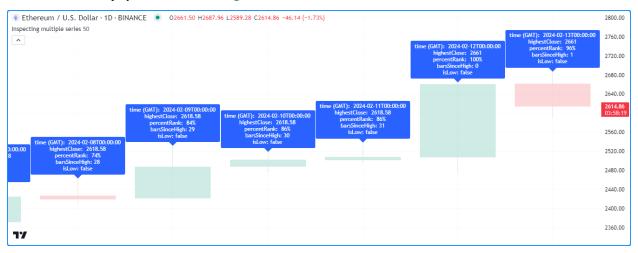
Using labels

Labels allow scripts to display dynamic text ("series strings") at any available location on the chart. Where to display such text on the chart depends on the information the programmer wants to inspect and their debugging preferences.

On successive bars

When inspecting the history of values that affect the chart's scale or working with multiple series that have different types, a simple, handy debugging approach is to draw *labels* that display *string representations* on successive bars.

For example, this script calculates four series: highestClose, percentRank, barsSinceHigh, and isLow. It uses str.format() to create a formatted "string" representing the series values and a timestamp, then it calls label.new() to draw a label that display the results at the high on each bar:



Chapter 5. Writing scripts

```
//@variable The highest `close` over `lengthInput` bars.
   float highestClose = ta.highest(close, lengthInput)
   //@variable The percent rank of the current `close` compared to previous values over_
   \rightarrow `lengthInput` bars.
   float percentRank = ta.percentrank(close, lengthInput)
   //@variable The number of bars since the `close` was equal to the `highestClose`.
11
   int barsSinceHigh = ta.barssince(close == highestClose)
12
   //@variable Is `true` when the `percentRank` is 0, i.e., when the `close` is the_
13
   →lowest.
   bool isLow = percentRank == 0.0
14
15
   //@variable A multi-line string representing the `time`, `highestClose`, _
   → `percentRank`, `barsSinceHigh`, and `isLow`.
   string debugString = str.format(
17
        "time (GMT): {0, time, yyyy-MM-dd'T'HH:mm:ss}\nhighestClose: {1, number, #.####}
18
        \npercentRank: {2, number, #.##}%\nbarsSinceHigh: {3, number, integer}\nisLow:
19
   \hookrightarrow { 4 } ",
        time, highestClose, percentRank, barsSinceHigh, isLow
20
21
22
   //@variable Draws a label showing the `debugString` at each bar's `high`.
23
   label debugLabel = label.new(chart.point.now(high), debugString, textcolor = color.
24
   →white)
```

While the above example allows one to inspect the results of the script's series on any bar with a label drawing, consecutive drawings like these can clutter the chart, especially when viewing longer strings.

An alternative, more visually compact way to inspect successive bars' values with *labels* is to utilize the tooltip property instead of the text property, as a label will only show its tooltip when the cursor *hovers* over it.

Below, we've modified the previous script by using the debugString as the tooltip argument instead of the text argument in the label.new() call. Now, we can view the results on specific bars without the extra noise:



```
//@variable The highest `close` over `lengthInput` bars.
   float highestClose = ta.highest(close, lengthInput)
   //@variable The percent rank of the current `close` compared to previous values over_
   →`lengthInput` bars.
   float percentRank = ta.percentrank(close, lengthInput)
10
   //@variable The number of bars since the `close` was equal to the `highestClose`.
11
   int barsSinceHigh = ta.barssince(close == highestClose)
12
   //@variable Is `true` when the `percentRank` is 0, i.e., when the `close` is the
13
   →lowest.
   bool isLow = percentRank == 0.0
14
15
   //@variable A multi-line string representing the `time`, `highestClose`, _
   → `percentRank`, `barsSinceHigh`, and `isLow`.
   string debugString = str.format(
17
        "time (GMT): {0, time, yyyy-MM-dd'T'HH:mm:ss}\nhighestClose: {1, number, #.####}
18
        \npercentRank: {2, number, #.##}%\nbarsSinceHigh: {3, number, integer}\nisLow:
19
   \hookrightarrow { 4 } ",
        time, highestClose, percentRank, barsSinceHigh, isLow
20
21
22
   //@variable Draws a label showing the `debugString` in a tooltip at each bar's `high`.
23
   label debugLabel = label.new(chart.point.now(high), tooltip = debugString)
```

It's important to note that a script can display up to 500 label drawings, meaning the above examples will only allow users to inspect the strings from the most recent 500 chart bars.

If a programmer wants to see the results from *earlier* chart bars, one approach is to create conditional logic that only allows drawings within a specific time range, e.g.:

If we use this structure in our previous example with chart.left_visible_bar_time and chart.right_visible_bar_time as the startTime and endTime values, the script will only create *labels* on **visible chart bars** and avoid drawing on others. With this logic, we can scroll to view labels on *any* chart bar, as long as there are up to max_labels_count bars in the visible range:



```
//@version=5
indicator("Tooltips on visible bars demo", "Inspecting multiple series", true, max_
(continues on next page)
```

```
\rightarrowlabels_count = 500)
   //@variable The number of bars in the calculation window.
   int lengthInput = input.int(50, "Length", 1)
   //@variable The highest `close` over `lengthInput` bars.
   float highestClose = ta.highest(close, lengthInput)
   //@variable The percent rank of the current `close` compared to previous values over-
   →`lengthInput` bars.
   float percentRank = ta.percentrank(close, lengthInput)
10
   //@variable The number of bars since the `close` was equal to the `highestClose`.
11
   int barsSinceHigh = ta.barssince(close == highestClose)
   //@variable Is `true` when the `percentRank` is 0, i.e., when the `close` is the
   →lowest.
   bool isLow = percentRank == 0.0
14
15
   //@variable A multi-line string representing the `time`, `highestClose`, _
16
   → `percentRank`, `barsSinceHigh`, and `isLow`.
   string debugString = str.format(
17
        "time (GMT): {0, time, yyyy-MM-dd'T'HH:mm:ss}\nhighestClose: {1, number, #.####}
18
        \npercentRank: {2, number, #.##}%\nbarsSinceHigh: {3, number, integer}\nisLow:
19
   \hookrightarrow { 4 } ",
        time, highestClose, percentRank, barsSinceHigh, isLow
20
21
22
   if time >= chart.left_visible_bar_time and time <= chart.right_visible_bar_time
24
       //@variable Draws a label showing the `debugString` in a tooltip at each visible_
   →bar's `high`.
       label debugLabel = label.new(chart.point.now(high), tooltip = debugString)
25
```

Note that:

• If the visible chart contains more bars than allowed drawings, the script will only show results on the latest bars in the visible range. For best results with this technique, zoom on the chart to keep the visible range limited to the allowed number of drawings.

At the end of the chart

A frequent approach to debugging a script's strings with *labels* is to display them at the *end* of the chart, namely when the strings do not change or when only a specific bar's values require analysis.

The script below contains a user-defined printLabel() function that draws a label at the last available time on the chart, regardless of when the script calls it. We've used the function in this example to display a "Hello world!" string, some basic chart information, and the data feed's current OHLCV values:



```
//@version=5
   indicator("Labels at the end of the chart demo", "Chart info", true)
   //@function
                    Draws a label to print the `txt` at the last available time on the
   \hookrightarrowchart.
   //
                    When called from the global scope, the label updates its text using.
   →the specified `txt` on every bar.
                    The string to display on the chart.
   //@param txt
   //@param price The optional y-axis location of the label. If not specified, draws_
    →the label above the last chart bar.
                    The resulting label ID.
   printLabel(string txt, float price = na) =>
9
       int labelTime = math.max(last_bar_time, chart.right_visible_bar_time)
10
       var label result = label.new(
11
             labelTime, na, txt, xloc.bar_time, na(price) ? yloc.abovebar : yloc.price, _
12
   ⇔na,
             label.style_none, chart.fg_color, size.large
13
14
       label.set_text(result, txt)
15
       label.set_y(result, price)
16
       result
   //@variable A formatted string containing information about the current chart.
19
   string chartInfo = str.format(
20
        "Symbol: {0}:{1}\nTimeframe: {2}\nStandard chart: {3}\nReplay active: {4}",
21
        syminfo.prefix, syminfo.ticker, timeframe.period, chart.is_standard,
22
        str.contains(syminfo.tickerid, "replay")
23
    )
24
25
   //@variable A formatted string containing OHLCV values.
26
   string ohlcvInfo = str.format(
27
        "O: {0, number, #.#####}, H: {1, number, #.#####}, L: {2, number, #.#####}, C:
28
   \hookrightarrow {3, number, #.####}, V: {4}",
        open, high, low, close, str.tostring(volume, format.volume)
29
31
   // Print "Hello world!" and the `chartInfo` at the end of the chart on the first bar.
32
   if barstate.isfirst
33
       printLabel("Hello world!" + "\n\n\n\n\n\n")
34
       printLabel(chartInfo + "\n\n")
35
```

(continues on next page)

```
// Print current `ohlcvInfo` at the end of the chart, updating the displayed text as—
new data comes in.
printLabel(ohlcvInfo)
```

Note that:

- The printLabel() function sets the x-coordinate of the drawn label using the max of the last_bar_time and the chart.right_visible_bar_time to ensure it always shows the results at the last available bar.
- When called from the *global scope*, the function creates a label with text and y properties that update on every bar.
- We've made three calls to the function and added linefeed characters (\n) to demonstrate that users can superimpose the results from multiple *labels* at the end of the chart if the strings have adequate line spacing.

Using tables

Tables display strings within cells arranged in columns and rows at fixed locations relative to a chart pane's visual space. They can serve as versatile chart-based debugging tools, as unlike *labels*, they allow programmers to inspect one or *more* "series strings" in an organized visual structure agnostic to the chart's scale or bar index.

For example, this script calculates a custom filter whose result is the ratio of the EMA of weighted close prices to the EMA of the weight series. For inspection of the variables used in the calculation, it creates a table instance on the first bar, initializes the table's cells on the last historical bar, then updates necessary cells with "string" representations of the values from barsBack bars ago on the latest chart bar:



```
//@version=5
indicator("Debugging with tables demo", "History inspection", true)

//@variable The number of bars back in the chart's history to inspect.
int barsBack = input.int(10, "Bars back", 0, 4999)

//@variable The percent rank of `volume` over 10 bars.
float weight = ta.percentrank(volume, 10)
//@variable The 10-bar EMA of `weight * close` values.
float numerator = ta.ema(weight * close, 10)
//@variable The 10-bar EMA of `weight` values.
float denominator = ta.ema(weight, 10)
//@variable The ratio of the `numerator` to the `denominator`.
```

(continues on next page)

```
float filter = numerator / denominator
14
15
   // Plot the `filter`.
16
   plot(filter, "Custom filter")
17
   //@variable The color of the frame, border, and text in the `debugTable`.
19
   color tableColor = chart.fq_color
20
21
   //@variable A table that contains "string" representations of variable names and_
22
   \rightarrow values on the latest chart bar.
   var table debugTable = table.new(
23
        position.top_right, 2, 5, frame_color = tableColor, frame_width = 1, border_
24
   →color = tableColor, border_width = 1
25
26
   // Initialize cells on the last confirmed historical bar.
27
   if barstate.islastconfirmedhistory
28
       table.cell(debugTable, 0, 0, "Variable", text_color = tableColor)
29
       table.cell(debugTable, 1, 0, str.format("Value {0, number, integer} bars ago", __
   →barsBack), text_color = tableColor)
       table.cell(debugTable, 0, 1, "weight", text_color = tableColor)
31
       table.cell(debugTable, 1, 1, "", text_color = tableColor)
32
       table.cell(debugTable, 0, 2, "numerator", text_color = tableColor)
33
       table.cell(debugTable, 1, 2, "", text_color = tableColor)
34
       table.cell(debugTable, 0, 3, "denominator", text_color = tableColor)
35
       table.cell(debugTable, 1, 3, "", text_color = tableColor)
37
       table.cell(debugTable, 0, 4, "filter", text_color = tableColor)
       table.cell(debugTable, 1, 4, "", text_color = tableColor)
38
39
   // Update value cells on the last available bar.
40
41
   if barstate.islast
       table.cell_set_text(debugTable, 1, 1, str.tostring(weight[barsBack], format.
42
   →percent))
       table.cell_set_text(debugTable, 1, 2, str.tostring(numerator[barsBack]))
43
       table.cell_set_text(debugTable, 1, 3, str.tostring(denominator[barsBack]))
44
       table.cell_set_text(debugTable, 1, 4, str.tostring(filter[barsBack]))
45
```

Note that:

- The script uses the var keyword to specify that the table assigned to the debugTable variable on the first bar persists throughout the script's execution.
- This script modifies the table within two if structures. The first structure initializes the cells with table.cell() only on the last confirmed historical bar (barstate.islastconfirmedhistory). The second structure updates the text properties of relevant cells with *string representations* of our variables' values using table.cell_set_text() calls on the latest available bar (barstate.islast).

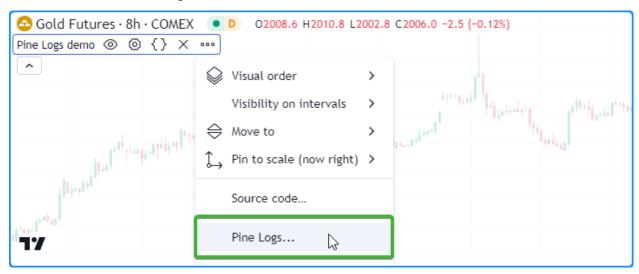
It's important to note that although tables can provide debugging utility, namely when working with multiple series or creating on-chart logs, they carry a higher computational cost than other techniques discussed on this page and may require *more code*. Additionally, unlike *labels*, one can only view a table's state from the latest script execution. We therefore recommend using them *wisely* and *sparingly* while debugging, opting for *simplified* approaches where possible. For more information about using table objects, see the *Tables* page.

5.2.6 Pine Logs

Pine Logs are *interactive messages* that scripts can output at specific points in their execution. They provide a powerful way for programmers to inspect a script's data, conditions, and execution flow with minimal code.

Unlike the other tools discussed on this page, Pine Logs have a deliberate design for in-depth script debugging. Scripts do not display Pine Logs on the chart or in the Data Window. Instead, they print messages with timestamps in the dedicated *Pine Logs pane*, which provides specialized navigation features and filtering options.

To access the Pine Logs pane, select "Pine Logs..." from the Editor's "More" menu or from the "More" menu of a script loaded on the chart that uses log.* () functions:



Note: Only **personal scripts** can generate Pine Logs. A published script *cannot* create logs, even if it has log.*() function calls in its code. One must consider alternative approaches, such as those outlined in the sections above, when *publishing scripts* with debugging functionality.

Creating logs

Scripts can create logs by calling the functions in the log.*() namespace.

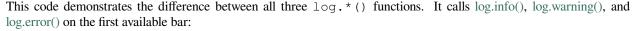
All log. * () functions have the following signatures:

```
log.*(message) → void
log.*(formatString, arg0, arg1, ...) → void
```

The first overload logs a specified message in the Pine Logs pane. The second overload is similar to str.format(), as it logs a formatted message based on the formatString and the additional arguments supplied in the call.

Each log.*() function has a different *debug level*, allowing programmers to categorize and *filter* results shown in the pane:

- The log.info() function logs an entry with the "info" level that appears in the pane with gray text.
- The log.warning() function logs an entry with the "warning" level that appears in the pane with orange text.
- The log.error() function logs an entry with the "error" level that appears in the pane with red text.



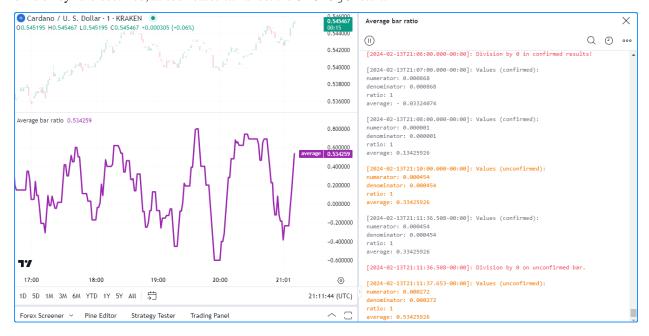


```
//@version=5
indicator("Debug levels demo", overlay = true)

if barstate.isfirst
    log.info("This is an 'info' message.")
    log.warning("This is a 'warning' message.")
    log.error("This is an 'error' message.")
```

Pine Logs can execute anywhere within a script's execution. They allow programmers to track information from historical bars and monitor how their scripts behave on realtime, *unconfirmed* bars. When executing on historical bars, scripts generate a new message once for each $\log .*$ () call on a bar. On realtime bars, calls to $\log .*$ () functions can create new entries on *each new tick*.

For example, this script calculates the average ratio between each bar's close - open value to its high - low range. When the denominator is nonzero, the script calls log.info() to print the values of the calculation's variables on confirmed bars and log.warning() to print the values on unconfirmed bars. Otherwise, it uses log.error() to indicate that division by zero occurred, as such cases can affect the average result:

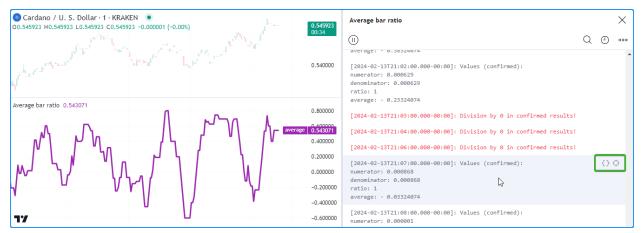


```
//@version=5
   indicator ("Logging historical and realtime data demo", "Average bar ratio")
2
   //@variable The current bar's change from the `open` to `close`.
   float numerator = close - open
   //@variable The current bar's `low` to `high` range.
   float denominator = high - low
   //@variable The ratio of the bar's open-to-close range to its full range.
   float ratio = numerator / denominator
   //@variable The average `ratio` over 10 non-na values.
10
   float average = ta.sma(ratio, 10)
11
12
   // Plot the `average`.
13
   plot (average, "average", color.purple, 3)
14
15
   if barstate.isconfirmed
16
       // Log a division by zero error if the `denominator` is 0.
17
       if denominator == 0.0
           log.error("Division by 0 in confirmed results!")
       // Otherwise, log the confirmed values.
20
       else
21
           log.info(
22
                 "Values (confirmed):\nnumerator: {1, number, #.#######}\ndenominator:
23
    \hookrightarrow {2, number, #.######}
                 \nratio: {0, number, #.######}\naverage: {3, number, #.#######}",
24
                 ratio, numerator, denominator, average
25
26
   else
27
       // Log a division by zero error if the `denominator` is 0.
28
       if denominator == 0.0
29
           log.error("Division by 0 on unconfirmed bar.")
       // Otherwise, log the unconfirmed values.
31
       else
32
           log.warning(
33
                 "Values (unconfirmed): \nnumerator: {1, number, #.#######}\ndenominator:
34
   \hookrightarrow {2, number, #.######}
                 \nratio: {0, number, #.######}\naverage: {3, number, #.######}",
35
                 ratio, numerator, denominator, average
```

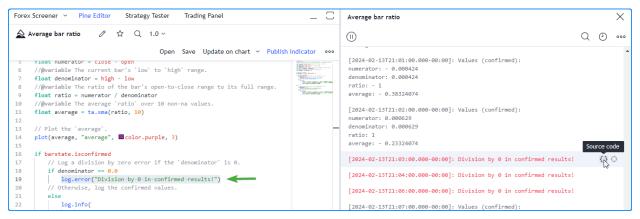
- Pine Logs *do not roll back* on each tick in an unconfirmed bar, meaning the results for those ticks show in the pane until the script restarts its execution. To only log messages on *confirmed* bars, use barstate.isconfirmed in the conditions that trigger a log.* () call.
- When logging on unconfirmed bars, we recommend ensuring those logs contain *unique information* or use different *debug levels* so you can *filter* the results as needed.
- The Pine Logs pane will show up to the most recent 10,000 entries for historical bars. If a script generates more than 10,000 logs on historical bars and a programmer needs to view earlier entries, they can use conditional logic to limit log.* () calls to specific occurrences. See *this* section for an example that limits log generation to a user-specified time range.

Inspecting logs

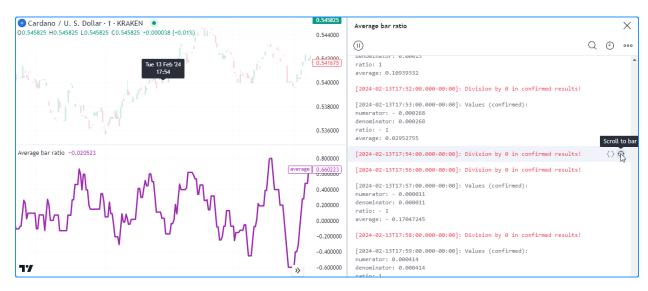
Pine Logs include some helpful features that simplify the inspection process. Whenever a script generates a log, it automatically prefixes the message with a granular timestamp to signify where the log event occurred in the time series. Additionally, each entry contains "Source code" and "Scroll to bar" icons, which appear when hovering over it in the Pine Logs pane:



Clicking an entry's "Source code" icon opens the script in the Pine Editor and highlights the specific line of code that triggered the log:

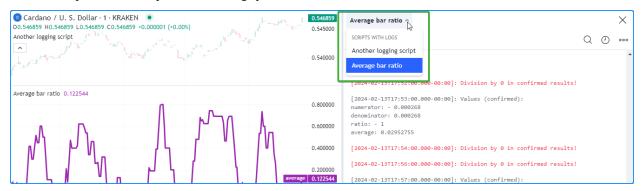


Clicking an entry's "Scroll to bar" icon navigates the chart to the specific bar where the log occurred, then temporarily displays a tooltip containing time information for that bar:



• The time information in the tooltip depends on the chart's timeframe, just like the x-axis label linked to the chart's cursor and drawing tools. For example, the tooltip on an EOD chart will only show the weekday and the date, whereas the tooltip on a 10-second chart will also contain the time of day, including seconds.

When a chart includes more than one script that generates logs, it's important to note that each script maintains its own *independent* message history. To inspect the messages from a specific script when multiple are on the chart, select its title from the dropdown at the top of the Pine Logs pane:

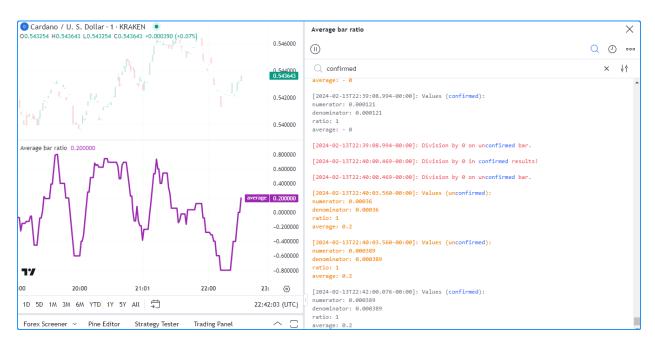


Filtering logs

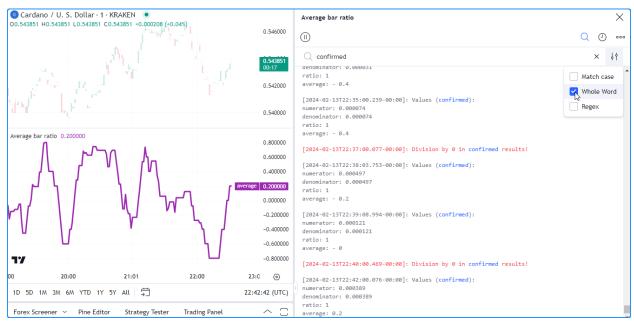
A single script can generate numerous logs, depending on the conditions that trigger its log.*() calls. While directly scrolling through the log history to find specific entries may suffice when a script only generates a few, it can become unwieldy when searching through hundreds or thousands of messages.

The Pine Logs pane includes multiple options for filtering messages, which allows one to simplify their results by isolating specific *character sequences*, *start times*, and *debug levels*.

Clicking the "Search" icon at the top of the pane opens a search bar, which matches text to filter logged messages. The search filter also highlights the matched portion of each message in blue for visual reference. For example, here, we entered "confirmed" to match all results generated by our previous script with the word somewhere in their text:

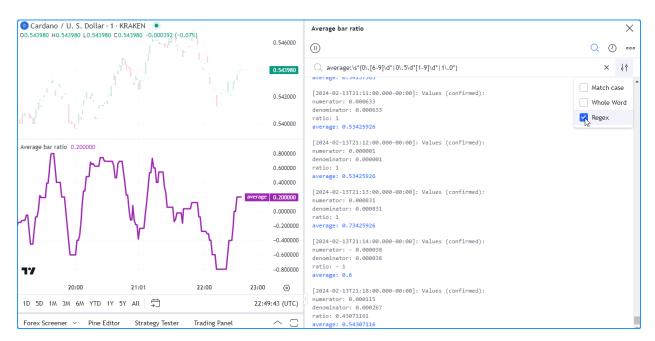


Notice that the results from this search also considered messages with "unconfirmed" as matches since the word contains our query. We can omit these matches by selecting the "Whole Word" checkbox in the options at the right of the search bar:

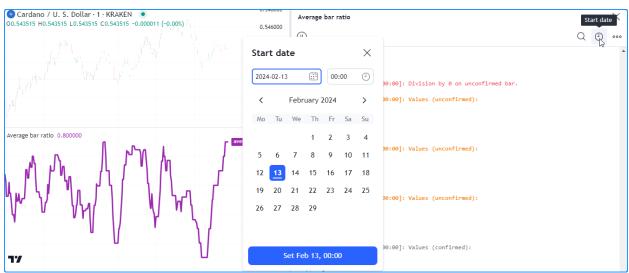


This filter also supports regular expressions (regex), which allow users to perform advanced searches that match custom *character patterns* when selecting the "Regex" checkbox in the search options. For example, this regex matches all entries that contain "average" followed by a sequence representing a number greater than 0.5 and less than or equal to 1:

```
average: \s^*(0) \cdot [6-9] \cdot d^*[0) \cdot 5 \cdot d^*[1-9] \cdot d^*[1 \cdot 0^*]
```



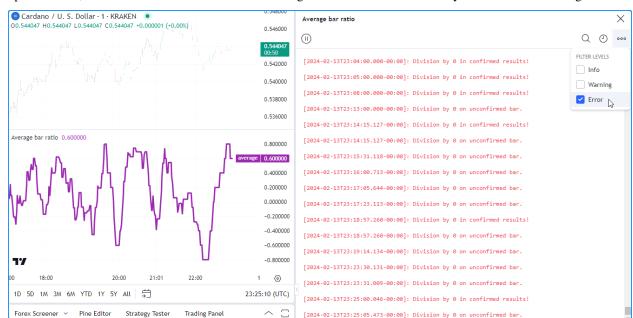
Clicking the "Start date" icon opens a dialog that allows users to specify the date and time of the first log shown in the results:



After specifying the starting point, a tag containing the starting time will appear above the log history:



Users can filter results by debug level using the checkboxes available when selecting the rightmost icon in the filtering



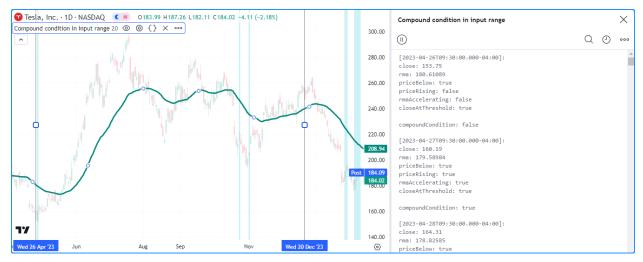
options. Here, we've deactivated the "info" and "warning" levels so the results will only contain "error" messages:

Using inputs

Another, more involved way to interactively filter a script's logged results is to create *inputs* linked to conditional logic that activates specific log.* () calls in the code.

Let's look at an example. This code calculates an RMA of close prices and declares a few unique conditions to form a *compound condition*. The script uses log.info() to display important debugging information in the Pine Logs pane, including the values of the compoundCondition variable and the "bool" variables that determine its result.

We declared the filterLogsInput, logStartInput, and logEndInput variables respectively assigned to an input.bool() and two input.time() calls for custom log filtering. When filterLogsInput is true, the script will only generate a new log if the bar's time is between the logStartInput and logEndInput values, allowing us to interactively isolate the entries that occurred within a specific time range:



```
//@version=5
   indicator ("Filtering logs using inputs demo", "Compound condition in input range", ___
2
   →t.rue)
   //@variable The length for moving average calculations.
   int lengthInput = input.int(20, "Length", 2)
   //@variable If `true`, only allows logs within the input time range.
   bool filterLogsInput = input.bool(true, "Only log in time range", group = "Log filter
   //@variable The starting time for logs if `filterLogsInput` is `true`.
   int logStartInput = input.time(0, "Start time", group = "Log filter", confirm = true)
   //@variable The ending time for logs if `filterLogsInput` is `true`.
11
   int logEndInput = input.time(0, "End time", group = "Log filter", confirm = true)
12
13
   //@variable The RMA of `close` prices.
14
   float rma = ta.rma(close, lengthInput)
15
   //@variable Is `true` when `close` exceeds the `rma`.
17
   bool priceBelow = close <= rma
18
   //@variable Is `true` when the current `close` is greater than the max of the_
19
   ⇒previous `hl2` and `close`.
   bool priceRising = close > math.max(hl2[1], close[1])
20
   //@variable Is `true` when the `rma` is positively accelerating.
21
   bool rmaAccelerating = rma -2.0 * rma[1] + rma[2] > 0.0
   //@variable Is `true` when the difference between `rma` and `close` exceeds 2 times_
    →the current ATR.
   bool closeAtThreshold = rma - close > ta.atr(lengthInput) * 2.0
24
   //@variable Is `true` when all the above conditions occur.
25
   bool compoundCondition = priceBelow and priceRising and rmaAccelerating and_
   ⇔closeAtThreshold
27
   // Plot the `rma`.
28
   plot(rma, "RMA", color.teal, 3)
29
   // Highlight the chart background when the `compoundCondition` occurs.
30
   bgcolor(compoundCondition ? color.new(color.aqua, 80) : na, title = "Compound_
   →condition highlight")
   //@variable If `filterLogsInput` is `true`, is only `true` in the input time range.
33
   →Otherwise, always `true`.
   bool showLog = filterLogsInput ? time >= logStartInput and time <= logEndInput : true
34
35
   // Log results for a confirmed bar when `showLog` is `true`.
36
   if barstate.isconfirmed and showLog
37
       log.info(
38
            "\nclose: {0, number, #.####}\nrma: {1, number, #.####}\npriceBelow: {2}\
            \nrmaAccelerating: {4}\ncloseAtThreshold: {5}\n\ncompoundCondition: {6}",
40
            close, rma, priceBelow, priceRising, rmaAccelerating, closeAtThreshold,_
41
   \hookrightarrowcompoundCondition
42
```

- The input.*() functions assigned to the filterLogsInput, logStartInput, and logEndInput variables include a group argument to oragnize and distinguish them in the script's settings.
- The input.time() calls include confirm = true so that we can interactively set the start and end times directly on the chart. To reset the inputs, select "Reset points..." from the options in the script's "More"

menu.

The condition that triggers each log.info() call includes barstate.isconfirmed to limit log generation to confirmed bars.

5.2.7 Debugging functions

User-defined functions and *methods* are custom functions written by users. They encapsulate sequences of operations that a script can invoke later in its execution.

Every *user-defined function* or *method* has a *local scope* that embeds into the script's global scope. The parameters in a function's signature and the variables declared within the function body belong to that function's local scope, and they are *not* directly accessible to a script's outer scope or the scopes of other functions.

The segments below explain a few ways programmers can debug the values from a function's local scope. We will use this script as the starting point for our subsequent examples. It contains a <code>customMA()</code> function that returns an exponential moving average whose smoothing parameter varies based on the <code>source</code> distance outside the 25th and 75th percentiles over <code>length</code> bars:



```
indicator ("Debugging functions demo", "Custom MA", true)
2
   //@variable The number of bars in the `customMA()` calculation.
   int lengthInput = input.int(50, "Length", 2)
   //@function
                    Calculates a moving average that only responds to values outside the
   ⇒first and third quartiles.
   //@param source The series of values to process.
   //@param length The number of bars in the calculation.
   //@returns
                    The moving average value.
   customMA(float source, int length) =>
11
       //@variable The custom moving average.
12
       var float result = na
13
       // Calculate the 25th and 75th `source` percentiles.
14
       float q1 = ta.percentile_linear_interpolation(source, length, 25)
15
       float q3 = ta.percentile_linear_interpolation(source, length, 75)
16
       // Calculate the range values.
       float outerRange = math.max(source - q3, q1 - source, 0.0)
18
       float totalRange = ta.range(source, length)
19
       //@variable Half the ratio of the `outerRange` to the `totalRange`.
```

(continues on next page)

```
float alpha = 0.5 * outerRange / totalRange
21
       // Mix the `source` with the `result` based on the `alpha` value.
22
       result := (1.0 - alpha) * nz(result, source) + alpha * source
23
       // Return the `result`.
24
       result
25
   //@variable The `customMA()` result over `lengthInput` bars.
27
   float maValue = customMA(close, lengthInput)
28
29
   // Plot the `maValue`.
30
   plot(maValue, "Custom MA", color.blue, 3)
```

Extracting local variables

When a programmer wants to inspect a *user-defined function's* local variables by *plotting* its values, *coloring* the background or chart bars, etc., they must *extract* the values to the *global scope*, as the built-in functions that produce such outputs can only accept global variables and literals.

Since the values returned by a function are available to the scope where a call occurs, one straightforward extraction approach is to have the function return a *tuple* containing all the values that need inspection.

Here, we've modified the customMA() function to return a *tuple* containing all the function's calculated variables. Now, we can call the function with a *tuple declaration* to make the values available in the global scope and inspect them with *plots*:



```
customMA(float source, int length) =>
11
       //@variable The custom moving average.
12
       var float result = na
13
       // Calculate the 25th and 75th `source` percentiles.
14
       float q1 = ta.percentile_linear_interpolation(source, length, 25)
15
       float q3 = ta.percentile_linear_interpolation(source, length, 75)
16
       // Calculate the range values.
17
       float outerRange = math.max(source - q3, q1 - source, 0.0)
18
       float totalRange = ta.range(source, length)
19
       //@variable Half the ratio of the `outerRange` to the `totalRange`.
20
       float alpha = 0.5 * outerRange / totalRange
21
       // Mix the `source` with the `result` based on the `alpha` value.
22
23
       result := (1.0 - alpha) * nz(result, source) + alpha * source
24
       // Return a tuple containing the `result` and other local variables.
       [result, q1, q3, outerRange, totalRange, alpha]
25
26
   // Declare a tuple containing all values returned by `customMA()`.
27
   [maValue, q1Debug, q3Debug, outerRangeDebug, totalRangeDebug, alphaDebug] =__
   // Plot the `maValue`.
30
   plot (maValue, "Custom MA", color.blue, 3)
31
32
   //@variable Display location for plots with different scale.
33
   notOnPane = display.all - display.pane
34
   // Display the extracted `q1` and `q3` values in all plot locations.
36
   plot(q1Debug, "q1", color.new(color.maroon, 50))
37
   plot(q3Debug, "q3", color.new(color.teal, 50))
38
   // Display the other extracted values in the status line and Data Window to avoid.
   →impacting the scale.
   plot(outerRangeDebug, "outerRange", chart.fg_color, display = notOnPane)
   plot(totalRangeDebug, "totalRange", chart.fg_color, display = notOnPane)
   plot(alphaDebug, "alpha", chart.fg_color, display = notOnPane)
42.
   // Highlight the chart when `alphaDebug` is 0, i.e., when the `maValue` does not
43
   ⇔change.
   bgcolor(alphaDebug == 0.0 ? color.new(color.orange, 90) : na, title = "`alpha == 0.0`_
   →highlight")
```

Note that:

- We used display.all display.pane for the plots of the outerRangeDebug, total-RangeDebug, and alphaDebug variables to avoid impacting the chart's scale.
- The script also uses a conditional color to highlight the chart pane's background when debugAlpha is 0, indicating the maValue does not change.

Another, more *advanced* way to extract the values of a function's local variables is to pass them to a *reference type* variable declared in the global scope.

Function scopes can access global variables for their calculations. While a script cannot directly reassign the values of global variables from within a function's scope, it can update the *elements or properties* of those values if they are reference types, such as *arrays*, *matrices*, *maps*, and *user-defined types*.

This version declares a <code>debugData</code> variable in the global scope that references a map with "string" keys and "float" values. Within the local scope of the <code>customMA()</code> function, the script puts <code>key-value pairs</code> containing each local variable's name and value into the map. After calling the function, the script plots the stored <code>debugData</code> values:

```
//@version=5
   indicator ("Extracting local variables with reference types demo", "Custom MA", true)
2
   //@variable The number of bars in the `customMA()` calculation.
   int lengthInput = input.int(50, "Length", 2)
   //@variable A map with "string" keys and "float" values for debugging the_
   → `customMA()`.
   map<string, float> debugData = map.new<string, float>()
   //@function
                    Calculates a moving average that only responds to values outside the
   ⇒first and third quartiles.
   //@param source The series of values to process.
11
   //@param length The number of bars in the calculation.
12
   //@returns
                    The moving average value.
13
   customMA(float source, int length) =>
14
       //@variable The custom moving average.
15
       var float result = na
       // Calculate the 25th and 75th `source` percentiles.
17
       float q1 = ta.percentile_linear_interpolation(source, length, 25),
18
   →put (debugData, "q1", q1)
       float q3 = ta.percentile_linear_interpolation(source, length, 75),
                                                                                map.
19
   →put(debugData, "q3", q3)
       // Calculate the range values.
20
       float outerRange = math.max(source - q3, q1 - source, 0.0),
                                                                                map.
   →put(debugData, "outerRange", outerRange)
       float totalRange = ta.range(source, length),
22
                                                                                map.
   →put(debugData, "totalRange", totalRange)
       //@variable Half the ratio of the `outerRange` to the `totalRange`.
23
       float alpha = 0.5 * outerRange / totalRange,
24
                                                                                map.
   →put(debugData, "alpha", alpha)
       // Mix the `source` with the `result` based on the `alpha` value.
25
       result := (1.0 - alpha) * nz(result, source) + alpha * source
26
       // Return the `result`.
27
       result
28
29
   //@variable The `customMA()` result over `lengthInput` bars.
30
   float maValue = customMA(close, lengthInput)
31
32
   // Plot the `maValue`.
33
   plot (maValue, "Custom MA", color.blue, 3)
34
35
   //@variable Display location for plots with different scale.
36
   notOnPane = display.all - display.pane
37
   // Display the extracted `q1` and `q3` values in all plot locations.
   plot(map.get(debugData, "q1"), "q1", color.new(color.maroon, 50))
   plot(map.get(debugData, "q3"), "q3", color.new(color.teal, 50))
41
   // Display the other extracted values in the status line and Data Window to avoid.
42
   \rightarrowimpacting the scale.
   plot(map.get(debugData, "outerRange"), "outerRange", chart.fg_color, display =_
43
    →notOnPane)
   plot(map.get(debugData, "totalRange"), "totalRange", chart.fg_color, display =__
44
    →notOnPane)
   plot(map.get(debugData, "alpha"), "alpha", chart.fg_color, display = notOnPane)
   // Highlight the chart when the extracted `alpha` is 0, i.e., when the `maValue` does_
   →not change.
                                                                               (continues on next page)
```

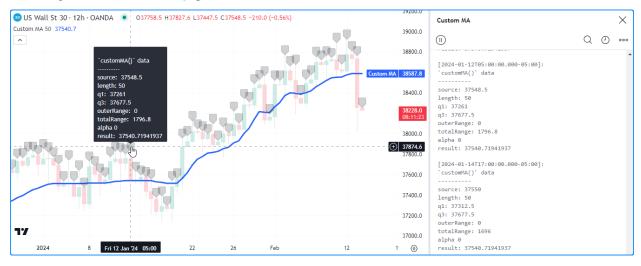
Note that:

- We placed each map.put() call on the same line as each variable declaration, separated by a comma, to keep things concise and avoid adding extra lines to the customMA() code.
- We used map.get() to retrieve each value for the debug plot() and bgcolor() calls.

Local drawings and logs

Unlike plot.*() functions and others that require values accessible to the global scope, scripts can generate *drawing objects* and *Pine Logs* from directly within a function, allowing programmers to flexibly debug its local variables *without* extracting values to the outer scope.

In this example, we used *labels* and *Pine Logs* to display *string representations* of the values within the customMA() scope. Inside the function, the script calls str.format() to create a formatted string representing the local scope's data, then calls label.new() and log.info() to respectively display the text on the chart in a tooltip and log an "info" message containing the text in the *Pine Logs* pane:



```
//@version=5
   indicator ("Local drawings and logs demo", "Custom MA", true, max_labels_count = 500)
   //@variable The number of bars in the `customMA()` calculation.
   int lengthInput = input.int(50, "Length", 2)
6
                    Calculates a moving average that only responds to values outside the.
   //@function
   \rightarrow first and third quartiles.
   //@param source The series of values to process.
   //@param length The number of bars in the calculation.
                    The moving average value.
   //@returns
10
   customMA(float source, int length) =>
11
       //@variable The custom moving average.
12
       var float result = na
13
       // Calculate the 25th and 75th `source` percentiles.
14
       float q1 = ta.percentile_linear_interpolation(source, length, 25)
       float q3 = ta.percentile_linear_interpolation(source, length, 75)
```

(continues on next page)

```
// Calculate the range values.
17
       float outerRange = math.max(source - q3, q1 - source, 0.0)
18
       float totalRange = ta.range(source, length)
19
       //@variable Half the ratio of the `outerRange` to the `totalRange`.
20
       float alpha = 0.5 * outerRange / totalRange
21
       // Mix the `source` with the `result` based on the `alpha` value.
22
       result := (1.0 - alpha) * nz(result, source) + alpha * source
23
24
       //@variable A formatted string containing representations of all local variables.
25
       string debugText = str.format(
26
            "\n`customMA()` data\n----\nsource: {0, number, #.######}\nlength:
27
   \hookrightarrow {1}\nq1: {2, number, #.######}
            \nq3: {3, number, #.######}\nouterRange: {4, number, #.######}\
   →ntotalRange: {5, number, #.######}
            \nalpha{6, number, #.######}\nresult: {7, number, #.######}",
29
            source, length, q1, q3, outerRange, totalRange, alpha, result
30
31
       // Draw a label with a tooltip displaying the `debugText`.
32
       label.new(bar_index, high, color = color.new(chart.fg_color, 80), tooltip =__
    →debugText)
       // Print an "info" message in the Pine Logs pane when the bar is confirmed.
34
       if barstate.isconfirmed
35
           log.info(debugText)
36
37
       // Return the `result`.
38
       result
   //@variable The `customMA()` result over `lengthInput` bars.
41
   float maValue = customMA(close, lengthInput)
42.
43
   // Plot the `maValue`.
44
   plot (maValue, "Custom MA", color.blue, 3)
```

Note that:

- We included max_labels_count = 500 in the indicator() function to display *labels* for the most recent 500 customMA() calls.
- The function uses barstate.isconfirmed in an if statement to only call log.info() on *confirmed* bars. It does not log a new message on each realtime tick.

5.2.8 Debugging loops

Loops are structures that repeatedly execute a code block based on a *counter* (for), the contents of a *collection* (for...in), or a *condition* (while). They allow scripts to perform repetitive tasks without the need for redundant lines of code.

Each loop instance maintains a separate local scope, which all outer scopes cannot access. All variables declared within a loop's scope are specific to that loop, meaning one cannot use them in an outer scope.

As with other structures in Pine, there are numerous possible ways to debug loops. This section explores a few helpful techniques, including extracting local values for *plots*, inspecting values with *drawings*, and tracing a loop's execution with *Pine Logs*.

We will use this script as a starting point for the examples in the following segments. It aggregates the close value's rates of change over 1 - lookbackInput bars and accumulates them in a for loop, then divides the result by the lookbackInput to calculate a final average value:



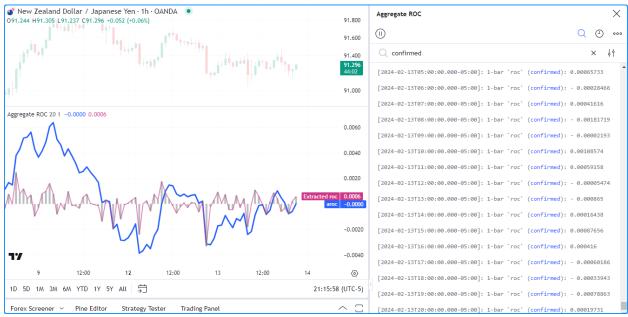
```
//@version=5
   indicator ("Debugging loops demo", "Aggregate ROC")
2
   //@variable The number of bars in the calculation.
   int lookbackInput = input.int(20, "Lookback", 1)
   //@variable The average ROC of `close` prices over each length from 1 to_
   →`lookbackInput` bars.
   float aroc = 0.0
   // Calculation loop.
10
   for length = 1 to lookbackInput
11
       //@variable The `close` value `length` bars ago.
12
       float pastClose = close[length]
13
       //@variable The `close` rate of change over `length` bars.
14
       float roc = (close - pastClose) / pastClose
       // Add the `roc` to `aroc`.
16
       aroc += roc
17
18
   // Divide `aroc` by the `lookbackInput`.
19
   aroc /= lookbackInput
20
21
   // Plot the `aroc`.
22
   plot(aroc, "aroc", color.blue, 3)
```

• The aroc is a *global* variable modified within the loop, whereas pastClose and roc are *local* variables inaccessible to the outer scope.

Inspecting a single iteration

When a programmer needs to focus on a specific loop iteration, there are multiple techniques they can use, most of which entail using a *condition* inside the loop to trigger debugging actions, such as extracting values to outer variables, creating *drawings*, *logging* messages, etc.

This example inspects the local roc value from a single iteration of the loop in three different ways. When the loop counter's value equals the debugCounterInput, the script assigns the roc to an rocDebug variable from the global scope for *plotting*, draws a vertical line from 0 to the roc value using line.new(), and logs a message in the *Pine Logs* pane using log.info():



```
//@version=5
   indicator("Inspecting a single iteration demo", "Aggregate ROC", max_lines_count =_
   \hookrightarrow500)
   //@variable The number of bars in the calculation.
   int lookbackInput = input.int(20, "Lookback", 1)
   //@variable The `length` value in the loop's execution where value extraction occurs.
   int debugCounterInput = input.int(1, "Loop counter value", 1, group = "Debugging")
   //@variable The `roc` value extracted from the loop.
   float rocDebug = na
10
11
   //@variable The average ROC of `close` over lags from 1 to `lookbackInput` bars.
12
   float aroc = 0.0
13
14
   // Calculation loop.
   for length = 1 to lookbackInput
16
       //@variable The `close` value `length` bars ago.
17
       float pastClose = close[length]
18
       //@variable The `close` rate of change over `length` bars.
19
       float roc = (close - pastClose) / pastClose
20
       // Add the `roc` to `aroc`.
21
       aroc += roc
22
23
       // Trigger debug actions when the `length` equals the `debugCounterInput`.
24
       if length == debugCounterInput
25
           // Assign `roc` to `rocDebug` so the script can plot its value.
26
           rocDebug := roc
27
           // Draw a vertical line from 0 to the `roc` at the `bar_index`.
28
           line.new(bar_index, 0.0, bar_index, roc, color = color.new(color.gray, 50),
29
    \rightarrowwidth = 4)
           // Log an "info" message in the Pine Logs pane.
30
           log.info("{0}-bar `roc`{1}: {2, number, #.########,", length, barstate.
31
   →isconfirmed ? " (confirmed)" : "", roc)
32
   // Divide `aroc` by the `lookbackInput`.
                                                                                 (continues on next page)
```

```
aroc /= lookbackInput

// Plot the `aroc`.

plot(aroc, "aroc", color.blue, 3)

// Plot the `rocDebug`.

plot(rocDebug, "Extracted roc", color.new(color.rgb(206, 55, 136), 40), 2)
```

Note that:

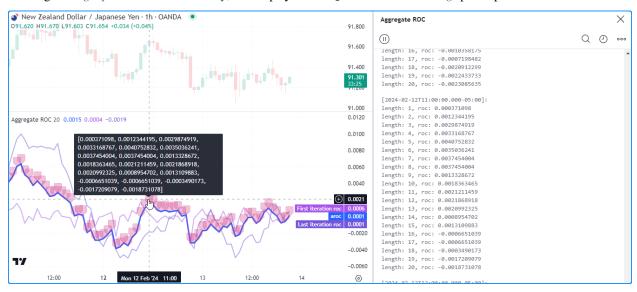
- The input.int() call assigned to the debugCounterInput includes a group argument to distinguish it in the script's settings.
- The log.info() call includes "(confirmed)" in the formatted message whenever barstate.isconfirmed is true. Searching this text in the *Pine Logs* pane will filter out the entries from unconfirmed bars. See the *Filtering logs* section above.

Inspecting multiple iterations

When inspecting the values from several loop iterations, it's often helpful to utilize *collections* or strings to gather the results for use in output functions after the loop terminates.

This version demonstrates a few ways to collect and display the loop's values from all iterations. It declares a logText string and a debugValues array in the global scope. Inside the local scope of the for loop, the script *concatenates* a *string representation* of the length and roc with the logText and calls array.push() to push the iteration's roc value into the debugValues array.

After the loop ends, the script *plots* the first and last value from the debugValues array, draws a label with a *tooltip* showing a *string representation* of the array, and displays the logText in the *Pine Logs* pane upon the bar's confirmation:

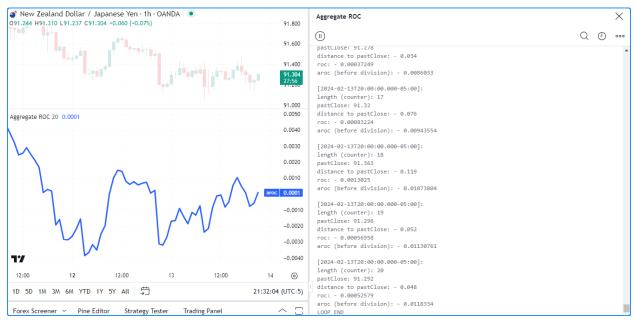


```
//@variable An array containing the `roc` value from each loop iteration.
   array<float> debugValues = array.new<float>()
   //@variable A "string" containing information about the `roc` on each iteration.
   string logText = ""
10
   //@variable The average ROC of `close` over lags from 1 to `lookbackInput` bars.
12
   float aroc = 0.0
13
14
   // Calculation loop.
15
   for length = 1 to lookbackInput
16
       //@variable The `close` value `length` bars ago.
17
       float pastClose = close[length]
18
19
       //@variable The `close` rate of change over `length` bars.
       float roc = (close - pastClose) / pastClose
20
       // Add the `roc` to `aroc`.
21
       aroc += roc
22
23
       // Concatenate a new "string" representation with the `debugText`.
24
       logText += "\nlength: " + str.tostring(length) + ", roc: " + str.tostring(roc)
25
       // Push the `roc` value into the `debugValues` array.
26
       array.push(debugValues, roc)
27
28
   // Divide `aroc` by the `lookbackInput`.
29
   aroc /= lookbackInput
30
31
   // Plot the `aroc`.
33
   plot(aroc, "aroc", color.blue, 3)
34
   // Plot the `roc` values from the first and last iteration.
35
   plot(array.first(debugValues), "First iteration roc", color.new(color.rgb(166, 84, __
36
    \hookrightarrow 233), 50), 2)
   plot(array.last(debugValues), "Last iteration roc", color.new(color.rgb(115, 86, 218),
    \rightarrow 50), 2)
   // Draw a label with a tooltip containing a "string" representation of the
38
   → `debugValues` array.
   label.new(bar_index, aroc, color = color.new(color.rgb(206, 55, 136), 70), tooltip =__
39
   ⇔str.tostring(debugValues))
   // Log the `logText` in the Pine Logs pane when the bar is confirmed.
   if barstate.isconfirmed
       log.info(logText)
```

Another way to inspect a loop over several iterations is to generate sequential *Pine Logs* or create/modify *drawing objects* within the loop's scope to trace its execution pattern with granular detail.

This example uses *Pine Logs* to trace the execution flow of our script's loop. It generates a new "info" message on each iteration to track the local scope's calculations as the loop progresses on each confirmed bar:

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```
//@version=5
   indicator("Inspecting multiple iterations demo", "Aggregate ROC")
2
   //@variable The number of bars in the calculation.
   int lookbackInput = input.int(20, "Lookback", 1)
5
6
   //@variable The average ROC of `close` over lags from 1 to `lookbackInput` bars.
   float aroc = 0.0
   // Calculation loop.
11
   for length = 1 to lookbackInput
       //@variable The `close` value `length` bars ago.
12
       float pastClose = close[length]
13
       //@variable The `close` rate of change over `length` bars.
14
       float roc = (close - pastClose) / pastClose
15
       // Add the `roc` to `aroc`.
       aroc += roc
17
       if barstate.isconfirmed
18
           log.info(
19
                 "{0}\nlength (counter): {1}\npastClose: {2, number, #.####}\n
20
                 distance to pastClose: {3, number, #.######}\nroc: {4, number, #.#####
21
    \hookrightarrow ## \} \n
                 aroc (before division): {5, number, #.#######}\n{6}",
22
                 length == 1 ? "LOOP START" : "",
23
                 length, pastClose, close - pastClose, roc, aroc,
24
                 length == lookbackInput ? "LOOP END" : ""
25
26
27
   // Divide `aroc` by the `lookbackInput`.
28
   aroc /= lookbackInput
29
   // Plot the `aroc`.
31
   plot(aroc, "aroc", color.blue, 3)
```

Note that:

• When iteratively generating logs or drawings from inside a loop, make it a point to avoid unnecessary clutter

and strive for easy navigation. More is not always better for debugging, especially when working within loops.

5.2.9 Tips

Organization and readability

When writing scripts, it's wise to prioritize organized, readable source codes. Code that's organized and easy to read helps streamline the debugging process. Additionally, well-written code is easier to maintain over time.

Here are a few quick tips based on our *Style guide* and the examples on this page:

- Aim to follow the general *script organization* recommendations. Organizing scripts using this structure makes things easier to locate and inspect.
- Choose variable and function names that make them easy to *identify* and *understand*. See the *Naming conventions* section for some examples.
- It's often helpful to temporarily assign important parts of expressions to variables with informative names while debugging. Breaking expressions down into reusable parts helps simplify inspection processes.
- Use *comments* and *annotations* (//@function, //@variable, etc.) to document your code. Annotations are particularly helpful, as the Pine Editor's autosuggest displays variable and function descriptions in a pop-up when hovering over their identifiers anywhere in the code.
- Remember that *less is more* in many cases. Don't overwhelm yourself with excessive script outputs or unnecessary information while debugging. Keep things simple, and only include as much information as you need.

Speeding up repetitive tasks

There are a few handy techniques we often utilize when debugging our code:

- We use plotchar() or plotshape() to quickly display the results of "int", "float", or "bool" variables and expressions in the script's status line and the Data Window.
- We often use bgcolor() to visualize the history of certain *conditions* on the chart.
- We use a one-line version of our printLabel () function from this section to print strings at the end of the chart.
- We use a label.new() call with a tooltip argument to display strings in tooltips on successive bars.
- We use the loq.* () functions to quickly display data with string representations in the Pine Logs pane.

When one establishes their typical debugging processes, it's often helpful to create *keyboard macros* to speed up repetitive tasks and spend less time setting up debug outputs in each code.

The following is a simple AutoHotkey script (**not** Pine ScriptTM code) that includes hotstrings for the above five techniques. The script generates code snippets by entering a specified character sequence followed by a whitespace:

5.2. Debugging 531

```
→math.max(last_bar_time, chart.right_visible_bar_time), var label result = label.
→new(labelTime, na, txt, xloc.bar_time, na(price) ? yloc.abovebar : yloc.price, na,
→label.style_none, chart.fg_color, size.large), label.set_text(result, txt), label.
→set_y(result, price), result`nprintLabel(){Left}
:X:,,tooltip::SendInput, label.new(bar_index, high, color = color.new(chart.fg_color,
→70), tooltip = str.tostring(%Clipboard%)){Enter}
:X:,,log::SendInput, log.info(str.tostring(%Clipboard%)){Enter}
```

The ",,show" macro generates a plotchar() call that uses the clipboard's contents for the series and title arguments. Copying a variableName variable or the close > open expression and typing ",,show" followed by a space will respectively yield:

```
plotchar(variableName, "variableName", "", color = chart.fg_color, display = display.

→all - display.pane)
plotchar(close > open, "close > open", "", color = chart.fg_color, display = display.

→all - display.pane)
```

The ",,highlight" macro generates a bgcolor() call that highlights the chart pane's background with a *conditional color* based on the variable or expression copied to the clipboard. For example, copying the barstate.isrealtime variable and typing ",highlight" followed by a space will yield:

```
bgcolor(bool(barstate.isrealtime) ? color.new(color.orange, 80) : na, title =

→"barstate.isrealtime highlight")
```

The ",,print" macro generates the one-line printLabel() function and creates an empty printLabel() call with the cursor placed inside it. All you need to do after typing ",,print" followed by a space is enter the text you want to display:

The ",tooltip" macro generates a label.new() call with a tooltip argument that uses str.tostring() on the clipboard's contents. Copying the variableName variable and typing ",tooltip" followed by a space yields:

```
label.new(bar_index, high, color = color.new(chart.fg_color, 70), tooltip = str.

→tostring(variableName))
```

The ",,log" macro generates a log.info() call with a message argument that uses str.tostring() on the clipboard's contents to display string representations of variables and expressions in the *Pine Logs* pane. Copying the expression bar_index \$ 2 == 0 and typing ",,log" followed by a space yields:

```
log.info(str.tostring(bar_index % 2 == 0))
```

Note that:

AHK is available for Windows devices. Research other software to employ a similar process if your machine
uses a different operating system.

17 TradingView



5.3 Profiling and optimization

- Introduction
- Pine Profiler
- Optimization
- Tips

5.3.1 Introduction

Pine ScriptTM is a cloud-based compiled language geared toward efficient repeated script execution. When a user adds a Pine script to a chart, it executes *numerous* times, once for each available bar or tick in the data feeds it accesses, as explained in this manual's *Execution model* page.

The Pine ScriptTM compiler automatically performs several internal optimizations to accommodate scripts of various sizes and help them run smoothly. However, such optimizations *do not* prevent performance bottlenecks in script executions. As such, it's up to programmers to *profile* a script's runtime performance and identify ways to modify critical code blocks and lines when they need to improve execution speeds.

This page covers how to profile and monitor a script's runtime and executions with the *Pine Profiler* and explains some ways programmers can modify their code to *optimize* runtime performance.

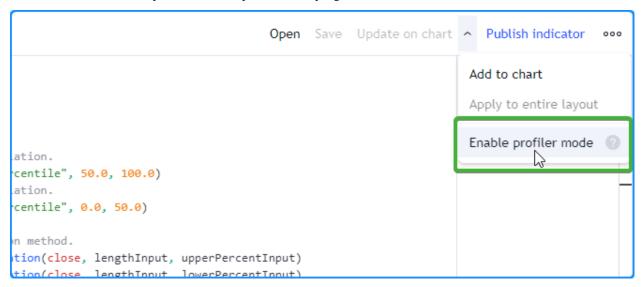
5.3.2 Pine Profiler

Before diving into *optimization*, it's prudent to evaluate a script's runtime and pinpoint *bottlenecks*, i.e., areas in the code that substantially impact overall performance. With these insights, programmers can ensure they focus on optimizing where it truly matters instead of spending time and effort on low-impact code.

Enter the *Pine Profiler*, a powerful utility that analyzes the executions of all significant code lines and blocks in a script and displays helpful performance information next to the lines inside the Pine Editor. By inspecting the Profiler's results, programmers can gain a clearer perspective on a script's overall runtime, the distribution of runtime across its significant code regions, and the critical portions that may need extra attention and optimization.

Profiling a script

The Pine Profiler can analyze the runtime performance of any *editable* script coded in Pine ScriptTM v5. To profile a script, add it to the chart, open the source code in the Pine Editor, and select "Enable profiler mode" from the dropdown next to the "Add to chart/Update on chart" option in the top-right corner:



We will use the script below for our initial profiling example, which calculates a custom oscillator based on average distances from the close price to upper and lower percentiles over lengthInput bars. It includes a few different types of *significant* code regions, which come with some differences in *interpretation* while profiling:

```
//@version=5
  indicator("Pine Profiler demo")
2
   //@variable The number of bars in the calculations.
   int lengthInput = input.int(100, "Length", 2)
   //@variable The percentage for upper percentile calculation.
   float upperPercentInput = input.float(75.0, "Upper percentile", 50.0, 100.0)
   //@variable The percentage for lower percentile calculation.
   float lowerPercentInput = input.float(25.0, "Lower percentile", 0.0, 50.0)
10
   // Calculate percentiles using the linear interpolation method.
12
   float upperPercentile = ta.percentile_linear_interpolation(close, lengthInput,_
   →upperPercentInput)
   float lowerPercentile = ta.percentile_linear_interpolation(close, lengthInput,_
13
   →lowerPercentInput)
   // Declare arrays for upper and lower deviations from the percentiles on the same_
   var upperDistances = array.new<float>(lengthInput), var lowerDistances = array.new
16
   →<float>(lengthInput)
17
   // Queue distance values through the `upperDistances` and `lowerDistances` arrays_
18
   →based on excessive price deviations.
   if math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 *_
   array.push(upperDistances, math.max(close - upperPercentile, 0.0))
20
       array.shift(upperDistances)
21
       array.push(lowerDistances, math.max(lowerPercentile - close, 0.0))
22
       array.shift(lowerDistances)
                                                                            (continues on next page)
```

Chapter 5. Writing scripts

```
24
   //@variable The average distance from the `upperDistances` array.
25
   float upperAvg = upperDistances.avg()
26
   //@variable The average distance from the `lowerDistances` array.
27
   float lowerAvg = lowerDistances.avg()
   //@variable The ratio of the difference between the `upperAvg` and `lowerAvg` to_
    →their sum.
   float oscillator = (upperAvg - lowerAvg) / (upperAvg + lowerAvg)
30
   //@variable The color of the plot. A green-based gradient if `oscillator` is positive,
31
   → a red-based gradient otherwise.
   color oscColor = oscillator > 0 ?
32
        color.from_gradient(oscillator, 0.0, 1.0, color.gray, color.green) :
33
        color.from_gradient(oscillator, -1.0, 0.0, color.red, color.gray)
35
   // Plot the `oscillator` with the `oscColor`.
36
   plot(oscillator, "Oscillator", oscColor, style = plot.style_area)
```

Once enabled, the Profiler collects information from all executions of the script's significant code lines and blocks, then displays bars and approximate runtime percentages to the left of the code lines inside the Pine Editor:

```
//@version=5
indicator("Pine Profiler demo")
                int lengthInput = input.int(100, "Length", 2)
                 //@variable The percentage for upper percentile calculation.
float upperPercentInput = input.float(75.0, "Upper percentile", 50.0, 100.0)
                 //@variable The percentage for lower percentile calculation
                float lowerPercentInput = input.float(25.0, "Lower percentile", 0.0, 50.0)
                // Calculate percentiles using the linear interpolation method.
float upperPercentile = ta.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
                float lowerPercentile = ta.percentile linear interpolation(close, lengthInput, lowerPercentInput)
12.3%
                // Declare arrays for upper and lower deviations from the percentiles on the same \lim_{n \to \infty} \frac{1}{n} \int_{\mathbb{R}^n} \frac{1}{n} \, dx
                var upperDistances = array.new<float>(lengthInput), var lowerDistances = array.new<float>(lengthInput)
                // Queue distance values through the `upperDistances` and `lowerDistances` arrays based on excessive price deviations if math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
                   array.push(upperDistances, math.max(close - upperPercentile, 0.0))
                    array.shift(upperDistances)
   1%
                     array.push(lowerDistances, math.max(lowerPercentile - close, 0.0))
                    array.shift(lowerDistances)
                 //@variable The average distance from the `upperDistances` array.
25.5%
                float upperAvg = upperDistances.avg()
                                                            the 'lowerDistances' array
                 float lowerAvg = lowerDistances.avg()
                 //@variable The ratio of the difference between the `upperAvg` and `lowerAvg` to their sum.
 0.6%
                float oscillator = (upperAvg - lowerAvg) / (upperAvg + lowerAvg)
                                              the plot. A green-based gradient if `oscillator` is positive, a red-based gradient otherwise.
 1.9%
                color oscColor = oscillator > 0 ?
                        olor.from_gradient(oscillator, 0.0, 1.0, ■color.gray, ■color.green)
                     color.from gradient(oscillator, -1.0, 0.0, ■color.red, ■color.gray)
                 plot(oscillator, "Oscillator", oscColor, style = plot.style_area)
```

Note that:

- The Profiler tracks every execution of a significant code region, including the executions on *realtime ticks*. Its information updates over time as new executions occur.
- Profiler results do not appear for script declaration statements, type declarations, other *insignificant* code lines such as variable declarations with no tangible impact, *unused code* that the script's outputs do not depend on, or *repetitive code* that the compiler optimizes during translation. See *this section* for more information.

When a script contains at least *four* significant lines of code, the Profiler will include "flame" icons next to the *top three* code regions with the highest performance impact. If one or more of the highest-impact code regions are *outside* the lines visible inside the Pine Editor, a "flame" icon and a number indicating how many critical lines are outside the view will appear at the top or bottom of the left margin. Clicking the icon will vertically scroll the Editor's window to show the nearest critical line:

```
array.push(upperDistances, math.max(close - upperPercentile, 0.0))
                   array.shift(upperDistances)
array.push(lowerDistances, math.max(lowerPercentile - close, 0.0))
                   array.shift(lowerDistances)
               //@variable The average distance from the `upperDistances` array.
25.5% 26
              float upperAvg = upperDistances.avg()
              //@variable The average distance from the `lowerDistances` array.

float lowerAvg = lowerDistances.avg()
24.9%
              //@variable The ratio of the difference between the `upperAvg` an float oscillator = (upperAvg - lowerAvg) / (upperAvg + lowerAvg)
                                                          ,
nce between the `upperAvg` and `lowerAvg` to their sum
0.6%
                                         of the plot. A green-based gradient if `oscillator` is positive, a red-based gradient otherwise.
                    color.from_gradient(oscillator, 0.0, 1.0, ■color.gray, ■color.green) :
                    color.from_gradient(oscillator, -1.0, 0.0, ■color.red, ■color.gray)
                             `oscillator` with the `oscColor
               plot(oscillator, "Oscillator", oscColor, style = plot.style_area)
```

Hovering the mouse pointer over the space next to a line highlights the analyzed code and exposes a tooltip with additional information, including the time spent and the number of executions. The information shown next to each line and in the corresponding tooltip depends on the profiled code region. The *section below* explains different types of code the Profiler analyzes and how to interpret their performance results.

```
//@version=5
indicator("Pine Profiler demo")
                    //@variable The number of bars in the calculations.
                   int lengthInput = input.int(100, "Length", 2)
                   '(@variable The percentage for upper percentile calculation.

float upperPercentInput = input.float(75.0, "Upper percentile", 50.0, 100.0)

/(@variable The percentage for lower percentile calculation.

float lowerPercentInput = input.float(25.0, "Lower percentile", 0.0, 50.0)
                   // Calculate percentiles using the linear interpolation method.
float upperPercentile = ta.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
12.3%
                   float lowerPercentile = ta.percentile_linear_interpolation(close, lengthInput, lowerPercentInput)
                   var \ upper \texttt{Distances} = \underbrace{array.new} < \textbf{float} > (\texttt{lengthInput}), \ var \ lower \texttt{Distances} = \underbrace{array.new} < \textbf{float} > (\texttt{lengthInput})
                   // Queue distance values through the `upperDistances` and `lowerDistances` arrays based on excessive price deviations.
          if math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
array.push(upperDistances, math.max(close - upperPercentile, 0.0))
array.shift/upperDistances)
    1% Line number: 26
                                                               math.max(lowerPercentile - close, 0.0))
        Time: 25.5% (26.7ms from 104.5ms total)
        Executions: 20685
                                                           ance from the `upperDistances` array.
25.5% 26
                  #Ioat upperAvg = upperDistances.avg()
//@variable The average distance from
float lowerAvg = lowerDistances.avg()
                                                                         the 'lowerDistances' array
24.9% 28
                                                                       ,
nce between the `upperAvg` and `lowerAvg` to their sum
                    //@variable The ratio of the differ
                   float oscillator = (upperAvg - lowerAvg) / (upperAvg + lowerAvg)
                   //@variable The color of the plot. A green-based gradient if `oscillator` is positive, a red-based gradient otherwise.
 1.9%
                   color oscColor = oscillator > 0 ?
```

Note: As with profiling tools for other languages, the Pine Profiler *wraps* a script and its significant code with *extra calculations* required to collect performance data. As such, a script's resource usage **increases** while profiling, and the Profiler's results reflect the script's runtime with those calculations included. Therefore, one should interpret the results as **estimates** rather than precise performance measurements.

Furthermore, the Profiler cannot collect and display individual performance data for the *internal calculations* that also affect runtime, including the calculations required to track performance, meaning the time values shown for all a script's code regions **will not** add up to exactly 100% of its overall runtime.

Interpreting profiled results

Single-line results

For a code line containing single-line expressions, the Profiler bar and displayed percentage represent the relative portion of the script's total runtime spent on that line. The corresponding tooltip displays three fields:

- The "Line number" field indicates the analyzed code line.
- The "Time" field shows the runtime percentage for the line of code, the runtime spent on that line, and the script's total runtime.
- The "Executions" field shows the number of times that specific line executed while running the script.

Here, we hovered the pointer over the space next to line 12 of our profiled code to view its tooltip:

```
//@variable The number of bars in the calculations.
       int lengthInput = input.int(100, "Length", 2)
       //@variable The percentage for upper percentile calculation.
       float upperPercentInput = input.float(75.0, "Upper percentile", 50.0, 100.0)
                                    or lower percentile calculation.
Time: 13.4% (14.1ms from 104.5ms total) put.float(25.0, "Lower percentile", 0.0, 50.0)
                                    ng the linear interpolation method.
       +loat upperPercentile = ta.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
 13
       float lowerPercentile = ta.percentile linear interpolation(close, lengthInput, lowerPercentInput)
 14
  15
       // Declare arrays for upper and lower deviations from the percentiles on the same line.
       var upperDistances = array.new<float>(lengthInput), var lowerDistances = array.new<float>(lengthInput)
       // Queue distance values through the `upperDistances` and `lowerDistances` arrays based on excessive price deviations.
       if math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
```

```
float upperPercentile = ta.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
```

Note that:

- The time information for the line represents the time spent completing *all* executions, **not** the time spent on a single execution.
- To estimate the *average* time spent per execution, divide the line's time by the number of executions. In this case, the tooltip shows that line 12 took about 14.1 milliseconds to execute 20,685 times, meaning the average time per execution was approximately 14.1 ms / 20685 = 0.0006816534 milliseconds (0.6816534 microseconds).

When a line of code consists of more than one expression separated by commas, the number of executions shown in the tooltip represents the *sum* of each expression's total executions, and the time value displayed represents the total time spent evaluating all the line's expressions.

For instance, this global line from our initial example includes two *variable declarations* separated by commas. Each uses the var keyword, meaning the script only executes them once on the first available bar. As we see in the Profiler tooltip for the line, it counted *two* executions (one for each expression), and the time value shown is the *combined* result from both expressions on the line:

```
int lengthinput = input.int(100, "Length", 2)
           //@variable The percentage for upper percentile calculation
           float upperPercentInput = input.float(75.0, "Upper percentile", 50.0, 100.0)
           //@variable The percentage for lower percentile calculation.
           float lowerPercentInput = input.float(25.0, "Lower percentile", 0.0, 50.0)
           // Calculate percentiles using the linear interpolation method.
    Line number: 16 a.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
    Time: 0% (23mcs from 104.5ms total)
    Executions: 2 er and lower deviations from the percentiles on the same line
    16 var upperDistances = array.new<float>(lengthInput), var lowerDistances = array.new<float>(lengthInput)
           // Queue distance values through the `upperDistances` and `lowerDistances` arrays based on excessive price deviations.
           if math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
     19
          array.push(upperDistances, math.max(close - upperPercentile, 0.0))
1.4%
               array.shift(upperDistances)
```

Note that:

When analyzing scripts with more than one expression on the same line, we recommend moving each expression to a separate line for more detailed insights while profiling, namely if they may contain higher-impact calculations.

When using *line wrapping* for readability or stylistic purposes, the Profiler considers all portions of a wrapped line as part of the *first line* where it starts in the Pine Editor.

For example, although this code from our initial script occupies more than one line in the Pine Editor, it's still treated as a *single* line of code, and the Profiler tooltip displays single-line results, with the "Line number" field showing the *first* line in the Editor that the wrapped line occupies:

```
color oscColor = oscillator > 0 ?
    color.from_gradient(oscillator, 0.0, 1.0, color.gray, color.green) :
    color.from_gradient(oscillator, -1.0, 0.0, color.red, color.gray)
```

Code block results

For a line at the start of a *loop* or *conditional structure*, the Profiler bar and percentage represent the relative portion of the script's runtime spent on the **entire code block**, not just the single line. The corresponding tooltip displays four fields:

- The "Code block range" field indicates the range of lines included in the structure.
- The "Time" field shows the code block's runtime percentage, the time spent on all block executions, and the script's total runtime.
- The "Line time" field shows the runtime percentage for the block's initial line, the time spent on that line, and the script's total runtime. The interpretation differs for switch blocks or if blocks with else if statements, as the values

represent the total time spent on all the structure's conditional statements. See below for more information.

• The "Executions" field shows the number of times the code block executed while running the script.

Here, we hovered over the space next to line 19 in our initial script, the beginning of a simple if structure *without* else if statements. As we see below, the tooltip shows performance information for the entire code block and the current line:

```
float lowerPercentInput = input.float(25.0, "Lower percentile", 0.0, 50.0)
        10
        11
              // Calculate percentiles using the linear interpolation method.
13.4%
             float upperPercentile = ta.percentile linear interpolation(close, lengthInput, upperPercentInput)
       12
                           receptile - to percentile_linear_interpolation(close, lengthInput, lowerPercentInput)
12.3%
      Code block range: [19,25]
      Time: 6.9% (7.2ms from 104.5ms total) and lower deviations from the percentiles on the same line.
      Line time: 2.9% (3ms from 104.5ms total) ewsfloat>(lengthInput), var lowerDistances = array.newsfloat>(lengthInput)
      Executions: 20685
                                          ough the `upperDistances` and `lowerDistances` arrays based on excessive price deviations.
              math.abs(close - 0.5 * (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
1.490
                array.push(upperDistances, math.max(close - upperPercentile, 0.0))
       21
                ...array.shift(upperDistances)
0.9%
       22
                **array.push(lowerDistances, *m
                                               ath.max(lowerPercentile -- close, 0.0))
                ..array.shift(lowerDistances)
 0.8%
```

Note that:

- The "Time" field shows that the total time spent evaluating the structure 20,685 times was 7.2 milliseconds.
- The "Line time" field indicates that the runtime spent on the first line of this if structure was about 3 milliseconds.

Users can also inspect the results from lines and nested blocks within a code block's range to gain more granular performance insights. Here, we hovered over the space next to line 20 within the code block to view its *single-line result*:

```
// Calculate percentiles using the linear interpolation method.
             float upperPercentile = ta.percentile_linear_interpolation(close, lengthInput, upperPercentInput)
             float lowerPercentile = ta.percentile_linear_interpolation(close, lengthInput, lowerPercentInput)
            // Declare arrays for upper and lower deviations from the percentiles on the same line.
                                      .new<float>(lengthInput), var lowerDistances = array.new<float>(lengthInput)
     Time: 1.4% (1.5ms from 104.5ms total) hrough the `upperDistances` and `lowerDistances` arrays based on excessive price deviations.
6.9% Executions: 13199 (upperPercentile + lowerPercentile)) > 0.5 * (upperPercentile - lowerPercentile)
0.9%
             array.push(upperDistances, math.max(close - upperPercentile, 0.0))
                array.shift(upperDistances)
  1%
                 array.push(lowerDistances, math.max(lowerPercentile - close, 0.0))
                 array.shift(lowerDistances)
       24
             //@variable The average distance from the `upperDistances` array.
             float upperAvg = upperDistances.avg()
25.5%
```

Note that:

• The number of executions shown is *less than* the result for the entire code block, as the condition that controls the execution of this line does not return true all the time. The opposite applies to the code inside *loops* since each execution of a loop statement can trigger **several** executions of the loop's local block.

When profiling a switch structure or an if structure that includes else if statements, the "Line time" field will show the time spent executing **all** the structure's conditional expressions, **not** just the block's first line. The results for the lines inside the code block range will show runtime and executions for each **local block**. This format is necessary for these structures due to the Profiler's calculation and display constraints. See *this section* for more information.

For example, the "Line time" for the switch structure in this script represents the time spent evaluating *all four* conditional statements within its body, as the Profiler *cannot* track them separately. The results for each line in the code block's range represent the performance information for each *local block*:

```
indicator("`switch` and `if...else if` results demo")
             //@variable The upper band for oscillator calculation.
                                            oscillator calculation.
     Code block range: [11,17]
      Time: 47.6% (21.8ms from 45.8ms total)
     Line time: 38.2\% (17.5ms from 45.8ms total) |_{lowerBand`} based on the proximity of the `close` to the current band values.
     Executions: 28894
                                           e 11 represents the time spent on all 4 conditional expressions in the structure.
47.69
1.290
                 close > upperBand ..... > upperBand := close
       12
1.2% 13
                close << lowerBand := close</pre>
                 *upperBand*-*close*>*close*-*lowerBand*=>*upperBand*:=*0.9***upperBand*+*0.1***close
3.8%
       14
3.3%
       15

    close - - lowerBand >> upperBand - - close => lowerBand : == 0.9 ** lowerBand ++ 0.1 ** close

              /Movariable The ratio of the difference between close and clowerBand to the band range.
```

```
//@version=5
   indicator("`switch` and `if...else if` results demo")
2
   //@variable The upper band for oscillator calculation.
   var float upperBand = close
   //@variable The lower band for oscillator calculation.
6
   var float lowerBand = close
   // Update the `upperBand` and `lowerBand` based on the proximity of the `close` to-
   →the current band values.
   // The "Line time" field on line 11 represents the time spent on all 4 conditional.
10
   ⇒expressions in the structure.
   switch
11
       close > upperBand
                                              => upperBand := close
12
       close < lowerBand</pre>
                                              => lowerBand := close
13
       upperBand - close > close - lowerBand => upperBand := 0.9 * upperBand + 0.1 *_
       close - lowerBand > upperBand - close => lowerBand := 0.9 * lowerBand + 0.1 *_
15
   ⇔close
16
   //@variable The ratio of the difference between `close` and `lowerBand` to the band_
17
   float oscillator = 100.0 * (close - lowerBand) / (upperBand - lowerBand)
18
19
   // Plot the `oscillator` as columns with a dynamic color.
20
   plot(
21
        oscillator, "Oscillator", oscillator > 50.0 ? color.teal : color.maroon,
22
        style = plot.style_columns, histbase = 50.0
23
    )
```

When the conditional logic in such structures involves significant calculations, programmers may require more granular performance information for each calculated condition. An effective way to achieve this analysis is to use *nested* if blocks instead of the more compact switch or if...else if structures. For example, instead of:

or:

one can use nested if blocks for more in-depth profiling while maintaining the same logical flow:

```
if <expression1>
     <localBlock1>
else
    if <expression2>
        <localBlock2>
        else
        <localBlock3>
```

Below, we changed the previous switch example to an equivalent nested if structure. Now, we can view the runtime and executions for each significant part of the conditional pattern individually:

```
//Acamiable The upper hand for oscillator calculation.
       Code block range: [10,22]
                                             oscillator calculation.
        Time: 52.3% (26.3ms from 50.4ms total)
       Line time: 14.7% (7.4ms from 50.4ms total)
       Executions: 28894
                                              `lowerBand` based on the proximity of the `close` to the current band values.
               it close > upperBand
                  upperBand:=:close
         11
                else
36.6%
                 ···if·close·<·lowerBand
                 · · · · · · · lowerBand · : = · close
                 ·····if·upperBand·--close·>-close·--lowerBand
······upperBand·:-0.9-*-upperBand·+-0.1-*-close
         17
  9.2%
         19
                 ······if·close·-·lowerBand·>·upperBand·-·close
```

```
//@version=5
   indicator("`switch` and `if...else if` results demo")
2
   //@variable The upper band for oscillator calculation.
   var float upperBand = close
   //@variable The lower band for oscillator calculation.
6
   var float lowerBand = close
   // Update the `upperBand` and `lowerBand` based on the proximity of the `close` to_
   →the current band values.
   if close > upperBand
       upperBand := close
11
   else
12
       if close < lowerBand
13
           lowerBand := close
14
       else
15
           if upperBand - close > close - lowerBand
16
                upperBand := 0.9 * upperBand + 0.1 * close
17
           else
18
                if close - lowerBand > upperBand - close
19
                    lowerBand := 0.9 * lowerBand + 0.1 * close
20
21
   //@variable The ratio of the difference between `close` and `lowerBand` to the band_
                                                                                (continues on next page)
```

```
derivative proof of the proof
```

Note that:

This same process can also apply to ternary expressions. When a complex ternary expression's operands
contain significant calculations, reorganizing the logic into a nested if structure allows more detailed Profiler
results, making it easier to spot critical parts.

User-defined function calls

User-defined functions and *methods* are functions written by users. They encapsulate code sequences that a script may execute several times. Users often write functions and methods for improved code modularity, reusability, and maintainability.

The indented lines of code within a function represent its *local scope*, i.e., the sequence that executes *each time* the script calls it. Unlike code in a script's global scope, which a script evaluates once on each execution, the code inside a function may activate zero, one, or *multiple times* on each script execution, depending on the conditions that trigger the calls, the number of calls that occur, and the function's logic.

This distinction is crucial to consider while interpreting Profiler results. When a profiled code contains *user-defined* function or method calls:

- The results for each *function call* reflect the runtime allocated toward it and the total number of times the script activated that specific call.
- The time and execution information for all local code *inside* a function's scope reflects the combined results from **all** calls to the function.

This example contains a user-defined similarity () function that estimates the similarity of two series, which the script calls only *once* from the global scope on each execution. In this case, the Profiler's results for the code inside the function's body correspond to that specific call:

```
indicator("User-defined function calls demo")
             //@function Estimates the similarity between two standardized series over `length` bars.
                                        l call to this function activates its local scope.
                                        float sourceB, int length) =>
      Time: 14.7% (7.1ms from 48.5ms total) _{\text{A}^{\sim}} and 'sourceB' for comparison.
15.4% Executions: 27581
                                          - ta.sma(sourceA, length)) / ta.stdev(sourceA, length)
               +loat normB = (sourceB - ta.sma(sourceB, length)) / ta.stdev(sourceB, length)
       10
                  // Calculate and return the estimated similarity of `normA` and `normB`.
                  float abSum = math.sum(normA * normB, length)
6.9%
       11
                  float a2Sum = math.sum(normA * normA, length)
7.2%
       12
                 float b2Sum = math.sum(normB * normB, length)
       13
7.2%
2.6%
       14
                  abSum / math.sqrt(a2Sum * b2Sum)
        15
              // Plot the similarity between the `close` and an offset `close` series.
78.3%
              plot(similarity(close, close[1], 100), "Similarity 1", ■color.red)
```

```
//@version=5
indicator("User-defined function calls demo")
```

(continues on next page)

```
//@function Estimates the similarity between two standardized series over `length`_
   11
               Each individual call to this function activates its local scope.
   similarity(float sourceA, float sourceB, int length) =>
6
       // Standardize `sourceA` and `sourceB` for comparison.
       float normA = (sourceA - ta.sma(sourceA, length)) / ta.stdev(sourceA, length)
       float normB = (sourceB - ta.sma(sourceB, length)) / ta.stdev(sourceB, length)
       // Calculate and return the estimated similarity of `normA` and `normB`.
10
       float abSum = math.sum(normA * normB, length)
11
       float a2Sum = math.sum(normA * normA, length)
12
       float b2Sum = math.sum(normB * normB, length)
13
       abSum / math.sqrt(a2Sum * b2Sum)
   // Plot the similarity between the `close` and an offset `close` series.
16
   plot(similarity(close, close[1], 100), "Similarity 1", color.red)
```

Let's increase the number of times the script calls the function each time it executes. Here, we changed the script to call our *user-defined function five times*:

```
//@version=5
   indicator ("User-defined function calls demo")
   //@function Estimates the similarity between two standardized series over `length`_
   ⇔bars.
               Each individual call to this function activates its local scope.
   similarity(float sourceA, float sourceB, int length) =>
6
       // Standardize `sourceA` and `sourceB` for comparison.
       float normA = (sourceA - ta.sma(sourceA, length)) / ta.stdev(sourceA, length)
       float normB = (sourceB - ta.sma(sourceB, length)) / ta.stdev(sourceB, length)
       // Calculate and return the estimated similarity of `normA` and `normB`.
10
       float abSum = math.sum(normA * normB, length)
11
       float a2Sum = math.sum(normA * normA, length)
12
       float b2Sum = math.sum(normB * normB, length)
13
       abSum / math.sqrt(a2Sum * b2Sum)
15
   // Plot the similarity between the `close` and several offset `close` series.
16
   plot(similarity(close, close[1], 100), "Similarity 1", color.red)
17
   plot(similarity(close, close[2], 100), "Similarity 2", color.orange)
18
   plot(similarity(close, close[4], 100), "Similarity 3", color.green)
   plot(similarity(close, close[8], 100), "Similarity 4", color.blue)
   plot(similarity(close, close[16], 100), "Similarity 5", color.purple)
```

In this case, the local code results no longer correspond to a *single* evaluation per script execution. Instead, they represent the *combined* runtime and executions of the local code from **all five** calls. As we see below, the results after running this version of the script across the same data show 137,905 executions of the local code, *five times* the number from when the script only contained one similarity() function call:

```
indicator("User-defined function calls demo")
            //Offunction Estimates the similarity between two standardized series over `length` bars.
                                     call to this function activates its local scope.
     oat sourceB, int length) =>
Time: 18.5% (33.8ms from 182.7ms total)

and `sourceB` for comparison.
18.7% Executions: 137905
                                       ta.sma(sourceA, length)) / ta.stdev(sourceA, length)
             +loat normB = (sourceB - ta.sma(sourceB, length)) / ta.stdev(sourceB, length)
                // Calculate and return the estimated similarity of `normA` and `normB`
      10
8.6%
      11
                float abSum = math.sum(normA * normB, length)
8.7%
      12
                float a2Sum = math.sum(normA * normA, length)
               float b2Sum = math.sum(normB * normB, length)
8.8%
      13
      14
               abSum / math.sqrt(a2Sum * b2Sum)
       15
            // Plot the similarity between the `close` and several offset `close` series.
       16
17.6%
      17
            17.5%
      18
            plot(similarity(close, close[4], 100), "Similarity 3", ■ color.green)
17.4%
      19
            plot(similarity(close, close[8], 100), "Similarity 4", ■ color.blue)
17.6%
       20
            plot(similarity(close, close[16], 100), "Similarity 5", ■ color.purple)
17.4%
```

Note: When the local scopes of a script's *user-defined functions* or *methods* contain calls to request.*() functions, the *translated form* of the script extracts such calls **outside** the functions' scopes and evaluates them **separately**. Consequently, the Profiler's results for lines with calls to those *user-defined functions* **will not** include the time spent on the request.*() calls. See the *section below* to learn more.

When requesting other contexts

Pine scripts can request data from other *contexts*, i.e., different symbols, timeframes, or data modifications than what the chart's data uses by calling the request.*() family of functions or specifying an alternate timeframe in the indicator() declaration statement.

When a script requests data from another context, it evaluates all required scopes and calculations within that context, as explained in the *Other timeframes and data* page. This behavior can affect the runtime of a script's code regions and the number of times they execute.

The Profiler information for any code *line* or *block* represents the results from executing the code in *all necessary contexts*, which may or may not include the chart's data. Pine ScriptTM determines which contexts to execute code within based on the calculations required by a script's data requests and outputs.

Let's look at a simple example. This initial script only uses the chart's data for its calculations. It declares a pricesArray variable with the varip keyword, meaning the array assigned to it persists across the data's history and all available realtime ticks. On each execution, the script calls array.push() to push a new close value into the array, and it *plots* the array's size.

After profiling the script across all the bars on an intraday chart, we see that the number of elements in the pricesArray corresponds to the number of executions the Profiler shows for the array.push() call on line 8:

```
1 //@version=5
2 indicator("When requesting other contexts demo")
3
Line number: 8
Time: 21.6% (4.3ms from 19.9ms total)
Executions: 20685
21.6% 8 array.pusn(pricesArray) close
9
10 // Plot the size of the `pricesArray`.
8.4% 11 plot(array.size(pricesArray), "Total number of chart price updates")
12

**When requesting other contexts demo
Total number of chart price updates

20685.00000

Total number of chart price updates

20685.00000
```

```
//@version=5
indicator("When requesting other contexts demo")

//@variable An array containing the `close` value from every available price update.
varip array<float> pricesArray = array.new<float>()

// Push a new `close` value into the `pricesArray` on each update.
array.push(pricesArray, close)

// Plot the size of the `pricesArray`.
plot(array.size(pricesArray), "Total number of chart price updates")
```

Now, let's try evaluating the size of the pricesArray from *another context* instead of using the chart's data. Below, we've added a request.security() call with array.size(pricesArray) as its expression argument to retrieve the value calculated on the "1D" timeframe and plotted that result instead.

In this case, the number of executions the Profiler shows on line 8 still corresponds to the number of elements in the pricesArray. However, it did not execute the same number of times since the script did not require the *chart's data* in the calculations. It only needed to initialize the array and evaluate array.push() across all the requested *daily data*, which has a different number of price updates than our current intraday chart:

```
1 //@version=5
2 indicator("when requesting other contexts demo")
3
3
1 line number: 8
2 ining the `close` value from every available price update.

Array = array.new<float>()
Executions: 5709
9.8 array.pusn(pricesarray, close)
10 // Plot the size of the `pricesArray` requested from the daily timeframe.
58 11 plot(request.security(syminfo.tickerid, "10", array.size(pricesArray)), "Total numbe
```

```
//@version=5
indicator("When requesting other contexts demo")

//@variable An array containing the `close` value from every available price update.
varip array<float> pricesArray = array.new<float>()

// Push a new `close` value into the `pricesArray` on each update.
array.push(pricesArray, close)

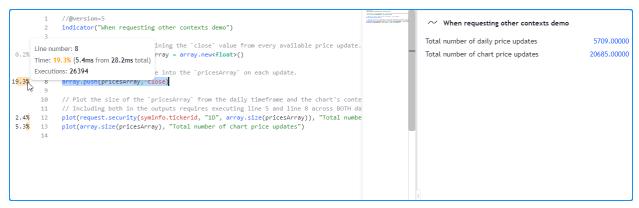
(continues on next page)
```

```
// Plot the size of the `pricesArray` requested from the daily timeframe.
plot(request.security(syminfo.tickerid, "1D", array.size(pricesArray)), "Total number—
→of daily price updates")
```

Note that:

• The requested EOD data in this example had fewer data points than our intraday chart, so the array.push() call required fewer executions in this case. However, EOD feeds *do not* have history limitations, meaning it's also possible for requested HTF data to span **more** bars than a user's chart, depending on the timeframe, the data provider, and the user's plan.

If this script were to plot the array.size() value directly in addition to the requested daily value, it would then require the creation of *two arrays* (one for each context) and the execution of array.push() across both the chart's data *and* the data from the daily timeframe. As such, the declaration on line 5 will execute *twice*, and the results on line 8 will reflect the time and executions accumulated from evaluating the array.push() call across **both separate datasets**:



```
//@version=5
   indicator("When requesting other contexts demo")
   //@variable An array containing the `close` value from every available price update.
   varip array<float> pricesArray = array.new<float>()
   // Push a new `close` value into the `pricesArray` on each update.
   array.push(pricesArray, close)
8
   // Plot the size of the `pricesArray` from the daily timeframe and the chart's_
10
   ⇔context.
   // Including both in the outputs requires executing line 5 and line 8 across BOTH_
11
   \rightarrowdatasets.
   plot(request.security(syminfo.tickerid, "1D", array.size(pricesArray)), "Total number_
   →of daily price updates")
   plot(array.size(pricesArray), "Total number of chart price updates")
```

It's important to note that when a script calls a *user-defined function* or *method* that contains request.*() calls in its local scope, the script's *translated form* extracts the request.*() calls **outside** the scope and encapsulates the expressions they depend on within **separate functions**. When the script executes, it evaluates the required request. *() calls first, then *passes* the requested data to a *modified form* of the *user-defined function*.

Since the translated script executes a *user-defined function's* data requests separately **before** evaluating non-requested calculations in its local scope, the Profiler's results for lines containing calls to the function **will not** include the time spent on its request.*() calls or their required expressions.

As an example, the following script contains a user-defined getCompositeAvg() function with a request.security() call that requests the math.avg() of 10 ta.wma() calls with different length arguments from a specified symbol. The

script uses the function to request the average result using a Heikin Ashi ticker ID:

```
//@version=5
   indicator("User-defined functions with `request.*()` calls demo", overlay = true)
2
   int multInput = input.int(10, "Length multiplier", 1)
   string tickerID = ticker.heikinashi(syminfo.tickerid)
6
   getCompositeAvg(string symbol, int lengthMult) =>
       request.security(
            symbol, timeframe.period, math.avg(
                 ta.wma(close, lengthMult), ta.wma(close, 2 * lengthMult), ta.wma(close, __
11
   \rightarrow3 * lengthMult),
                ta.wma(close, 4 * lengthMult), ta.wma(close, 5 * lengthMult), ta.
12
   \rightarrowwma(close, 6 * lengthMult),
                ta.wma(close, 7 * lengthMult), ta.wma(close, 8 * lengthMult), ta.
13
   →wma(close, 9 * lengthMult),
                ta.wma(close, 10 * lengthMult)
            )
15
        )
16
17
   plot(getCompositeAvg(tickerID, multInput), "Composite average", linewidth = 3)
```

After profiling the script, users might be surprised to see that the runtime results shown inside the function's body heavily **exceed** the results shown for the *single* <code>qetCompositeAvq()</code> call:

```
indicator("User-defined functions with `request.*()` calls demo", overlay = true)
               int multInput = input.int(10, "Length multiplier", 1)
               string tickerID = ticker.heikinashi(syminfo.tickerid)
                getCompositeAvg(string symbol, int lengthMult) =>
83.8%
                     request.security(
                          symbol, timeframe.period, math.avg(
         10
                               ta.wma(close, lengthMult), ta.wma(close, 2 * lengthMult), ta.wma(close, 3 * lengthMult),
         11
                              ta.wma(close, 4 * lengthMult), ta.wma(close, 5 * lengthMult), ta.wma(close, 6 * lengthMult), ta.wma(close, 7 * lengthMult), ta.wma(close, 8 * lengthMult), ta.wma(close, 9 * lengthMult),
         14
                              ta.wma(close, 10 * lengthMult)
         16
 7.1%
                plot(getCompositeAvg(tickerID, multInput), "Composite average", linewidth = 3)
```

The results appear this way since the translated script includes internal modifications that *moved* the request.security() call and its expression **outside** the function's scope, and the Profiler has no way to represent the results from those calculations other than displaying them next to the request.security() line in this scenario. The code below roughly illustrates how the translated script looks:

```
\rightarrow6 * lengthMult),
             ta.wma(close, 7 * lengthMult), ta.wma(close, 8 * lengthMult), ta.wma(close, __
12
   \rightarrow 9 * lengthMult),
             ta.wma(close, 10 * lengthMult)
13
14
15
   float sec = request.security(tickerID, timeframe.period, secExpr(multInput))
16
17
   getCompositeAvg(float s) =>
18
19
        S
20
   plot(getCompositeAvg(sec), "Composite average", linewidth = 3)
21
```

Note that:

- The secExpr() code represents the *separate function* used by request.security() to calculate the required expression in the requested context.
- The request.security() call takes place in the **outer scope**, outside the getCompositeAvg() function.
- The translation substantially reduced the local code of getCompositeAvg(). It now solely returns a value passed into it, as all the function's required calculations take place **outside** its scope. Due to this reduction, the function call's performance results **will not** reflect any of the time spent on the data request's required calculations.

Insignificant, unused, and redundant code

When inspecting a profiled script's results, it's crucial to understand that *not all* code in a script necessarily impacts runtime performance. Some code has no direct performance impact, such as a script's declaration statement and type declarations. Other code regions with insignificant expressions, such as most input.*() calls, variable references, or *variable declarations* without significant calculations, have little to *no effect* on a script's runtime. Therefore, the Profiler will **not** display performance results for these types of code.

Additionally, Pine scripts do not execute code regions that their *outputs* (*plots*, *drawings*, *alerts*, *logs*, etc.) do not depend on, as the compiler automatically **removes** them during translation. Since unused code regions have *zero* impact on a script's performance, the Profiler will **not** display any results for them.

The following example contains a barsInRange variable and a for loop that adds 1 to the variable's value for each historical close price between the current high and low over lengthInput bars. However, the script does not use these calculations in its outputs, as it only *plots* the close price. Consequently, the script's compiled form **discards** that unused code and only considers the plot(close) call.

The Profiler does not display **any** results for this script since it does not execute any **significant** calculations:

```
//@version=5
       indicator("Unused code demo")
      // \underline{\texttt{@variable}} \ \ \mathsf{The} \ \ \mathsf{number} \ \ \mathsf{of} \ \ \mathsf{historical} \ \ \mathsf{bars} \ \ \mathsf{in} \ \ \mathsf{the} \ \ \mathsf{calculation}.
      int lengthInput = input.int(100, "Length", 1)
      //@variable The number of closes over `lengthInput` bars between the current bar's `high` and `low`.
      int barsInRange = 0
      for i = 1 to lengthInput
           //@variable The `close` price from `i` bars ago.
           float pastClose = close[i]
13
           // Add 1 to `barsInRange` if the `pastClose` is between the current bar's `high` and `low`.
           if pastClose > low and pastClose < high</pre>
15
              barsInRange += 1
      // Plot the `close` price. This is the only output.
      // Since the outputs do not require any of the above calculations, the compiled script will not execute them.
```

```
//@version=5
   indicator("Unused code demo")
2
   //@variable The number of historical bars in the calculation.
   int lengthInput = input.int(100, "Length", 1)
   //@variable The number of closes over `lengthInput` bars between the current bar's_
   → `high` and `low`.
   int barsInRange = 0
   for i = 1 to lengthInput
10
       //@variable The `close` price from `i` bars ago.
11
       float pastClose = close[i]
12
       // Add 1 to `barsInRange` if the `pastClose` is between the current bar's `high`_
13
   →and `low`.
       if pastClose > low and pastClose < high
14
           barsInRange += 1
15
16
   // Plot the `close` price. This is the only output.
17
   // Since the outputs do not require any of the above calculations, the compiled_
   →script will not execute them.
   plot(close)
```

Note that:

• Although this script does not use the input.int() from line 5 and discards all its associated calculations, the "Length" input will still appear in the script's settings, as the compiler **does not** completely remove unused inputs.

If we change the script to plot the barsInRange value instead, the declared variables and the for loop are no longer unused since the output depends on them, and the Profiler will now display performance information for that code:

```
//@version=5
             indicator("Unused code demo")
             //@variable The number of historical bars in the calculation.
             int lengthInput = input.int(100, "Length", 1)
             //Movariable The number of closes over `lengthInput` bars between the current bar's `high` and `low`.
             int barsInRange = 0
99.7%
             for i = 1 to lengthInput
       10
                 //@variable The `close` price from `i` bars ago.
        11
18.6%
                 float pastClose = close[i]
       12
                 // Add 1 to `barsInRange` if the `pastClose` is between the current bar's `high` and `low`.
       13
54.4%
                 if pastClose > low and pastClose < high
       14
       15
                    barsInRange += 1
0.9%
             // Plot the `barsInRange` value. The above calculations will execute since the output requires them.
       17
             plot(barsInRange, "Bars in range")
```

```
//@version=5
   indicator("Unused code demo")
2
   //@variable The number of historical bars in the calculation.
   int lengthInput = input.int(100, "Length", 1)
5
6
   //@variable The number of closes over `lengthInput` bars between the current bar's_
7
   → `high` and `low`.
   int barsInRange = 0
   for i = 1 to lengthInput
10
       //@variable The `close` price from `i` bars ago.
11
       float pastClose = close[i]
12
       // Add 1 to `barsInRange` if the `pastClose` is between the current bar's `high`_
13
   →and `low`.
14
       if pastClose > low and pastClose < high
           barsInRange += 1
15
   // Plot the `barsInRange` value. The above calculations will execute since the output_
   ⇒requires them.
   plot(barsInRange, "Bars in range")
```

Note that:

• The Profiler does not show performance information for the lengthInput declaration on line 5 or the barsInRange declaration on line 8 since the expressions on these lines do not impact the script's performance.

When possible, the compiler also simplifies certain instances of *redundant code* in a script, such as some forms of identical expressions with the same *fundamental type* values. This optimization allows the compiled script to only execute such calculations *once*, on the first occurrence, and *reuse* the calculated result for each repeated instance that the outputs depend on.

If a script contains repetitive code and the compiler simplifies it, the Profiler will only show results for the **first occurrence** of the code since that's the only time the script requires the calculation.

For example, this script contains a code line that plots the value of ta.sma(close, 100) and 12 code lines that plot the value of ta.sma(close, 500):

```
//@version=5
indicator("Redundant calculations demo", overlay = true)

// Plot the 100-bar SMA of `close` values one time.
plot(ta.sma(close, 100), "100-bar SMA", color.teal, 3)

(continues on next page)
```

```
// Plot the 500-bar SMA of `close` values 12 times. After compiler optimizations,
   →only the first `ta.sma(close, 500)`
   // call on line 9 requires calculation in this case.
   plot(ta.sma(close, 500), "500-bar SMA", #001aff, 12)
   plot(ta.sma(close, 500), "500-bar SMA", #4d0bff, 11)
10
   plot(ta.sma(close, 500), "500-bar SMA", #7306f7, 10)
11
   plot(ta.sma(close, 500), "500-bar SMA", #920be9, 9)
12
   plot(ta.sma(close, 500), "500-bar SMA", #ae11d5, 8)
13
   plot(ta.sma(close, 500), "500-bar SMA", #c618be, 7)
   plot(ta.sma(close, 500), "500-bar SMA", #db20a4, 6)
15
   plot(ta.sma(close, 500), "500-bar SMA", #eb2c8a, 5)
   plot(ta.sma(close, 500), "500-bar SMA", #f73d6f, 4)
   plot(ta.sma(close, 500), "500-bar SMA", #fe5053, 3)
18
   plot(ta.sma(close, 500), "500-bar SMA", #ff6534, 2)
19
  plot(ta.sma(close, 500), "500-bar SMA", #ff7a00, 1)
```

Since the last 12 lines all contain identical ta.sma() calls, the compiler can automatically simplify the script so that it only needs to evaluate ta.sma(close, 500) *once* per execution rather than repeating the calculation 11 more times.

As we see below, the Profiler only shows results for lines 5 and 9. These are the only parts of the code requiring significant calculations since the ta.sma() calls on lines 10-20 are redundant in this case:

```
//@version=5
              indicator("Redundant calculations demo", overlay = true)
              // Plot the 100-bar SMA of `close` values one time
23.1%
              plot(ta.sma(close, 100), "100-bar SMA", ■color.teal, 3)
              // Plot the 500-bar SMA of `close` values 12 times. After compiler optimizations, only the first `ta.sma(close, 500)`
              // call on line 9 requires calculation in this case.
23.2%
              plot(ta.sma(close, 500), "500-bar SMA", ■#001aff, 12)
              plot(ta.sma(close, 500), "500-bar SMA", ■#4d0bff, 11)
        10
              plot(ta.sma(close, 500), "500-bar SMA", ■#7306f7, 10)
        11
        12
              plot(ta.sma(close, 500), "500-bar SMA", ■#920be9, 9)
              plot(ta.sma(close, 500), "500-bar SMA", ■#ae11d5, 8)
        13
              plot(ta.sma(close, 500), "500-bar SMA", ■#c618be, 7)
        14
              plot(ta.sma(close, 500), "500-bar SMA", ■#db20a4, 6)
        15
              plot(ta.sma(close, 500), "500-bar SMA", ■#eb2c8a, 5)
        16
              plot(ta.sma(close, 500), "500-bar SMA", ■#f73d6f, 4)
              plot(ta.sma(close, 500), "500-bar SMA", ■#fe5053, 3)
        18
              plot(ta.sma(close, 500), "500-bar SMA", ■#ff6534, 2)
plot(ta.sma(close, 500), "500-bar SMA", ■#ff7a00, 1)
```

Another type of repetitive code optimization occurs when a script contains two or more *user-defined functions* or *methods* with identical compiled forms. In such a case, the compiler simplifies the script by **removing** the redundant functions, and the script will treat all calls to the redundant functions as calls to the **first** defined version. Therefore, the Profiler will only show local code performance results for the *first* function since the discarded "clones" will never execute.

For instance, the script below contains two *user-defined functions*, metallicRatio() and calcMetallic(), that calculate a metallic ratio of a given order raised to a specified exponent:

```
\rightarrow3 = Bronze Ratio, and so on.
   //@param exponent The exponent applied to the ratio.
11
   metallicRatio(int order, float exponent) =>
12
       math.pow((order + math.sqrt(4.0 + order * order)) * 0.5, exponent)
13
14
                      A function with the same signature and body as `metallicRatio()`.
   //@function
15
                      The script discards this function and treats `calcMetallic()` as an-
16
   →alias for `metallicRatio()`.
   calcMetallic(int ord, float exp) =>
17
       math.pow((ord + math.sqrt(4.0 + ord * ord)) * 0.5, exp)
18
19
   // Plot the results from a `calcMetallic()` and `metallicRatio()` call.
20
21
   plot(calcMetallic(order1Input, bar_index % 5), "Ratio 1", color.orange, 3)
  plot (metallicRatio (order2Input, bar_index % 5), "Ratio 2", color.maroon)
```

Despite the differences in the function and parameter names, the two functions are otherwise identical, which the compiler detects while translating the script. In this case, it **discards** the redundant calcMetallic() function, and the compiled script treats the calcMetallic() call as a metallicRatio() call.

As we see here, the Profiler shows performance information for the calcMetallic() and metallicRatio() calls on lines 21 and 22, but it does **not** show any results for the local code of the calcMetallic() function on line 18. Instead, the Profiler's information on line 13 within the metallicRatio() function reflects the local code results from **both** function calls:

```
indicator("Redundant functions demo")
              //@variable Controls the base ratio for the `calcMetallic()` call.
              int order1Input = input.int(1, "Order 1", 1)
              //@variable Controls the base ratio for the `metallicRatio()` call.
              int order2Input = input.int(2, "Order 2", 1)
                                Calculates the value of a metallic ratio with a given `order`, raised to a specified `exponent`.
        10
              //@param order Determines the base ratio used. 1 = Golden Ratio, 2 = Silver Ratio, 3 = Bronze Ratio, and so on.
        11
              //@param exponent The exponent applied to the ratio.
        12
              metallicRatio(int order, float exponent) =>
26.4%
        13
                  math.pow((order + math.sqrt(4.0 + order * order)) * 0.5, exponent)
        14
        15
              //@function
                                A function with the same signature and body as `metallicRatio()`.
        16
                                The script discards this function and treats `calcMetallic()` as an alias for `metallicRatio()`.
              calcMetallic(int ord, float exp) =>
        17
        18
                  math.pow((ord + math.sqrt(4.0 + ord * ord)) * 0.5, exp)
        19
              // Plot the results from a `calcMetallic()` and `metallicRatio()` call.
        20
              plot(calcMetallic(order1Input, bar_index % 5), "Ratio 1", ■color.orange, 3)
32.1%
        21
              plot(metallicRatio(order2Input, bar_index % 5), "Ratio 2", ■color.maroon)
30.6%
        22
```

A look into the Profiler's inner workings

The Pine Profiler wraps all necessary code regions with specialized *internal functions* to track and collect required information across script executions. It then passes the information to additional calculations that organize and display the performance results inside the Pine Editor. This section gives users a peek into how the Profiler applies internal functions to wrap Pine code and collect performance data.

There are two main internal (**non-Pine**) functions the Profiler wraps significant code with to facilitate runtime analysis. The first function retrieves the current system time at specific points in the script's execution, and the second maps cumulative elapsed time and execution data to specific code regions. We represent these functions in this explanation as System.timeNow() and registerPerf() respectively.

When the Profiler detects code that requires analysis, it adds System.timeNow() above the code to get the initial time before execution. Then, it adds registerPerf() below the code to map and accumulate the elapsed time and

number of executions. The elapsed time added on each registerPerf() call is the System.timeNow() value after the execution minus the value before the execution.

The following *pseudocode* outlines this process for a *single line* of code, where _startX represents the starting time for the lineX line:

```
long _startX = System.timeNow()
<code_line_to_analyze>
registerPerf(System.timeNow() - _startX, lineX)
```

The process is similar for *code blocks*. The difference is that the registerPerf() call maps the data to a *range of lines* rather than a single line. Here, lineX represents the *first* line in the code block, and lineY represents the block's *last* line:

```
long _startX = System.timeNow()
<code_block_to_analyze>
registerPerf(System.timeNow() - _startX, lineX, lineY)
```

Note that:

• In the above snippets, long, System.timeNow(), and registerPerf() represent *internal code*, **not** Pine ScriptTM code.

Let's now look at how the Profiler wraps a full script and all its significant code. We will start with this script, which calculates three pseudorandom series and displays their average result. The script utilizes an *object* of a *user-defined type* to store a pseudorandom state, a *method* to calculate new values and update the state, and an if...else if structure to update each series based on generated values:

```
//@version=5
   indicator("Profiler's inner workings demo")
2
   int seedInput = input.int(12345, "Seed")
4
5
   type LCG
6
7
       float state
8
   method generate(LCG this, int generations = 1) =>
9
       float result = 0.0
10
       for i = 1 to generations
11
           this.state := 16807 * this.state % 2147483647
12
           result += this.state / 2147483647
13
       result / generations
15
   var lcg = LCG.new(seedInput)
16
17
   var float val0 = 1.0
18
   var float val1 = 1.0
19
   var float val2 = 1.0
20
21
   if lcg.generate(10) < 0.5
22
       val0 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
23
   else if lcq.generate(10) < 0.5
24
       val1 *= 1.0 + (2.0 * log.generate(50) - 1.0) * 0.1
25
   else if lcg.generate(10) < 0.5
26
       val2 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
27
   plot(math.avg(val0, val1, val2), "Average pseudorandom result", color.purple)
```

The Profiler will wrap the entire script and all necessary code regions, excluding any insignificant, unused, or redundant

code, with the aforementioned **internal** functions to collect performance data. The *pseudocode* below demonstrates how this process applies to the above script:

```
long _startMain = System.timeNow() // Start time for the script's overall execution.
2
   // <Additional internal code executes here>
   //@version=5
   indicator("Profiler's inner workings demo") // Declaration statements do not require_
    ⇒profiling.
   int seedInput = input.int(12345, "Seed") // Variable declaration without significant.
    ⇒calculation.
   type LCG
                    // Type declarations do not require profiling.
10
       float state
11
12
   method generate(LCG this, int generations = 1) => // Function signature does not_
13
    →affect runtime.
       float result = 0.0 // Variable declaration without significant calculation.
14
15
       long _start11 = System.timeNow() // Start time for the loop block that begins on_
16
    \hookrightarrowline 11.
       for i = 1 to generations // Loop header calculations are not independently.
17
    \rightarrowwrapped.
            long _start12 = System.timeNow() // Start time for line 12.
19
            this.state := 16807 * this.state % 2147483647
20
            registerPerf(System.timeNow() - _start12, line12) // Register performance_
21
    \rightarrowinfo for line 12.
22
           long _start13 = System.timeNow() // Start time for line 13.
23
            result += this.state / 2147483647
24
           registerPerf(System.timeNow() - _start13, line13) // Register performance_
25
    \rightarrowinfo for line 13.
26
       registerPerf(System.timeNow() - _start11, line11, line13) // Register performance_
27
    \rightarrowinfo for the block (line 11 - 13).
28
       long _start14 = System.timeNow() // Start time for line 14.
29
       result / generations
30
       registerPerf(System.timeNow() - _start14, line14) // Register performance info_
31
    \rightarrowfor line 14.
32
   long _start16 = System.timeNow() // Start time for line 16.
33
   var lcg = LCG.new(seedInput)
34
   registerPerf(System.timeNow() - _start16, line16) // Register performance info for_
   →line 16.
36
   var float val0 = 1.0 // Variable declarations without significant calculations.
37
   var float val1 = 1.0
38
   var float val2 = 1.0
39
   long _start22 = System.timeNow() // Start time for the `if` block that begins on line_
41
   if lcg.generate(10) < 0.5 // if statement is not independently wrapped.
42
43
       long _start23 = System.timeNow() // Start time for line 23.
44
```

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```
val0 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
45
       registerPerf(System.timeNow() - _start23, line23) // Register performance info_
46
   \rightarrowfor line 23.
47
   else if lcg.generate(10) < 0.5 // `else if` statement is not independently wrapped.
       long _start25 = System.timeNow() // Start time for line 25.
50
       val1 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
51
       registerPerf(System.timeNow() - _start25, line25) // Register performance info_
52
   \rightarrowfor line 25.
53
   else if lcg.generate(10) < 0.5 // `else if` statement is not independently wrapped.
54
55
       long _start27 = System.timeNow() // Start time for line 27.
56
       val2 *= 1.0 + (2.0 * lcq.generate(50) - 1.0) * 0.1
57
       registerPerf(System.timeNow() - _start27, line27) // Register performance info_
58
   \rightarrowfor line 27.
   registerPerf(System.timeNow() - _start22, line22, line28) // Register performance_
   \rightarrowinfo for the block (line 22 - 28).
61
   long _start29 = System.timeNow() // Start time for line 29.
62
   plot(math.avg(val0, val1, val2), "Average pseudorandom result", color.purple)
63
   registerPerf(System.timeNow() - _start29, line29) // Register performance info for_
   \rightarrowline 29.
   // <Additional internal code executes here>
66
67
   registerPerf(System.timeNow() - _startMain, total) // Register the script's overall_
68
    ⇒performance info.
```

Note that:

- This example is **pseudocode** that provides a basic outline of the **internal calculations** the Profiler applies to collect performance data. Saving this example in the Pine Editor will result in a compilation error since long, System.timeNow(), and registerPerf() **do not** represent Pine ScriptTM code.
- These internal calculations that the Profiler wraps a script with require **additional** computational resources, which is why a script's runtime **increases** while profiling. Programmers should always interpret the results as **estimates** since they reflect a script's performance with the extra calculations included.

After running the wrapped script to collect performance data, *additional* internal calculations organize the results and display relevant information inside the Pine Editor:

```
indicator("Profiler's inner workings demo")
              int seedInput = input.int(12345, "Seed")
              type LCG
                  float state
              method generate(LCG this, int generations = 1) =>
                 float result = 0.0
93.6%
       11
                 for i = 1 to generations
                    this.state := 16807 * this.state % 2147483647
26.4%
       12
17.2%
       13
                     result += this.state / 2147483647
       14
                 result / generations
        15
   0%
       16
             var lcg = LCG.new(seedInput)
        17
        18
             var float val0 = 1.0
        19
             var float val1 = 1.0
             var float val2 = 1.0
        20
        21
97.4%
       22
             if lcg.generate(10) < 0.5
                val0 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
38.4%
       23
        24
             else if lcg.generate(10) < 0.5
                 val1 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
18.9%
       25
        26
             else if lcg.generate(10) < 0
9.5%
                 val2 *= 1.0 + (2.0 * lcg.generate(50) - 1.0) * 0.1
       27
             plot(math.avg(val0, val1, val2), "Average pseudorandom result", ■color.purple)
```

The "Line time" calculation for code blocks also occurs at this stage, as the Profiler cannot individually wrap loop headers or the conditional statements in if or switch structures. This field's value represents the difference between a block's total time and the sum of its local code times, which is why the "Line time" value for a switch block or an if block with else if expressions represents the time spent on all the structure's conditional statements, not just the block's initial line of code. If a programmer requires more granular information for each conditional expression in such a block, they can reorganize the logic into a nested if structure, as explained here.

Note: The Profiler **cannot** collect individual performance data for any required *internal* calculations and display their results inside the Pine Editor. Consequently, the time values the Profiler displays for all code regions in a script **will not** add up to 100% of its total runtime.

Profiling across configurations

When a code's time complexity is not constant or its execution pattern varies with its inputs, function arguments, or available data, it's often wise to profile the code across *different configurations* and data feeds for a more well-rounded perspective on its general performance.

For example, this simple script uses a for loop to calculate the sum of squared distances between the current close price and lengthInput previous prices, then plots the square root of that sum on each bar. In this case, the lengthInput directly impacts the calculation's runtime since it determines the number of times the loop executes its local code:

```
//@version=5
indicator("Profiling across configurations demo")

//@variable The number of previous bars in the calculation. Directly affects the number of loop iterations.
int lengthInput = input.int(25, "Length", 1)

//@variable The sum of squared distances from the current `close` to `lengthInput` past `close` values.
float total = 0.0

// Look back across `lengthInput` bars and accumulate squared distances.
```

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```
for i = 1 to lengthInput
    float distance = close - close[i]
    total += distance * distance

// Plot the square root of the `total`.
plot(math.sqrt(total))
```

Let's try profiling this script with different lengthInput values. First, we'll use the default value of 25. The Profiler's results for this specific run show that the script completed 20,685 executions in about 96.7 milliseconds:

```
indicator("Profiling across configurations demo")
               //@variable The number of previous bars in the calculation. Directly affects the number of loop iterations. int loopthTeaut - input int/25, "Length", 1)
      Code block range: [11,15]
       Time: 96.6% (93.4ms from 96.7ms total) distances from the current `close` to `lengthInput` past `close` values.
      Line time: 48% (46.4ms from 96.7ms total)
      Executions: 20685
                                              put' bars and accumulate squared distances.
96.6%
               for 1 = 1 to lengthinput
                 v·float·distance·=·close·-·close[i]
14.5%
        13
                 ***total*+=*distance***distance
        14
        15
               //*Plot*the*square*root*of*the*`total`.
 0.6%
        16
              plot(math.sqrt(total))
```

Here, we've increased the input's value to 50 in the script's settings. The results for this run show that the script's total runtime was 194.3 milliseconds, close to *twice* the time from the previous run:

```
//@version=5
               indicator("Profiling across configurations demo")
               //@variable The number of previous bars in the calculation. Directly affects the number of loop iterations.
               int longthTonut - innut int/25 "Length", 1)
        Code block range: [11,15]
                                               istances from the current 'close' to 'lengthInput' past 'close' values.
        Time: 98.3% (190.9ms from 194.3ms total)
       Line time: 45.7% (88.7ms from 194.3ms total)
       Executions: 20685
                                                 bars and accumulate squared distances.
 98.39
                for 1 = 1 to lengthinput
38.4%
                 ***float*distance*=*close*-*close[i]
         12
 14.2%
         13
                 ···total·+= distance * distance
         14
         15
               //*Plot*the*square*root*of*the*`total`.
  0.3%
         16
               plot(math.sqrt(total))
```

In the next run, we changed the input's value to 200. This time, the Profiler's results show that the script finished all executions in approximately 0.8 seconds, around *four times* the previous run's time:

```
indicator("Profiling across configurations demo")
               //@variable The number of previous bars in the calculation. Directly affects the number of loop iterations.
               int longthTonut - innut int/25, "Length", 1)
        Code block range: [11,15]
                                            d distances from the current `close` to `lengthInput` past `close` values.
        Time: 99.4% (0.8s from 0.8s total)
       Line time: 47.4% (358.9ms from 0.8s total)
       Executions: 20685
                                            put' bars and accumulate squared distances.
               for-1-=-1-to-lengthinput
 99.4
37.1%
                 ***float*distance*=*close*-*close[i]
         12
   15%
         13
                 ***total*+=*distance**distance
         14
               //*Plot*the*square*root*of*the*`total`.
         15
  0.1%
         16
               plot(math.sqrt(total))
```

We can see from these observations that the script's runtime appears to scale *linearly* with the lengthInput value, excluding other factors that may affect performance, as one might expect since the bulk of the script's calculations occur within the loop and the input's value controls how many times the loop must execute.

Note: It's often wise to profile each configuration *more than once* to reduce the impact of outliers while assessing how a script's performance varies with its inputs or data. See the *section below* for more information.

Repetitive profiling

The runtime resources available to a script *vary* over time. Consequently, the time it takes to evaluate a code region, even one with constant complexity, *fluctuates* across executions, and the cumulative performance results shown by the Profiler **will vary** with each independent script run.

Users can enhance their analysis by *restarting* a script several times and profiling each independent run. Averaging the results from each profiled run and evaluating the dispersion of runtime results can help users establish more robust performance benchmarks and reduce the impact of *outliers* (abnormally long or short runtimes) in their conclusions.

Incorporating a *dummy input* (i.e., an input that does nothing) into a script's code is a simple technique that enables users to *restart* it while profiling. The input will not directly affect any calculations or outputs. However, as the user changes its value in the script's settings, the script restarts and the Profiler re-analyzes the executed code.

For example, this script *queues* pseudorandom values with a constant seed through an array with a fixed size, and it calculates and plots the array's average value on each bar. For profiling purposes, the script includes a dummyInput variable with an input.int() value assigned to it. The input does nothing in the code aside from allowing us to *restart* the script each time we change its value:

```
//@version=5
   indicator("Repetitive profiling demo")
2
3
   //@variable An input not connected to script calculations. Changing its value in the
   →"Inputs" tab restarts the script.
   int dummyInput = input.int(0, "Dummy input")
   //@variable An array of pseudorandom values.
   var array<float> randValues = array.new<float>(2500, 0.0)
   // Push a new `math.random()` value with a fixed `seed` into the `randValues` array_
   →and remove the oldest value.
   array.push(randValues, math.random(seed = 12345))
11
   array.shift(randValues)
12
13
   // Plot the average of all elements in the `randValues` array.
   plot(array.avg(randValues), "Pseudorandom average")
```

After the first script run, the Profiler shows that it took 308.6 milliseconds to execute across all of the chart's data:

```
1 //@version=5
2 indicator("Repetitive profiling demo")
3
4 //@variable An input not connected to script calculations. Changing its value in the "Inputs" tab restarts the script.
5 int dummyInput = input.int(0, "Dummy input")
6
7 //@variable An array of pseudorandom values.
0% 8 var array<float> randValues = array.new<float>(2500, 0.0)
9
10 // Push a new `math.random()` value with a fixed `seed` into the `randValues` array and remove the oldest value.
10 andom(seed = 12345))
15 Time: 94.8% (292.5ms from 308.6ms total)
Executions: 20043

94.8%
15 plot(array.avg(randValues), "Pseudorandom average")
```

Now, let's change the dummy input's value in the script's settings to restart it without changing the calculations. This time, it completed the same code executions in 424.6 milliseconds, 116 milliseconds longer than the previous run:

```
1 //@version=5
2 indicator("Repetitive profiling demo")
3
4 //@variable An input not connected to script calculations. Changing its value in the "Inputs" tab restarts the script.
5 int dummyInput = input.int(0, "Dummy input")
6
7 //@variable An array of pseudorandom values.
0% 8 var array<float> randValues = array.new<float>(2500, 0.0)
9
10 // Push a new `math.random()` value with a fixed `seed` into the `randValues` array and remove the oldest value.
10 ine number: 15
2.23
15 ine: 96.2% (408.5ms from 424.6ms total)
Executions: 20043
296.22
15 plot(array.avg(randValues), 'Pseudorandom average")
```

Restarting the script again yields another new result. On the third run, the script finished all code executions in 227.4 milliseconds, the fastest result so far:

```
1 //@version=5
2 indicator("Repetitive profiling demo")
3
4 //@variable An input not connected to script calculations. Changing its value in the "Inputs" tab restarts the script.
5 int dummyInput = input.int(0, "Dummy input")
6
7 //@variable An array of pseudorandom values.
0% 8 var array<float> randValues = array.new<float>(2500, 0.0)
9
10 // Push a new `math.random()` value with a fixed `seed` into the `randValues` array and remove the oldest value.
10.7%
11.5 inne number: 15
12.6 inne number: 15
13.5%
13.5%
15.5 plot(array.avg(randValues), "Pseudorandom average")
16

17.7 plot(array.avg(randValues), "Pseudorandom average")
```

After repeating this process several times and documenting the results from each run, one can manually calculate their *average* to estimate the script's expected total runtime:

```
AverageTime = (time1 + time2 + ... + timeN) / N
```

Note: Whether profiling a script over a single run or multiple, it's crucial to understand that **results will vary**. While averaging results across several profiled script runs can help derive more stable performance estimates, such estimates are **not** impervious to variance.

5.3.3 Optimization

Code optimization, not to be confused with indicator or strategy optimization, involves modifying a script's source code for improved execution speed, resource efficiency, and scalability. Programmers may use various approaches to optimize a script when they need enhanced runtime performance, depending on what a script's calculations entail.

Fundamentally, most techniques one will use to optimize Pine code involve *reducing* the number of times critical calculations occur or *replacing* significant calculations with simplified formulas or built-ins. Both of these paradigms often overlap.

The following sections explain several straightforward concepts programmers can apply to optimize their Pine ScriptTM code.

Note: Before looking for ways to optimize a script, profile it to gauge its performance and identify the **critical code**

regions that will benefit the most from optimization.

Using built-ins

Pine ScriptTM features a variety of *built-in* functions and variables that help streamline script creation. Many of Pine's built-ins feature internal optimizations to help maximize efficiency and achieve fast execution speeds. As such, one of the simplest ways to optimize Pine code is to utilize these efficient built-ins in a script's calculations when possible.

Let's look at an example where one can replace user-defined calculations with a concise built-in call to substantially improve performance. Suppose a programmer wants to calculate the highest value of a series over a specified number of bars. Someone not familiar with all of Pine's built-ins might approach the task using a code like the following, which uses a *loop* on each bar to compare length historical values of a source series:

Alternatively, one might devise a more optimized Pine function by reducing the number of times the loop executes, as iterating over the history of the source to achieve the result is only necessary when specific conditions occur:

```
//@variable A faster user-defined function to calculate the highest `source` value_
→over `length` bars.
           This version only requires a loop when the highest value is removed from.
→the window, the `length`
//
           changes, or when the number of bars first becomes sufficient to calculate.
→the result.
fasterPineHighest(float source, int length) =>
   var float result = na
   if source[length] == result or length != length[1] or bar_index + 1 == length
       result := source
       if length > 1
            for i = 1 to length - 1
                result := math.max(result, source[i])
   else
       result := math.max(result, source)
   result
```

The built-in ta.highest() function will outperform **both** of these implementations, as its internal calculations are highly optimized for fast computation. Below, we created a script that plots the results of calling pineHighest(), faster-PineHighest(), and ta.highest() to compare their performance using the *Profiler*:

```
//@version=5
indicator("Using built-ins demo")

//@variable A user-defined function to calculate the highest `source` value over-
-> `length` bars.
pineHighest(float source, int length) =>
float result = na
```

(continues on next page)

```
if bar_index + 1 >= length
           result := source
           if length > 1
                for i = 1 to length - 1
10
                    result := math.max(result, source[i])
11
       result
12
13
   //@variable A faster user-defined function to calculate the highest `source` value_
14
   →over `length` bars.
                This version only requires a loop when the highest value is removed from.
15
   →the window, the `length`
   //
               changes, or when the number of bars first becomes sufficient to calculate.
   \rightarrowthe result.
   fasterPineHighest(float source, int length) =>
17
       var float result = na
18
       if source[length] == result or length != length[1] or bar_index + 1 == length
19
           result := source
20
           if length > 1
21
                for i = 1 to length - 1
22
23
                    result := math.max(result, source[i])
       else
24
           result := math.max(result, source)
25
       result
26
27
   plot(pineHighest(close, 20))
28
   plot(fasterPineHighest(close, 20))
   plot(ta.highest(close, 20))
```

The *profiled results* over 20,735 script executions show the call to pineHighest () was by far the *slowest* to execute, with a runtime of 57.9 milliseconds, about 69.3% of the script's total runtime. The fasterPineHighest () call was faster, only taking about 16.9 milliseconds, approximately 20.2% of the total runtime.

The fastest by far, however, was the ta.highest() call, which only required 3.2 milliseconds (~3.8% of the total runtime) to execute across all the chart's data and compute the same values in this run:

```
//@version=5
              indicator("Using built-ins demo")
              //@variable A user-defined function to calculate the highest `source` value over `length` bars.
              pineHighest(float source, int length) =>
                  float result = na
65.6%
                  if bar_index + 1 >= length
                      result := source
61.4%
                      if length > 1
                          for i = 1 to length - 1
        10
        11
                             result := math.max(result, source[i])
        12
        13
        14
              //@variable A faster user-defined function to calculate the highest `source` value over `length` bars.
                          This version only requires a loop when the highest value is removed from the window, the `length`
        16
                          changes, or when the number of bars first becomes sufficient to calculate the result.
              fasterPineHighest(float source, int length) =>
        18
                  var float result = na
13.4%
       19
                 if source[length] == result or length != length[1] or bar_index + 1 == length
                      result := source
0.1%
        20
7.7%
       21
                      if length > 1
7.3%
                          for i = 1 to length - 1
3.2%
       23
                            result := math.max(result, source[i])
        24
                 else
0.9%
       25
                     result := math.max(result, source)
      Line number: 30
69.3% Time: 3.8% (3.2ms from 83.6ms total) (9))
20.2% Executions: 20735
3.8%
                                       ose, 20))
       30
             plot(ta.highest(close, 20))
```

While these results effectively demonstrate that the built-in function outperforms our *user-defined functions* with a small length argument of 20, it's crucial to consider that the calculations required by the functions *will vary* with the argument's value. Therefore, we can profile the code while using *different arguments* to gauge how its runtime scales.

Here, we changed the length argument in each function call from 20 to 200 and *profiled the script* again to observe the changes in performance. The time spent on the pineHighest() function in this run increased to about 0.6 seconds (~86% of the total runtime), and the time spent on the fasterPineHighest() function increased to about 75 milliseconds. The ta.highest() function, on the other hand, *did not* experience a substantial runtime change. It took about 5.8 milliseconds this time, only a couple of milliseconds more than the previous run.

In other words, while our *user-defined functions* experienced significant runtime growth with a higher length argument in this run, the change in the built-in ta.highest() function's runtime was relatively marginal in this case, thus further emphasizing its performance benefits:

```
indicator("Using built-ins demo")
              //Movariable A user-defined function to calculate the highest `source` value over `length` bars.
              pineHighest(float source, int length) =>
                  float result = na
                 if bar index + 1 >= length
                    result := source
0.1%
84.8%
                     if length > 1
84.5%
        10
                       for i = 1 to length - 1
38.6%
        11
                            result := math.max(result, source[i])
        12
        13
        14
             //@variable A faster user-defined function to calculate the highest `source` value over `length` bars.
        15
                         This version only requires a loop when the highest value is removed from the window, the `length'
                         changes, or when the number of bars first becomes sufficient to calculate the result.
        17
              fasterPineHighest(float source, int length) =>
                 var float result = na
        19
                 if source[length] == result or length != length[1] or bar_index + 1 == length
                     result := source
        21
                      if length > 1
                         for i = 1 to length - 1
                            result := math.max(result, source[i])
                 result := math.max(result, source)
      Line number: 30
 86% Time: 0.8% (5.8ms from 0.7s total) , 200))
10.5% Executions: 20735 (close, 200))
      30 plot(ta.highest(close, 200))
```

Note that:

- In many scenarios, a script's runtime can benefit from using built-ins where applicable. However, the relative
 performance edge achieved from using built-ins depends on a script's high-impact code and the specific builtins used. In any case, one should always profile their scripts, preferably several times, when exploring optimized
 solutions.
- The calculations performed by the functions in this example also depend on the sequence of the chart's data. Therefore, programmers can gain further insight into their general performance by profiling the script across different datasets as well.

Reducing repetition

The Pine ScriptTM compiler can automatically simplify some types of *repetitive code* without a programmer's intervention. However, this automatic process has its limitations. If a script contains repetitive calculations that the compiler *cannot* reduce, programmers can reduce the repetition *manually* to improve their script's performance.

For example, this script contains a valuesAbove () *method* that counts the number of elements in an array above the element at a specified index. The script plots the number of values above the element at the last index of a data array with a calculated plotColor. It calculates the plotColor within a switch structure that calls valuesAbove () in all 10 of its conditional expressions:

```
//@version=5
2
   indicator("Reducing repetition demo")
   //@function Counts the number of elements in `this` array above the element at a_
   ⇒specified `index`.
   method valuesAbove(array<float> this, int index) =>
       int result = 0
6
       float reference = this.get(index)
7
       for [i, value] in this
8
           if i == index
               continue
10
           if value > reference
11
               result += 1
12
       result.
13
   //@variable An array containing the most recent 100 `close` prices.
   var array<float> data = array.new<float>(100)
16
17
   data.push(close)
   data.shift()
18
19
   //@variable Returns `color.purple` with a varying transparency based on the_
20
   → `valuesAbove()`.
21
   color plotColor = switch
       data.valuesAbove(99) <= 10 => color.new(color.purple, 90)
22
       data.valuesAbove(99) <= 20 => color.new(color.purple, 80)
23
       data.valuesAbove(99) <= 30 => color.new(color.purple, 70)
24
       data.valuesAbove(99) <= 40 => color.new(color.purple, 60)
25
       data.valuesAbove(99) <= 50 => color.new(color.purple, 50)
26
27
       data.valuesAbove(99) <= 60 => color.new(color.purple, 40)
       data.valuesAbove(99) <= 70 => color.new(color.purple, 30)
       data.valuesAbove(99) <= 80 => color.new(color.purple, 20)
29
       data.valuesAbove(99) <= 90 => color.new(color.purple, 10)
30
       data.valuesAbove(99) <= 100 => color.new(color.purple, 0)
31
32
   // Plot the number values in the `data` array above the value at its last index.
33
   plot(data.valuesAbove(99), color = plotColor, style = plot.style_area)
```

The *profiled results* for this script show that it spent about 2.5 seconds executing 21,201 times. The code regions with the highest impact on the script's runtime are the for loop within the valuesAbove() local scope starting on line 8 and the switch block that starts on line 21:

```
//@version=
            indicator("Reducing repetition demo")
           //@function Counts the number of elements in `this` array above the element at a specified `index`.
            method valuesAbove(array<float> this, int index) =>
              int result = 0
               float reference = this.get(index)
98.8%
              for [i, value] in this
                if i == index
  15%
                    continue
33.9%
                 if value > reference
       11
                    result += 1
 9.2%
              result
       13
            //Acariable An access containing the most recent 100 `close` prices.
  0% Code block range: [21,33]
                                ray.new<float>(100)
 <sup>0.1%</sup> Time: 84.2% (2.1s from 2.5s total)
     Line time: 84.2% (2.1s from 2.5s total)
     Executions: 21201
                                .purple` with a varying transparency based on the `valuesAbove()`.
      21 color plotColor = switch
             data.valuesAbove(99) <= 10 => □ color.new(color.purple, 90)
             ***data.valuesAbove(99) <= *20 **=> * □ color.new(color.purple, *80)
             color.new(color.purple, 60)
             data.valuesAbove(99) <= *70 *=>* Color.new(color.purple, *30)
             data.valuesAbove(99) <= 90 · => ■ color.new(color.purple, 10)

    data.valuesAbove(99) <= 100 =>    color.new(color.purple, 0)

            //«Plot»the number values in the `data` array above the value at its last index.
           plot(data.valuesAbove(99), color = plotColor, style = plot.style_area)
```

Notice that the number of executions shown for the local code within valuesAbove() is substantially *greater* than the number shown for the code in the script's global scope, as the script calls the method up to 11 times per execution, and the results for a *function's local code* reflect the *combined* time and executions from each separate call:

```
//@version=5
              indicator("Roducing popotition demo")
       Code block range: [8,12]
                                       ber of elements in `this` array above the element at a specified `index`.
       Time: 98.8% (2.5s from 2.5s total)
                                       loat> this, int index) =>
       Line time: 49.9% (1.3s from 2.5s total)
 0.2% Executions: 130506
                                     .get(index)
 98.8%
      8 tor [1, value] in this
  15/0
               · · · · · · · if · i · == · index
        10
                         **continue
               if value > reference
33.9%
        11
              ····result·+=·1
        12
        13
                 result
              //@variable An array containing the most recent 100 `close` prices.
        15
             var array<float> data = array.new<float>(100)
```

Although each valuesAbove() call uses the *same* arguments and returns the *same* result, the compiler cannot automatically reduce this code for us during translation. We will need to do the job ourselves. We can optimize this script by assigning the value of data.valuesAbove(99) to a *variable* and *reusing* the value in all other areas requiring the result.

In the version below, we modified the script by adding a count variable to reference the data.valuesAbove(99) value. The script uses this variable in the plotColor calculation and the plot() call:

```
//@version=5
indicator("Reducing repetition demo")

//@function Counts the number of elements in `this` array above the element at a...
specified `index`.
method valuesAbove(array<float> this, int index) =>
   int result = 0
float reference = this.get(index)
```

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```
for [i, value] in this
           if i == index
               continue
10
           if value > reference
11
               result += 1
12
       result
13
   //@variable An array containing the most recent 100 `close` prices.
15
   var array<float> data = array.new<float>(100)
16
   data.push(close)
17
   data.shift()
18
   //@variable The number values in the `data` array above the value at its last index.
   int count = data.valuesAbove(99)
21
22
   //@variable Returns `color.purple` with a varying transparency based on the_
23
   → `valuesAbove()`.
   color plotColor = switch
24
       count <= 10 => color.new(color.purple, 90)
25
       count <= 20 => color.new(color.purple, 80)
26
       count <= 30 => color.new(color.purple, 70)
27
       count <= 40 => color.new(color.purple, 60)
28
       count <= 50 => color.new(color.purple, 50)
29
       count <= 60 => color.new(color.purple, 40)
30
31
       count <= 70 => color.new(color.purple, 30)
       count <= 80 => color.new(color.purple, 20)
33
       count <= 90 => color.new(color.purple, 10)
       count <= 100 => color.new(color.purple, 0)
34
35
   // Plot the `count`.
36
   plot(count, color = plotColor, style = plot.style_area)
```

With this modification, the *profiled results* show a significant improvement in performance, as the script now only needs to evaluate the valuesAbove() call **once** per execution rather than up to 11 separate times:

```
//@version=5
              indicator("Reducing repetition demo")
              // @ function \ Counts \ the \ number \ of \ elements \ in \ `this` \ array \ above \ the \ element \ at \ a \ specified \ `index`.
              method valuesAbove(array<float> this, int index) =>
                  int result = 0
0.2%
                  float reference = this.get(index)
96.2%
                  for [i, value] in this
                     if i == index
16.4%
        10
                          continue
29.7%
                      if value > reference
        11
                         result += 1
 6.4%
        12
        13
                  result
        14
        15
              //@variable An array containing the most recent 100 `close` prices.
  0%
       16
             var array(float) data = array.new(float)(100)
0.6% Line number: 21
      Time: 96.8% (413.8ms from 427.5ms total)
                                            in the 'data' array above the value at its last index.
96.8% 21 int count = data.valuesAbove(99)
              //@variable Returns `color.purple` with a varying transparency based on the `valuesAbove()`.
              color plotColor = switch
                 count <= 10 => \( \subseteq \color.new(color.purple, 90) \)
        25
        26
                 count <= 20 => \( \subseteq \color.new(color.purple, 80) \)
                 count <= 30 => \( \Boxed{\operation} \) color.new(color.purple, 70)
        27
                 count <= 40 => \( \precedent \text{color.new(color.purple, 60)} \)
        28
                 count <= 50 => @color.new(color.purple, 50)
        29
                 count <= 60 => Color.new(color.purple, 40)
        30
                 count <= 70 => Color.new(color.purple, 30)
        31
                 count <= 80 ⇒ ■color.new(color.purple, 20)
        32
        33
                  count <= 100 => ■color.new(color.purple, 0)
        35
              plot(count, color = plotColor, style = plot.style_area)
```

Note that:

• Since this script only calls valuesAbove() once, the *method's* local code will now reflect the results from that specific call. See *this section* to learn more about interpreting profiled function and method call results.

Minimizing 'request.*()' calls

The built-in functions in the request.*() namespace allow scripts to retrieve data from *other contexts*. While these functions provide utility in many applications, it's important to consider that each call to these functions can have a significant impact on a script's resource usage.

A single script can contain up to 40 calls to the request.*() family of functions. However, users should strive to keep their scripts' request.*() calls well *below* this limit to keep the performance impact of their data requests as low as possible.

When a script requests the values of several expressions from the *same* context with multiple request.security() or request.security_lower_tf() calls, one effective way to optimize such requests is to *condense* them into a single request. * () call that uses a *tuple* as its expression argument. This optimization not only helps improve the runtime of the requests; it also helps reduce the script's *memory usage* and compiled size.

As a simple example, the following script requests nine ta.percentrank() values with different lengths from a specified symbol using nine separate calls to request.security(). It then *plots* all nine requested values on the chart to utilize them in the outputs:

```
//@version=5
indicator("Minimizing `request.*()` calls demo")

//@variable The symbol to request data from.
string symbolInput = input.symbol("BINANCE:BTCUSDT", "Symbol")

(continues on next page)
```

```
// Request 9 `ta.percentrank()` values from the `symbolInput` context using 9_
   → request.security() calls.
   float reqRank1 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
   float reqRank2 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
   float reqRank3 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
10
   float reqRank4 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
11
   → 40))
   float reqRank5 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
12
   → 50))
   float reqRank6 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
   float regRank7 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
14
   → 70))
   float regRank8 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
15
   float regRank9 = request.security(symbolInput, timeframe.period, ta.percentrank(close,
   → 90))
17
   // Plot the `reqRank*` values.
18
   plot(reqRank1)
19
   plot(reqRank2)
20
   plot(reqRank3)
21
   plot(reqRank4)
23
   plot (reqRank5)
24
   plot (regRank6)
   plot (reqRank7)
25
   plot(regRank8)
26
   plot(reqRank9)
```

The results from *profiling the script* show that it took the script 340.8 milliseconds to complete its requests and plot the values in this run:

```
//@version=5
            indicator("Minimizing `request.*()` calls demo")
            //@variable The symbol to request data from
            string symbolInput = input.symbol("BINANCE:BTCUSDT", "Symbol")
            // Request 9 `ta.percentrank()` values from the `symbolInput` context using 9 `request.security()` calls.
            float regRank1 = request.security(symbolInput, timeframe.period, ta.percentrank(close, 10))
1.8%
2.4%
            float regRank2 = request.security(symbolInput, timeframe.period, ta.percentrank(close, 20))
3.1%
            float regRank3 = request.security(symbolInput, timeframe.period, ta.percentrank(close, 30))
      10
           float reaRank4 = request.security(symbolInput, timeframe.period, ta.percentrank(close, 40))
3.6%
                                      curity(symbolInput, timeframe.period, ta.percentrank(close, 50))
4.1% Line number: 16
                                       curity(symbolInput, timeframe.period, ta.percentrank(close, 60))
6.1% Time: 7.8% (26.7ms from 340.8ms total) curity(symbolInput, timeframe.period, ta.percentrank(close, 70))
7.9% Executions: 29330 curity(symbolInput, timeframe.period, ta.percentrank(close, 80))
            +toat reqKank9 = request.security(symbolInput, timeframe.period, ta.percentrank(close, 90))
            // Plot the `reqRank*` values.
            plot(reaRank1)
            plot(reqRank2)
            plot(reqRank3)
            plot(reqRank4)
            plot(reqRank5)
             plot(reqRank6)
            plot(reqRank7)
             plot(reqRank8)
             plot(reqRank9)
```

Since all the request.security() calls request data from the **same context**, we can optimize the code's resource usage by merging all of them into a single request.security() call that uses a *tuple* as its expression argument:

```
//@version=5
   indicator("Minimizing `request.*()` calls demo")
2
   //@variable The symbol to request data from.
   string symbolInput = input.symbol("BINANCE:BTCUSDT", "Symbol")
   // Request 9 `ta.percentrank()` values from the `symbolInput` context using a single_
   → request.security() call.
   [regRank1, regRank2, regRank3, regRank4, regRank5, regRank6, regRank7, regRank8, _
   →reqRank9] =
    request.security(
        symbolInput, timeframe.period, [
10
                ta.percentrank(close, 10), ta.percentrank(close, 20), ta.
11
   →percentrank(close, 30),
                ta.percentrank(close, 40), ta.percentrank(close, 50), ta.
12
   →percentrank(close, 60),
                ta.percentrank(close, 70), ta.percentrank(close, 80), ta.
13
   →percentrank(close, 90)
15
16
   // Plot the `reqRank*` values.
17
   plot(reqRank1)
18
   plot(reqRank2)
19
   plot(reqRank3)
   plot(reqRank4)
21
   plot(reqRank5)
22
   plot(reqRank6)
23
   plot(reqRank7)
24
   plot(reqRank8)
   plot(reqRank9)
```

As we see below, the *profiled results* from running this version of the script show that it took 228.3 milliseconds this time, a decent improvement over the previous run:

```
//@version=5
              indicator("Minimizing `request.*()` calls demo")
                                            uest data from.
      Line number: 8
                                            mbol("BINANCE:BTCUSDT", "Symbol")
       Time: 50.7% (115.6ms from 228.3ms total)
                                              values from the `symbolInput` context using a single `request.security()` call.
       Executions: 29330
50.7%
               [reqRank1, reqRank2, reqRank3, reqRank4, reqRank5, reqRank6, reqRank7, reqRank8, reqRank9] =
                request.security(
        10
                   symbolInput, timeframe.period, [
                           ta.percentrank(close, 10), ta.percentrank(close, 20), ta.percentrank(close, 30),
                           ta.percentrank(close, 40), ta.percentrank(close, 50), ta.percentrank(close, 60),
                           ta.percentrank(close, 70), ta.percentrank(close, 80), ta.percentrank(close, 90)
         13
         14
         15
               )
              // Plot the `reqRank*` values.
              plot(reqRank1)
              plot(reqRank2)
         19
              plot(reqRank3)
        21
              plot(reqRank4)
              plot(reqRank5)
         23
              plot(reqRank6)
              plot(reqRank7)
         25
              plot(reqRank8)
              plot(reqRank9)
```

Note that:

• The computational resources available to a script fluctuate over time. As such, it's typically a good idea to

profile a script *multiple times* to help solidify performance conclusions.

- Scripts can also request multiple values from the same context with a single request.*() call by using an object of a user-defined type (UDT) as the expression argument. See this section of the Other timeframes and data page to learn more about requesting UDTs.
- Programmers can also reduce the total runtime of a request.security(), request.security_lower_tf(), or request.seed() call by passing an argument to the function's calc_bars_count parameter, which restricts the number of historical data points it can access from a context and execute required calculations on. In general, if calls to these request.*() functions retrieve more historical data than what a script needs, limiting the requests with calc_bars_count can help improve the script's performance.

Avoiding redrawing

Pine ScriptTM's *drawing types* allow scripts to draw custom visuals on a chart that one cannot achieve through other outputs such as *plots*. While these types provide greater visual flexibility, they also have a *higher* runtime and memory cost, especially when a script unnecessarily *recreates* drawings instead of directly updating their properties to change their appearance.

Most *drawing types*, excluding *polylines*, feature built-in *setter functions* in their namespaces that allow scripts to modify a drawing *without* deleting and recreating it. Utilizing these setters is typically less computationally expensive than creating a new drawing object when only *specific properties* require modification.

For example, the script below compares deleting and redrawing *boxes* to using box.set*() functions. On the first bar, it declares the redrawnBoxes and updatedBoxes *arrays* and executes a *loop* to push 25 box elements into them.

The script uses a separate for loop to iterate across the *arrays* and update the drawings on each execution. It *recreates* the *boxes* in the redrawnBoxes array using box.delete() and box.new(), whereas it *directly modifies* the properties of the *boxes* in the updatedBoxes array using box.set_lefttop() and box.set_rightbottom(). Both approaches achieve the same visual result. However, the latter is more efficient:

```
//@version=5
   indicator ("Avoiding redrawing demo")
2
   //@variable An array of `box` IDs deleted with `box.delete()` and redrawn with `box.
   →new() ` on each execution.
   var array<box> redrawnBoxes = array.new<box>()
   //@variable An array of `box` IDs with properties that update across executions_
   →update via `box.set*()` functions.
   var array<box> updatedBoxes = array.new<box>()
   // Populate both arrays with 25 elements on the first bar.
   if barstate.isfirst
10
       for i = 1 to 25
11
           array.push(redrawnBoxes, box(na))
12
           array.push(updatedBoxes, box.new(na, na, na, na))
13
14
   for i = 0 to 24
15
       // Calculate coordinates.
16
       int x = bar_index - i
17
       float y = close[i + 1] - close
18
       // Get the `box` ID from each array at the `i` index.
19
       box redrawnBox = redrawnBoxes.get(i)
20
       box updatedBox = updatedBoxes.get(i)
21
       // Delete the `redrawnBox`, create a new `box` ID, and replace that element in_
   →the `redrawnboxes` array.
       box.delete(redrawnBox)
```

```
redrawnBox := box.new(x - 1, y, x, 0.0)
array.set(redrawnBoxes, i, redrawnBox)
// Update the properties of the `updatedBox` rather than redrawing it.
box.set_lefttop(updatedBox, x - 1, y)
box.set_rightbottom(updatedBox, x, 0.0)
```

The results from *profiling this script* show that line 24, which contains the box.new() call, is the *heaviest* line in the *code block* that executes on each bar, with a runtime close to **double** the combined time spent on the box.set_lefttop() and box.set_rightbottom() calls on lines 27 and 28:

```
//@version=5
             indicator("Avoiding redrawing demo")
            //@variable An array of `box` IDs deleted with `box.delete()` and redrawn with `box.new()` on each execution.
  0%
            var array<box> redrawnBoxes = array.new<box>()
            //@variable An array of `box` IDs with properties that update across executions update via `box.set*()` functions.
 0%
            var array<box> updatedBoxes = array.new<box>()
            // Populate both arrays with 25 elements on the first bar.
            if barstate.isfirst
      10
 0%
      11
              for i = 1 to 25
 0%
                    array.push(redrawnBoxes, box(na))
      12
 0%
      13
                    array.push(updatedBoxes, box.new(na, na, na, na))
       15
              // Calculate coordinates
                int x = bar_index - i
               float y = close[i + 1] - close
      19
               // Get the `box` ID from each array at the `i` index.
4.8% Line number: 24
                                    wnBoxes.get(i)
6.28 Time: 33.8% (238.4ms from 0.7s total) Box', create a new 'box' ID, and replace that element in the 'redrawnboxes' array.
3.4% Executions: 530025
              redrawnBox := box.new(x - 1, y, x, 0.0)
                 array.set(redrawnBoxes, i, redrawnBox)
                // Update the properties of the `updatedBox` rather than redrawing it.
      27
                box.set lefttop(updatedBox, x - 1, y)
                box.set_rightbottom(updatedBox, x, 0.0)
```

Note that:

- The number of executions shown for the loop's *local code* is 25 times the number shown for the code in the script's *global scope*, as each execution of the loop statement triggers 25 executions of the local block.
- This script updates its drawings over *all bars* in the chart's history for **testing** purposes. However, it does
 not actually need to execute all these historical updates since users will only see the **final** result from the *last* historical bar and the changes across realtime bars. See the next section to learn more.

Reducing drawing updates

When a script produces *drawing objects* that change across *historical bars*, users will only ever see their **final results** on those bars since the script completes its historical executions when it first loads on the chart. The only time one will see such drawings *evolve* across executions is during *realtime bars*, as new data flows in.

Since the evolving outputs from dynamic *drawings* on historical bars are **never visible** to a user, one can often improve a script's performance by *eliminating* the historical updates that don't impact the final results.

For example, this script creates a table with two columns and 21 rows to visualize the history of an RSI in a paginated, tabular format. The script initializes the cells of the infoTable on the first bar, and it references the history of the calculated rsi to update the text and bgcolor of the cells in the second column within a for loop on each bar:

```
//@version=5
indicator("Reducing drawing updates demo")

(continues on next page)
```

```
//@variable The first offset shown in the paginated table.
   int offsetInput = input.int(0, "Page", 0, 249) * 20
   //@variable A table that shows the history of RSI values.
   var table infoTable = table.new(position.top_right, 2, 21, border_color = chart.fg_
   // Initialize the table's cells on the first bar.
   if barstate.isfirst
10
       table.cell(infoTable, 0, 0, "Offset", text_color = chart.fq_color)
11
       table.cell(infoTable, 1, 0, "RSI", text_color = chart.fg_color)
12
       for i = 0 to 19
13
           table.cell(infoTable, 0, i + 1, str.tostring(offsetInput + i))
           table.cell(infoTable, 1, i + 1)
16
   float rsi = ta.rsi(close, 14)
17
18
   // Update the history shown in the `infoTable` on each bar.
19
   for i = 0 to 19
20
       float historicalRSI = rsi[offsetInput + i]
21
22
       table.cell_set_text(infoTable, 1, i + 1, str.tostring(historicalRSI))
       table.cell_set_bgcolor(
23
            infoTable, 1, i + 1, color.from_gradient(historicalRSI, 30, 70, color.red,_
24
   ⇔color.green)
       )
25
26
   plot(rsi, "RSI")
```

After *profiling* the script, we see that the code with the highest impact on performance is the for loop that starts on line 20, i.e., the *code block* that updates the table's cells:

```
indicator("Reducing drawing updates demo")
              //@variable The first offset shown in the paginated table
0.3%
             int offsetInput = input.int(0, "Page", 0, 249) * 20
             //@variable A table that shows the history of RSI values.
   0%
              var table infoTable = table.new(position.top_right, 2, 21, border_color = chart.fg_color, border_width = 1)
              // Initialize the table's cells on the first bar.
 0.8%
       10
             if barstate.isfirst
                  table.cell(infoTable, 0, 0, "Offset", text_color = chart.fg_color)
  0%
       11
  096
       12
                  table.cell(infoTable, 1, 0, "RSI", text_color = chart.fg_color)
                  for i = 0 to 19
                     table call(infoTable 0 i + 1, str.tostring(offsetInput + i))
                                               i + 1)
  0% Code block range: [20,26]
   Time: 92.3% (194ms from 210.1ms total)
      Line time: 27.4% (57.7ms from 210.1ms total)
      Executions: 21434
                                              he `infoTable` on each bar.
92.3%
                 *float*historicalRSI*=*rsi[offsetInput*+*i]
10.8%
       21
                vitable.cell_set_text(infoTable, 1, i + 1, str.tostring(historicalRSI))
35.8%
       22
18.3%
       23
                table.cell_set_bgcolor(
                    infoTable, 1, i + 1, color.from_gradient(historicalRSI, 30, 70, ™ color.red, ™ color.green)
        24
               ××× × )
        25
        26
              plot(rsi, "RSI")
```

This critical code region executes **excessively** across the chart's history, as users will only see the *table's* **final** historical result. The only time that users will see the table update is on the **last historical bar** and across all subsequent **realtime bars**. Therefore, we can optimize this script's resource usage by restricting the executions of this code to only the last available bar.

In this script version, we placed the *loop* that updates the table cells within an if structure that uses barstate.islast as its condition, effectively restricting the code block's executions to only the last historical bar and all realtime bars. Now, the

script loads more efficiently since all the table's calculations only require **one** historical execution:

```
//@version=5
              indicator("Reducing drawing updates demo")
             //@variable The first offset shown in the paginated table.
3.7%
             int offsetInput = input.int(0, "Page", 0, 249) * 20
             //@variable A table that shows the history of RSI values.
0.1%
             var table infoTable = table.new(position.top_right, 2, 21, border_color = chart.fg_color, border_width = 1)
             // Initialize the table's cells on the first bar.
       10
             if barstate.isfirst
0.1%
       11
                table.cell(infoTable, 0, 0, "Offset", text_color = chart.fg_color)
  9%
       12
                 table.cell(infoTable, 1, 0, "RSI", text_color = chart.fg_color)
0.3% 13
                 for i = 0 to 19
                table.cell(infoTable, 0, i + 1, str.tostring(offsetInput + i))
0.1%
       14
                     table coll/infoTable 1, i + 1)
     Code block range: [21,27]
23.2% Time: 0.9% (209mcs from 24.2ms total)
     Line time: 0.2% (50mcs from 24.2ms total) _{\text{n}} the `infoTable` on the last available bar.
7.2% Executions: 1
0.9% 21
               float historicalRSI = rsi[offsetInput + i]
               contable.cell_set_text(infoTable, 1, i + 1, str.tostring(historicalRSI))
0.3%
       23
0.2%
       24
               *** table.cell_set_bgcolor(
                     infoTable, 1, i + 1, color.from_gradient(historicalRSI, 30, 70, Color.red, Color.green)
       25
       26
       27
             plot(rsi, "RSI")
       28
```

```
//@version=5
   indicator("Reducing drawing updates demo")
   //@variable The first offset shown in the paginated table.
   int offsetInput = input.int(0, "Page", 0, 249) * 20
6
   //@variable A table that shows the history of RSI values.
   var table infoTable = table.new(position.top_right, 2, 21, border_color = chart.fg_
   →color, border_width = 1)
   // Initialize the table's cells on the first bar.
   if barstate.isfirst
10
       table.cell(infoTable, 0, 0, "Offset", text_color = chart.fg_color)
11
       table.cell(infoTable, 1, 0, "RSI", text_color = chart.fg_color)
12
       for i = 0 to 19
13
           table.cell(infoTable, 0, i + 1, str.tostring(offsetInput + i))
14
           table.cell(infoTable, 1, i + 1)
15
16
   float rsi = ta.rsi(close, 14)
17
18
   // Update the history shown in the `infoTable` on the last available bar.
19
   if barstate.islast
20
       for i = 0 to 19
21
           float historicalRSI = rsi[offsetInput + i]
22
           table.cell_set_text(infoTable, 1, i + 1, str.tostring(historicalRSI))
23
24
           table.cell_set_bgcolor(
                 infoTable, 1, i + 1, color.from_gradient(historicalRSI, 30, 70, color.
25
   →red, color.green)
            )
26
27
   plot(rsi, "RSI")
```

Note that:

• The script will still update the cells when new **realtime** updates come in, as users can observe those changes on the chart, unlike the changes that the script used to execute across historical bars.

Storing calculated values

When a script performs a critical calculation that changes *infrequently* throughout all executions, one can reduce its runtime by **saving the result** to a variable declared with the var or varip keywords and **only** updating the value if the calculation changes. If the script calculates *multiple* values excessively, one can store them within *collections* (*arrays*, *matrices*, and *maps*) or *objects* of *user-defined types*.

Let's look at an example. This script calculates a weighted moving average with custom weights based on a generalized window function. The numerator is the sum of weighted close values, and the denominator is the sum of the calculated weights. The script uses a for loop that iterates lengthInput times to calculate these sums, then it plots their ratio, i.e., the resulting average:

```
//@version=5
   indicator ("Storing calculated values demo", overlay = true)
2
   //@variable The number of bars in the weighted average calculation.
   int lengthInput = input.int(50, "Length", 1, 5000)
6
   //@variable Window coefficient.
   float coefInput = input.float(0.5, "Window coefficient", 0.0, 1.0, 0.01)
   //@variable The sum of weighted `close` prices.
9
   float numerator = 0.0
10
   //@variable The sum of weights.
11
   float denominator = 0.0
12
13
   //@variable The angular step in the cosine calculation.
14
   float step = 2.0 * math.pi / lengthInput
15
   // Accumulate weighted sums.
16
   for i = 0 to lengthInput - 1
17
       float weight = coefInput - (1 - coefInput) * math.cos(step * i)
18
19
       numerator += close[i] * weight
       denominator += weight
20
21
   // Plot the weighted average result.
22
   plot(numerator / denominator, "Weighted average", color.purple, 3)
```

After *profiling* the script's performance over our chart's data, we see that it took about 241.3 milliseconds to calculate the default 50-bar average across 20,155 chart updates, and the critical code with the *highest impact* on the script's performance is the loop *block* that starts on line 17:

```
indicator("Storing calculated values demo", overlay = true)
              //@variable The number of bars in the weighted average calculation.
             int lengthInput = input.int(50, "Length", 1, 5000)
              //@variable Window coefficient
              float coefInput = input.float(0.5, "Window coefficient", 0.0, 1.0, 0.01)
              //@variable The sum of weighted `close` prices.
             float numerator = 0.0
              //Avaniable The sum of weights
      Code block range: [17,22]
      Time: 97.6% (235.5ms from 241.3ms total)
0.2% Line time: 48.1% (116.1ms from 241.3ms total) thInput
      Executions: 20155
              tor 1 = 0 to lengthinput
 16,00
                 *float*weight*=*coefInput*-*(1*-*coefInput)**math.cos(step**i)
               ***numerator*+=*close[i]***weight
11.4%
        20
                ---denominator-+=-weight
              //×Plot×the×weighted×average×result.
        22
0.2%
             plot(numerator / denominator, "Weighted average", ■color.purple, 3)
```

Since the number of loop iterations depends on the lengthInput value, let's test how its runtime scales with another

configuration requiring heavier looping. Here, we set the value to 2500. This time, the script took about 12 seconds to complete all its executions:

```
indicator("Storing calculated values demo", overlay = true)
              //@variable The number of bars in the weighted average calculation.
              int lengthInput = input.int(50, "Length", 1, 5000)
              //@variable Window coefficient
             float coefInput = input.float(0.5, "Window coefficient", 0.0, 1.0, 0.01)
              //@variable The sum of weighted `close` prices.
      Code block range: [17,22]
      Time: 99.9% (12s from 12s total)
  tep in the cosine calculation.

% Line time: 46.7% (5.6s from 12s total)

i / lengthInput
      Executions: 20155
     1/ for i = 0 to lengthinput - 1
99.9%
16.9%
               ***float*weight*=*coefInput*-*(1*-*coefInput)**math.cos(step**i)
24.6% 19
               ***numerator*+=*close[i]***weight
               denominator += weight
11.6%
       20
              // Plot the weighted average result.
  0%
             plot(numerator / denominator, "Weighted average", ■color.purple, 3)
```

Now that we've pinpointed the script's *high-impact* code and established a benchmark to improve, we can inspect the critical code block to identify optimization opportunities. After examining the calculations, we can observe the following:

- The only value that causes the weight calculation on line 18 to vary across loop iterations is the *loop index*. All other values in its calculation remain consistent. Consequently, the weight calculated on each loop iteration **does not vary** across chart bars. Therefore, rather than calculating the weights on **every update**, we can calculate them **once**, on the first bar, and **store them** in a *collection* for future access across subsequent script executions.
- Since the weights never change, the resulting denominator never changes. Therefore, we can add the var keyword to the *variable declaration* and only calculate its value **once** to reduce the number of executed addition assignment operations.
- Unlike the denominator, we **cannot** store the numerator value to simplify its calculation since it consistently *changes* over time.

In the modified script below, we've added a weights variable to reference an array that stores each calculated weight. This variable and the denominator both include the var keyword in their declarations, meaning the values assigned to them will *persist* throughout all script executions until explicitly reassigned. The script calculates their values using a for loop that only executes on the first chart bar. Across all other bars, it calculates the numerator using a for...in loop that references the *saved values* from the weights array:

```
//@version=5
   indicator("Storing calculated values demo", overlay = true)
2
   //@variable The number of bars in the weighted average calculation.
   int lengthInput = input.int(50, "Length", 1, 5000)
   //@variable Window coefficient.
6
   float coefInput = input.float(0.5, "Window coefficient", 0.0, 1.0, 0.01)
   //@variable An array that stores the `weight` values calculated on the first chart_
   var array<float> weights = array.new<float>()
10
11
   //@variable The sum of weighted `close` prices.
12
   float numerator = 0.0
13
   //@variable The sum of weights. The script now only calculates this value on the_
   ⇔first bar.
   var float denominator = 0.0
```

```
16
   //@variable The angular step in the cosine calculation.
17
   float step = 2.0 * math.pi / lengthInput
18
   // Populate the `weights` array and calculate the `denominator` only on the first bar.
20
   if barstate.isfirst
21
       for i = 0 to lengthInput - 1
22
           float weight = coefInput - (1 - coefInput) * math.cos(step * i)
23
           array.push(weights, weight)
24
           denominator += weight
25
   // Calculate the `numerator` on each bar using the stored `weights`.
26
   for [i, w] in weights
27
       numerator += close[i] * w
29
   // Plot the weighted average result.
30
   plot(numerator / denominator, "Weighted average", color.purple, 3)
```

With this optimized structure, the *profiled results* show that our modified script with a high lengthInput value of 2500 took about 5.9 seconds to calculate across the same data, about *half* the time of our previous version:

```
indicator("Storing calculated values demo", overlay = true)
           //@variable The number of bars in the weighted average calculation.
           int lengthInput = input.int(50, "Length", 1, 5000)
           //@variable Window coefficient.
           float coefInput = input.float(0.5, "Window coefficient", 0.0, 1.0. 0.01)
           //@variable An array that stores the `weight` values calculated on the first chart bar.
0%
          var array<float> weights = array.new<float>()
     10
     11
     12
           //@variable The sum of weighted `close` prices.
     13
           float numerator = 0.0
           //@variable The sum of weights. The script now only calculates this value on the first bar.
     14
     15
           var float denominator = 0.0
          //@variable The angular step in the cosine calculation.
     17
          float step = 2.0 * math.pi / lengthInput
0%
     18
     19
          // Populate the `weights` array and calculate the `denominator` only on the first bar.
0% Code block range: [27,30]
                                     out - 1
O% Time: 99.8% (5.9s from 5.9s total) 

*fInput - (1 - coefInput) * math.cos(step * i)
                                     , weight)
  Line time: 64.5% (3.8s from 5.9s total) | ght
   Executions: 20155
                                    or' on each bar using the stored 'weights'.
           for | 1, w | in weights
            ***numerator*+=*close[i]***w
           //«Plot»the»weighted»average»result.
           plot(numerator / denominator, "Weighted average", ■color.purple, 3)
```

Note that:

- Although we've significantly improved this script's performance by saving its execution-invariant values to
 variables, it does still involve a higher computational cost with large lengthInput values due to the remaining loop calculations that execute on each bar.
- Another, more *advanced* way one can further speed up this script is by storing the weights in a *single-row* matrix on the first bar, using an array as a *queue* to hold recent close values, then replacing the for...in loop with a call to matrix.mult(). See the *Matrices* page to learn more about working with matrix.* () functions.

Eliminating loops

Loops allow Pine scripts to perform *iterative* calculations on each execution. Each time a loop activates, its local code may execute *several times*, often leading to a *substantial increase* in resource usage.

Pine loops are necessary for *some* calculations, such as manipulating elements within *collections* or looking backward through a dataset's history to calculate values *only* obtainable on the current bar. However, in many other cases, programmers use loops when they **don't need to**, leading to suboptimal runtime performance. In such cases, one may eliminate unnecessary loops in any of the following ways, depending on what their calculations entail:

- Identifying simplified, loop-free expressions that achieve the same result without iteration
- Replacing a loop with optimized built-ins where possible
- Distributing a loop's iterations across bars when feasible rather than evaluating them all at once

This simple example contains an avgDifference () function that calculates the average difference between the current bar's source value and all the values from length previous bars. The script calls this function to calculate the average difference between the current close price and lengthInput previous prices, then it *plots* the result on the chart:

```
//@version=5
   indicator("Eliminating loops demo")
2
   //@variable The number of bars in the calculation.
   int lengthInput = input.int(20, "Length", 1)
   //@function Calculates the average difference between the current `source` and_
   → `length` previous `source` values.
   avgDifference(float source, int length) =>
       float diffSum = 0.0
9
       for i = 1 to length
10
           diffSum += source - source[i]
11
       diffSum / length
12
13
   plot(avgDifference(close, lengthInput))
```

After inspecting the script's *profiled results* with the default settings, we see that it took about 64 milliseconds to execute 20,157 times:

```
1 //@version=5
2 indicator("Eliminating loops demo")
3
4 //@variable The number of bars in the calculation.
5 int lengthInput = input.int(20, "Length", 1)
6
7 //@function Calculates the average difference between the current `source` and `length` previous `source` values.
8 avgDifference(float source, int length) =>
9 | float diffSum = 0.0
84.9%
1.1% Time: 92.7% (59.3ms from 64ms total)
Executions: 20157
92.7% 14 piot(avgUlfference(close, lengthInput))
15
16
```

Since we use the <code>lengthInput</code> as the <code>length</code> argument in the <code>avgDifference()</code> call and that argument controls how many times the loop inside the function must iterate, our script's runtime will <code>grow</code> with the <code>lengthInput</code> value. Here, we set the input's value to 2000 in the script's settings. This time, the script completed its executions in about 3.8 seconds:

As we see from these results, the avgDifference() function can be costly to call, depending on the specified lengthInput value, due to its for loop that executes on each bar. However, *loops* are **not** necessary to achieve the output. To understand why, let's take a closer look at the loop's calculations. We can represent them with the following expression:

```
(source - source[1]) + (source - source[2]) + ... + (source - source[length])
```

Notice that it adds the *current* source value length times. These iterative additions are not necessary. We can simplify that part of the expression to source * length, which reduces it to the following:

```
source * length - source[1] - source[2] - ... - source[length]
```

or equivalently:

```
source * length - (source[1] + source[2] + ... + source[length])
```

After simplifying and rearranging this representation of the loop's calculations, we see that we can compute the result in a simpler way and **eliminate** the loop by subtracting the previous bar's rolling sum of source values from the source * length value, i.e.:

```
source * length - math.sum(source, length)[1]
```

The fastAvgDifference () function below is a **loop-free** alternative to the original avgDifference () function that uses the above expression to calculate the sum of source differences, then divides the expression by the length to return the average difference:

```
//@function A faster way to calculate the `avgDifference()` result.

// Eliminates the `for` loop using the relationship:

// `(x - x[1]) + (x - x[2]) + ... + (x - x[n]) = x * n - math.sum(x, n)[1]`.

fastAvgDifference(float source, int length) =>

(source * length - math.sum(source, length)[1]) / length
```

Now that we've identified a potential optimized solution, we can compare the performance of fastAvgDifference() to the original avgDifference() function. The script below is a modified form of the previous version that plots the results from calling both functions with the lengthInput as the length argument:

```
avgDifference(float source, int length) =>
       float diffSum = 0.0
       for i = 1 to length
10
           diffSum += source - source[i]
       diffSum / length
12
13
   //@function A faster way to calculate the `avgDifference()` result.
14
   //
               Eliminates the `for` loop using the relationship:
15
   //
               (x - x[1]) + (x - x[2]) + ... + (x - x[n]) = x * n - math.sum(x, n)[1].
16
   fastAvgDifference(float source, int length) =>
17
       (source * length - math.sum(source, length)[1]) / length
18
   plot(avgDifference(close, lengthInput))
   plot(fastAvgDifference(close, lengthInput))
```

The *profiled results* for the script with the default lengthInput of 20 show a substantial difference in runtime spent on the two function calls. The call to the original function took about 47.3 milliseconds to execute 20,157 times on this run, whereas our optimized function only took 4.5 milliseconds:

```
//@version=5
             indicator("Eliminating loops demo")
             //@variable The number of bars in the calculation.
             int lengthInput = input.int(20, "Length", 1)
             //@function Calculates the average difference between the current `source` and `length` previous `source` values.
             avgDifference(float source, int length) =>
                 float diffSum = 0.0
78.6%
       10
                 for i = 1 to length
                    diffSum += source - source[i]
29.4%
       11
1.1%
       12
                 diffSum / length
       13
             //@function A faster way to calculate the `avgDifference()` result.
       14
                        Eliminates the `for` loop using the relationship:
       15
                        (x - x[1]) + (x - x[2]) + ... + (x - x[n]) = x * n - math.sum(x, n)[1].
       16
                                      ource, int length) =>
     Line number: 21
      Time: 8.1% (4.5ms from 55.4ms total) th.sum(source, length)[1]) / length
85.4% Executions: 20157
                                       lengthInput))
8.1% 21 plot(tastAvgUitterence(close, lengthInput))
```

Now, let's compare the performance with the *heavier* lengthInput value of 2000. As before, the runtime spent on the avgDifference() function increased significantly. However, the time spent executing the fastAvgDifference() call remained very close to the result from the previous *configuration*. In other words, while our original function's runtime scales directly with its length argument, our optimized function demonstrates relatively *consistent* performance since it does not require a loop:

```
//@version=5
             indicator("Eliminating loops demo")
             //@variable The number of bars in the calculation
             int lengthInput = input.int(20, "Length", 1)
             //@function Calculates the average difference between the current `source` and `length` previous `source` values.
             avgDifference(float source, int length) =>
                 for i = 1 to length
       10
       11
                    diffSum += source - source[i]
       12
                 diffSum / length
            //@function A faster way to calculate the `avgDifference()` result.
       15
                        Eliminates the `for` loop using the relationship:
       16 //
                       (x - x[1]) + (x - x[2]) + ... + (x - x[n]) = x * n - math.sum(x, n)[1].
                                  t source, int length) =>
     Time: 0.1% (5.4ms from 3.8s total) math.sum(source, length)[1]) / length
     Line number: 21
99.7% Executions: 20157
                                  se, lengthInput))
             plot(tastAvgDifference(close, lengthInput))
0.1%
```

Note: Not all iterative calculations will necessarily have loop-free alternatives. In the case where a script can **only** achieve its results through iteration, programmers can identify possible ways to optimize loops to improve performance. See the *next section* for more information.

Optimizing loops

Although Pine's *execution model* and the available built-ins often *eliminate* the need for *loops* in many cases, there are still instances where a script **will** require *loops* for some types of tasks, including:

- Manipulating collections or executing calculations over a collection's elements when the available built-ins will not suffice
- Performing calculations across historical bars that one cannot achieve with simplified loop-free expressions or optimized built-ins
- Calculating values that are **only** obtainable through iteration

When a script uses *loops* that a programmer cannot *eliminate*, there are several techniques one can use to reduce their performance impact. This section explains two of the most common, useful techniques that can help improve a required loop's efficiency.

Note: Before identifying ways to *optimize* a loop, we recommend searching for ways to *eliminate* it first. If **no solution** exists that makes the loop unnecessary, then proceed with attempting to reduce its overhead.

Reducing loop calculations

The code executed within a *loop's* local scope can have a **multiplicative** impact on its overall runtime, as each time a loop statement executes, it will typically trigger *several* iterations of the local code. Therefore, programmers should strive to keep a loop's calculations as simple as possible by eliminating unnecessary structures, function calls, and operations to minimize the performance impact, especially when the script must evaluate its loops *numerous times* throughout all its executions.

For example, this script contains a filter() function that filters elements out of an array based on the true elements in a mask array of the same size. The function uses a for...in loop to iterate through both *arrays* and construct a new filtered array. The script uses this function to filter out random elements of a prices array and plots the array.avg() of the result on the chart:

```
//@version=5
   indicator ("Reducing loop calculations demo", overlay = true)
2
3
                 Creates a filtered version of an array.
  //@param this The array of "bool" values to filter.
   //@param mask An array of "bool" values used to filter `this` array.
   filter(array<float> this, array<bool> mask) =>
      array<float> result = array.new<float>()
      if this.size() != mask.size()
9
          runtime.error("Cannot call `filter()` with two arrays of different sizes.")
10
      for item in this
11
          int index = array.indexof(this, item)
12
          if array.get(mask, index)
13
              result.push(item)
14
      result
15
16
  //@variable An array containing the most recent 100 `close` prices.
17
   var array<float> prices = array.new<float>(100, close)
   //@variable An array containing 100 pseudorandom `bool` values to filter the `price` \_
  var array<bool> randMask = array.new<bool>(100, true)
20
21
  22
   →value.
  randMask.push(randMask.shift())
   randMask.push(math.random(seed = 12345) < 0.5)</pre>
24
   randMask.shift()
25
   // Queue the `close` value into the `prices` array.
26
  prices.push(close)
27
  prices.shift()
28
  // Plot the average of the elements in the filtered `prices` array.
  plot(array.avg(filter(prices, randMask)))
```

After *profiling the script*, we see it took 1.7 seconds to execute 20,207 times. The code with the highest performance impact is the expression on line 31, which calls the filter() function and array.avg(). Within the filter() function's scope, the for...in loop has the highest impact, with the first line in the loop's scope (line 12) contributing the most to the loop's time:

```
//@version=
             indicator("Reducing loop calculations demo", overlay = true)
             //@function
                          Creates a filtered version of an array.
             //@param this The array of "bool" values to filter
             //@param mask An array of "bool" values used to filter `this` array.
             filter(array<float> this, array<bool> mask) =>
0.1%
                 array<float> result = array.new<float>()
                 if this.size() != mask.size()
0.2%
                     runtime.error("Cannot call `filter()` with two arrays of different sizes.")
       10
       11
                 for item in this
62.3%
       12
                    int index = array.indexof(this, item)
15.5%
                    if array.get(mask, index)
       13
5.1%
       14
                        result.push(item)
        15
       17
            //@variable An array containing the most recent 100 `close` prices.
             var array<float> prices = array.new<float>(100, close)
            //@variable An array containing 100 pseudorandom `bool` values to filter the `price` array.
  0%
             var array<bool> randMask = array.new<bool>(100, true)
             // Push the first element from `randMask` to the end and queue a new pseudorandom value.
             randMask.push(randMask.shift())
0.2%
             randMask.push(math.random(seed = 12345) < 0.5)
             randMask.shift()
            // Oueue the `close` value into the `prices` array.
0.3% Line number: 31
     Time: 95.1% (1.6s from 1.7s total)
     Executions: 20207
                                   the elements in the filtered `prices` array.
95.1% 31 plot(array.avg(tilter(prices, randMask)))
```

The above code demonstrates suboptimal usage of a for...in loop, as we **do not** need to call array.indexof() to retrieve the index in this case. The array.indexof() function can be *costly* to call within a loop since it must search through the *array's* contents and locate the corresponding element's index *each time* the script calls it.

To eliminate this costly call from our for...in loop, we can use the *second form* of the structure, which produces a *tuple* containing the **index** and the element's value on each iteration:

```
for [index, item] in this
```

In this version of the script, we removed the array.indexof() call from the code since it is **not** necessary, and we changed the for...in loop to use the alternative form:

```
//@version=5
2
   indicator ("Reducing loop calculations demo", overlay = true)
   //@function
                  Creates a filtered version of an array.
   //@param this The array of "bool" values to filter.
   //@param mask An array of "bool" values used to filter `this` array.
   filter(array<float> this, array<bool> mask) =>
       array<float> result = array.new<float>()
       if this.size() != mask.size()
           runtime.error("Cannot call `filter()` with two arrays of different sizes.")
10
       for [index, item] in this
11
           if array.get(mask, index)
12
               result.push (item)
13
       result.
14
15
   //@variable An array containing the most recent 100 `close` prices.
   var array<float> prices = array.new<float>(100, close)
   //@variable An array containing 100 pseudorandom `bool` values to filter the `price`_
18
   var array<bool> randMask = array.new<bool>(100, true)
19
20
   // Push the first element from `randMask` to the end and queue a new pseudorandom_
```

```
⇒value.
   randMask.push(randMask.shift())
22
   randMask.push(math.random(seed = 12345) < 0.5)</pre>
23
   randMask.shift()
24
   // Queue the `close` value into the `prices` array.
25
   prices.push (close)
26
   prices.shift()
27
28
   // Plot the average of the elements in the filtered `prices` array.
   plot(array.avg(filter(prices, randMask)))
```

With this structure, our loop is much more efficient, as it no longer needs to redundantly search through the array on each iteration to keep track of the index. The *profiled results* from this script run show that it took only 347.3 milliseconds, a significant improvement from the previous version's result:

```
indicator("Reducing loop calculations demo", overlay = true)
             //@function Creates a filtered version of an array.
             //@param this The array of "bool" values to filter
             //@param mask An array of "bool" values used to filter `this` array.
             filter(array<float> this, array<bool> mask) =>
               arrav<float> result = arrav.new<float>()
0.3%
                if this.size() != mask.size()
                     runtime.error("Cannot call `filter()` with two arrays of different sizes.")
90.7%
       11
                for [index, item] in this
                if array.get(mask, index)
                    result.push(item)
            //@variable An array containing the most recent 100 `close` prices.
            var array<float> prices = array.new<float>(100, close)
            //@variable An array containing 100 pseudorandom `bool` values to filter the `price` array.
             var array<bool> randMask = array.new<bool>(100, true)
             // Push the first element from `randMask` to the end and queue a new pseudorandom value.
0.6%
             randMask.push(randMask.shift())
0.5%
            randMask.push(math.random(seed = 12345) < 0.5)
0.4%
             randMask.shift()
       25 // Oueue the `close` value into the `prices` array.
0.7% Line number: 30
     Time: 95.1% (330.4ms from 347.3ms total)
     Executions: 20207
                                         ements in the filtered `prices` array.
95.1% 30 plot(array.avg(filter(prices, randMask)))
```

Loop-invariant code motion

Loop-invariant code is any code region within a loop's scope that produces an **unchanging** result on each iteration. When a script's loops contain loop-invariant code, it can substantially impact performance in some cases due to excessive, **unnecessary** calculations.

Programmers can optimize a loop with invariant code by *moving* the unchanging calculations **outside** the loop's scope so the script only needs to evaluate them once per execution rather than repetitively.

The following example contains a featureScale() function that creates a rescaled version of an array. Within the function's for...in loop, it scales each element by calculating its distance from the array.min() and dividing the value by the array.range(). The script uses this function to create a rescaled version of a prices array and *plots* the difference between the rescaled.first() and rescaled.avg() values on the chart:

```
//@version=5
indicator("Loop-invariant code motion demo")
3
```

```
//@function Returns a feature scaled version of `this` array.
   featureScale(array<float> this) =>
       array<float> result = array.new<float>()
6
       for item in this
           result.push((item - array.min(this)) / array.range(this))
       result
10
   //@variable An array containing the most recent 100 `close` prices.
11
   var array<float> prices = array.new<float>(100, close)
12
   // Queue the `close` through the `prices` array.
13
   prices.unshift(close)
14
   prices.pop()
15
17
   //@variable A feature scaled version of the `prices` array.
   array<float> rescaled = featureScale(prices)
18
19
   // Plot the difference between the first element and the average value in the_
20
   →`rescaled` array.
   plot(rescaled.first() - rescaled.avg())
```

As we see below, the *profiled results* for this script after 20,187 executions show it completed its run in about 3.3 seconds. The code with the highest impact on performance is the line containing the featureScale() function call, and the function's critical code is the for...in loop block starting on line 7:

```
//@version=5
             indicator("Loop-invariant code motion demo")
             //Offunction Returns a feature scaled version of `this` array.
              featureScale(array<float> this) =>
                 array<float> result = array.new<float>()
99.1%
                  for item in this
                 result.push((item - array.min(this)) / array.range(this))
95.2%
        10
             //@variable An array containing the most recent 100 `close` prices.
        11
  9%
             var array<float> prices = array.new<float>(100, close)
       12
       13
            // Oueue the `close` through the `prices` array.
0.1% Line number: 18
      Time: 99.2% (3.3s from 3.3s total)
      Executions: 20187
                                    scaled version of the `prices` array.
99.2%
             array<+10at> rescaled = featureScale(prices)
             // Plot the difference between the first element and the average value in the `rescaled` array.
       21
             plot(rescaled.first() - rescaled.avg())
```

Upon examining the loop's calculations, we can see that the array.min() and array.range() calls on line 8 are **loop-invariant**, as they will always produce the **same result** across each iteration. We can make our loop much more efficient by assigning the results from these calls to variables **outside** its scope and referencing them as needed.

The featureScale() function in the script below assigns the array.min() and array.range() values to minValue and rangeValue variables *before* executing the for...in loop. Inside the loop's local scope, it *references* the variables across its iterations rather than repetitively calling these array.*() functions:

```
//@version=5
indicator("Loop-invariant code motion demo")

//@function Returns a feature scaled version of `this` array.
featureScale(array<float> this) =>
    array<float> result = array.new<float>()
    float minValue = array.min(this)
    float rangeValue = array.range(this)
```

```
for item in this
           result.push((item - minValue) / rangeValue)
10
       result.
11
12
   //@variable An array containing the most recent 100 `close` prices.
   var array<float> prices = array.new<float>(100, close)
   // Queue the `close` through the `prices` array.
15
   prices.unshift(close)
16
   prices.pop()
17
18
   //@variable A feature scaled version of the `prices` array.
19
   array<float> rescaled = featureScale(prices)
20
21
   // Plot the difference between the first element and the average value in the_
22
   → `rescaled` array.
   plot(rescaled.first() - rescaled.avg())
```

As we see from the script's *profiled results*, moving the *loop-invariant* calculations outside the loop leads to a substantial performance improvement. This time, the script completed all its executions in only 289.3 milliseconds:

```
//@version=5
              indicator("Loop-invariant code motion demo")
              //Offunction Returns a feature scaled version of `this` array.
              featureScale(array<float> this) =>
                  array<float> result = array.new<float>()
 0.3%
 4.6%
                  float minValue = array.min(this)
float rangeValue = array.range(this)
 5.8%
79.4%
                  for item in this
31.1%
        10
                  result.push((item - minValue) / rangeValue)
        11
                  result
        12
              //@variable An array containing the most recent 100 `close` prices.
        13
        14
              var array<float> prices = array.new<float>(100, close)
        15
             // Oueue the `close` through the `prices` array.
 1.2% Line number: 20
      Time: 91.2% (263.9ms from 289.3ms total)
      Executions: 20187
                                            version of the `prices` array.
        20 array<+loat> rescaled = featureScale(prices)
              // Plot the difference between the first element and the average value in the `rescaled` array.
 4.9%
        23
              plot(rescaled.first() - rescaled.avg())
```

Minimizing historical buffer calculations

Pine scripts create *historical buffers* for all variables and function calls their outputs depend on. Each buffer contains information about the range of historical values the script can access with the history-referencing operator [].

A script *automatically* determines the required buffer size for all its variables and function calls by analyzing the historical references executed during the **first 244 bars** in a dataset. When a script only references the history of a calculated value *after* those initial bars, it will **restart** its executions repetitively across previous bars with successively larger historical buffers until it either determines the appropriate size or raises a runtime error. Those repetitive executions can significantly increase a script's runtime in some cases.

When a script *excessively* executes across a dataset to calculate historical buffers, one effective way to improve its performance is *explicitly* defining suitable buffer sizes using the max_bars_back() function. With appropriate buffer sizes declared explicitly, the script does not need to re-execute across past data to determine the sizes.

For example, the script below uses a *polyline* to draw a basic histogram representing the distribution of calculated source values over 500 bars. On the last available bar, the script uses a for loop to look back through historical values of

the calculated source series and determine the *chart points* used by the polyline drawing. It also *plots* the value of bar_index + 1 to verify the number of bars it executed across:

```
//@version=5
   indicator ("Minimizing historical buffer calculations demo", overlay = true)
2
   //@variable A polyline with points that form a histogram of `source` values.
   var polyline display = na
   //@variable The difference Q3 of `high` prices and Q1 of `low` prices over 500 bars.
   float innerRange = ta.percentile_nearest_rank(high, 500, 75) - ta.percentile_nearest_
   \rightarrowrank(low, 500, 25)
   // Calculate the highest and lowest prices, and the total price range, over 500 bars.
   float highest
                    = ta.highest(500)
   float lowest
                    = ta.lowest(500)
10
   float totalRange = highest - lowest
11
12
   //@variable The source series for histogram calculation. Its value is the midpoint_
13
   →between the `open` and `close`.
   float source = math.avg(open, close)
14
15
   if barstate.islast
16
       polyline.delete(display)
17
       // Calculate the number of histogram bins and their size.
18
                     = int(math.round(5 * totalRange / innerRange))
19
       float binSize = totalRange / bins
20
       //@variable An array of chart points for the polyline.
21
       array<chart.point> points = array.new<chart.point>(bins, chart.point.new(na, na, __
22
       // Loop to build the histogram.
23
       for i = 0 to 499
24
           //@variable The histogram bin number. Uses past values of the `source` for-
25
   \rightarrowits calculation.
           //
                        The script must execute across all previous bars AGAIN to-
26
   \rightarrowdetermine the historical buffer for
                        `source`, as initial references to the calculated series occur-
           //
27
   →AFTER the first 244 bars.
           int index = int((source[i] - lowest) / binSize)
28
           if na(index)
29
                continue
           chart.point currentPoint = points.get(index)
           if na(currentPoint.index)
32
               points.set(index, chart.point.from_index(bar_index + 1, (index + 0.5) *_
33
   ⇒binSize + lowest))
               continue
34
           currentPoint.index += 1
35
       // Add final points to the `points` array and draw the new `display` polyline.
       points.unshift(chart.point.now(lowest))
37
       points.push(chart.point.now(highest))
38
       display := polyline.new(points, closed = true)
39
40
   plot(bar_index + 1, "Number of bars", display = display.data_window)
```

Since the script *only* references past source values on the *last bar*, it will **not** construct a suitable historical buffer for the series within the first 244 bars on a larger dataset. Consequently, it will **re-execute** across all historical bars to identify the appropriate buffer size.

As we see from the *profiled results* after running the script across 20,320 bars, the number of *global* code executions was 162,560, which is **eight times** the number of chart bars. In other words, the script had to *repeat* the historical executions **seven more times** to determine the appropriate buffer for the source series in this case:

```
//@version=5 indicator("Minimizing historical buffer calculations demo", overlay = true)
                                                                                                                                                                              Minimizing historical b...
       Line number: 7
       Time: 82.5% (1.1s from 1.3s total) with points that form a histogram of `source` values.
                 INS: 162560 ence 03 of 'high' prices and 01 of 'low' prices over 500 bars.
       Executions: 162560
82.5%
                 // Calculate the highest and lowest prices, and the total price range, over 500 ba float highest = ta.highest(500) float lowest = ta.lowest(500)
 2.4%
                 float totalRange = highest - lowest
                //@variable The source series for histogram calculation. Its value is the midpoint between the 'open' and 'close'. float source = math.avg(open, close)
 1.7%
                 if barstate.islast
                     polyline.delete(display)
// Calculate the number of histogram bins and their size.
int bins = int(math.round(5 * totalRange / innerRange))
                       float binSize = totalRange / bins
                      //@variable An array of chart points for the polyline
    0%
                      array<chart.point> points = array.new<chart.point>(bins, chart.point.new(na, na, na))
                      // Loop to build the histogram.

for i = 0 to 499
                         //@variable The histogram bin number. Uses past values of the `source` for its calculation.

// The script must execute across all previous bars AGAIN to determine the historical buffer for
                                                      as initial references to the calculated series occur AFTER the first 244 bars
                           int index = int((source[i] - lowest) / binSize)
                           if na(index)
```

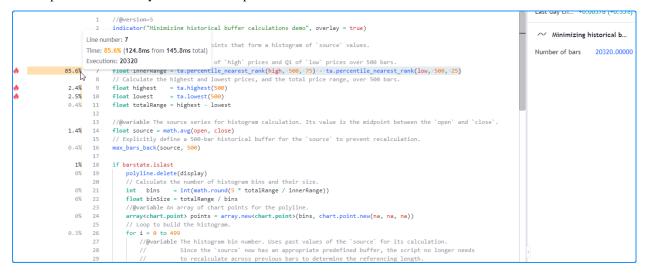
This script will only reference the most recent 500 source values on the last historical bar and all realtime bars. Therefore, we can help it establish the correct buffer *without* re-execution by defining a 500-bar referencing length with max_bars_back().

In the following script version, we added max_bars_back(source, 500) after the variable declaration to explicitly specify that the script will access up to 500 historical source values throughout its executions:

```
//@version=5
   indicator ("Minimizing historical buffer calculations demo", overlay = true)
   //@variable A polyline with points that form a histogram of `source` values.
   var polyline display = na
   //@variable The difference Q3 of `high` prices and Q1 of `low` prices over 500 bars.
6
   float innerRange = ta.percentile_nearest_rank(high, 500, 75) - ta.percentile_nearest_
   \rightarrowrank(low, 500, 25)
   // Calculate the highest and lowest prices, and the total price range, over 500 bars.
   float highest
                  = ta.highest(500)
   float lowest
                    = ta.lowest(500)
10
   float totalRange = highest - lowest
11
12
   //@variable The source series for histogram calculation. Its value is the midpoint_
13
   ⇒between the `open` and `close`.
   float source = math.avg(open, close)
14
   // Explicitly define a 500-bar historical buffer for the `source` to prevent...
15
   →recalculation.
   max_bars_back(source, 500)
16
17
18
   if barstate.islast
       polyline.delete(display)
19
       // Calculate the number of histogram bins and their size.
20
             bins
                   = int(math.round(5 * totalRange / innerRange))
21
       float binSize = totalRange / bins
22
       //@variable An array of chart points for the polyline.
23
       array<chart.point> points = array.new<chart.point>(bins, chart.point.new(na, na, __
24
       // Loop to build the histogram.
25
       for i = 0 to 499
26
           //@variable The histogram bin number. Uses past values of the `source` for-
27
   ⇒its calculation.
           //
                        Since the `source` now has an appropriate predefined buffer, the
```

```
→script no longer needs
           //
                       to recalculate across previous bars to determine the referencing
29
   →lenath.
           int index = int((source[i] - lowest) / binSize)
30
           if na(index)
               continue
32
           chart.point currentPoint = points.get(index)
33
           if na(currentPoint.index)
34
               points.set(index, chart.point.from_index(bar_index + 1, (index + 0.5) *_
35
   →binSize + lowest))
               continue
36
           currentPoint.index += 1
37
       // Add final points to the `points` array and draw the new `display` polyline.
       points.unshift(chart.point.now(lowest))
       points.push(chart.point.now(highest))
40
       display := polyline.new(points, closed = true)
41
42
   plot(bar_index + 1, "Number of bars", display = display.data_window)
```

With this change, our script no longer needs to re-execute across all the historical data to determine the buffer size. As we see in the *profiled results* below, the number of global code executions now aligns with the number of chart bars, and the script took substantially less time to complete all of its historical executions:



Note that:

• This script only requires up to the most recent 501 historical bars to calculate its drawing output. In this case, another way to optimize resource usage is to include calc_bars_count = 501 in the indicator() function, which reduces unnecessary script executions by restricting the historical data the script can calculate across to 501 bars.

Note: When explicitly defining a buffer size for a problematic historical reference with max_bars_back(), it's imperative to ensure that the script will not use more data than specified later in its executions, as the script will still re-execute on historical bars and try to calculate the buffer if the user-specified size is insufficient.

Another consideration when explicitly defining buffer sizes is that the larger the buffer, the larger the *memory cost*. As such, programmers should aim to keep the explicit buffer length limited to **only** the maximum number of historical values the script will reference and **not more**. For example, defining a 5000-bar buffer when a script only requires 500 historical values will result in an unnecessary waste of memory.

5.3.4 Tips

Working around Profiler overhead

Since the *Pine Profiler* must perform *extra calculations* to collect performance data, as explained in *this section*, the time it takes to execute a script **increases** while profiling.

Most scripts will run as expected with the Profiler's overhead included. However, when a complex script's runtime approaches a plan's limit, using the *Profiler* on it may cause its runtime to *exceed* the limit. Such a case indicates that the script likely needs *optimization*, but it can be challenging to know where to start without being able to *profile the code*. The most effective workaround in this scenario is reducing the number of bars the script must execute on. Users can achieve this reduction in any of the following ways:

- · Selecting a dataset that has fewer data points in its history, e.g., a higher timeframe or a symbol with limited data
- Using conditional logic to limit code executions to a specific time or bar range
- Including a calc_bars_count argument in the script's declaration statement to specify how many recent historical bars it can use

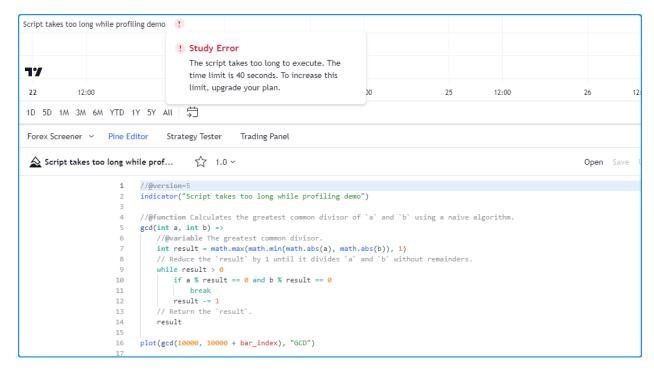
Reducing the number of data points works in most cases because it directly decreases the number of times the script must execute, typically resulting in less accumulated runtime.

As a demonstration, this script contains a gcd() function that uses a *naive* algorithm to calculate the greatest common divisor of two integers. The function initializes its result using the smallest absolute value of the two numbers. Then, it reduces the value of the result by one within a while loop until it can divide both numbers without remainders. This structure entails that the loop will iterate up to N times, where N is the smallest of the two arguments.

In this example, the script plots the value of gcd(10000, 10000 + bar_index). The smallest of the two arguments is always 10,000 in this case, meaning the while loop within the function will require up to 10,000 iterations per script execution, depending on the bar_index value:

```
//@version=5
   indicator("Script takes too long while profiling demo")
2
3
   //@function Calculates the greatest common divisor of `a` and `b` using a naive_
   \rightarrowalgorithm.
   gcd(int a, int b) =>
       //@variable The greatest common divisor.
6
       int result = math.max(math.min(math.abs(a), math.abs(b)), 1)
7
       // Reduce the `result` by 1 until it divides `a` and `b` without remainders.
       while result > 0
9
           if a % result == 0 and b % result == 0
10
               break
11
           result -= 1
       // Return the `result`.
13
       result
15
   plot(gcd(10000, 10000 + bar_index), "GCD")
```

When we add the script to our chart, it executes slowly, but it does not raise an error. However, *after* enabling the *Profiler*, the script raises a runtime error stating that it exceeded the Premium plan's runtime limit (40 seconds):



Our current chart has over 20,000 historical bars, which may be too many for the script to handle within the alloted time while the *Profiler* is active. We can try limiting the number of historical executions to work around the issue in this case.

Below, we included calc_bars_count = 10000 in the indicator() function, which limits the script's available history to the most recent 10,000 historical bars. After restricting the script's historical executions, it no longer exceeds the Premium plan's limit while profiling, so we can now inspect its performance results:

```
Script takes too long while profiling demo 10000 1.0000
77
                                        23
                12:00
                                                    12:00
                                                                                        12:00
                                                                                                                25
                                                                                                                             12:00
                                                                                                                                                    26
 1D 5D 1M 3M 6M YTD 1Y 5Y All
 Forex Screener Y Pine Editor
                                     Strategy Tester
                                                        Trading Panel
  Script takes too long while prof...

☆ 2.0 ~

                                                                                                                                                   Open Save
                              //@version=5
                              indicator("Script takes too long while profiling demo", calc_bars_count = 10000)
                              // \underline{\texttt{O}function} \  \, \texttt{Calculates} \  \, \texttt{the greatest common divisor of `a` and `b` using a naive algorithm.}
                               gcd(int a, int b) =>
                                   //@variable The greatest common divisor.
                  0%
                                  int result = math.max(math.min(math.abs(a), math.abs(b)), 1)
                                   // Reduce the `result` by 1 until it divides `a` and `b` without remainders.
               99.9%
                                   while result > 0
                                      if a % result == 0 and b % result == 0
               27.2%
                        10
                        11
                                      break
               17<mark>.5%</mark> Line number: 16
                      Time: 100% (16.3s from 16.3s total)
                      Executions: 10000
                       16 plot(gcd(10000, 10000 + bar_index), "GCD")
```

```
//@version=5
indicator("Script takes too long while profiling demo", calc_bars_count = 10000)
(continues on next page)
```

```
//@function Calculates the greatest common divisor of `a` and `b` using a naive_
   \rightarrowalgorithm.
   gcd(int a, int b) =>
       //@variable The greatest common divisor.
       int result = math.max(math.min(math.abs(a), math.abs(b)), 1)
       // Reduce the `result` by 1 until it divides `a` and `b` without remainders.
       while result > 0
           if a % result == 0 and b % result == 0
10
               break
11
           result -= 1
12
       // Return the `result`.
13
       result
   plot(gcd(10000, 10000 + bar_index), "GCD")
```

Note: This process may require trial and error, as determining the number of executions that a computationally heavy script can handle before timing out is not necessarily straightforward. If a script takes too long to execute after enabling the *Profiler*, experiment with different ways to limit its executions until you can profile it successfully.

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5.4 Publishing scripts

- Script visibility and access
- Preparing a publication
- Publishing a script
- Updating a publication

Programmers who wish to share their Pine scripts with other traders can publish them.

Note: If you write scripts for your personal use, there is no need to publish them; you can save them in the Pine Editor and use the "Add to Chart" button to add your script to your chart.

5.4.1 Script visibility and access

When you publish a script, you control its visibility and access:

- Visibility is controlled by choosing to publish publicly or privately. See How do private ideas and scripts differ from public ones? in the Help Center for more details. Publish publicly when you have written a script you think can be useful to TradingViewers. Public scripts are subject to moderation. To avoid moderation, ensure your publication complies with our House Rules and Script Publishing Rules. Publish privately when you don't want your script visible to all other users, but want to share it with a few friends.
- Access determines if users will see your source code, and how they will be able to use your script. There are three
 access types: open, protected (reserved to paid accounts) or invite-only (reserved to Premium accounts). See What
 are the different types of published scripts? in the Help Center for more details.

When you publish a script

- The publication's title is determined by the argument used for the title parameter in the script's indicator() or strategy() declaration statement. That title is also used when TradingViewers search for script names.
- The name of your script on the chart will be the argument used for the shorttitle parameter in the script's indicator() or strategy() declaration statement, or the *title* argument in library().
- Your script must have a description explaining what your script does and how to use it.
- The chart you are using when you publish will become visible in your publication, including any other scripts or drawings on it. Remove unrelated scripts or drawings from your chart before publishing your script.
- Your script's code can later be updated. Each update can include release notes which will appear, dated, under your original description.
- Scripts can be liked, shared, commented on or reported by other users.
- Your published scripts appear under the "SCRIPTS" tab of your user profile.
- A script widget and a script page are created for your script. The script widget is your script's placeholder showing
 in script feeds on the platform. It contains your script's title, chart and the first few lines of your description. When
 users click on your script widget, the script's page opens. It contains all the information relating to your script.

Visibility

Public

When you publish a public script:

- Your script will be inluded in our Community Scripts where it becomes visible to the millions of TradingViewers on all internationalized versions of the site.
- Your publication must comply with House Rules and Script Publishing Rules.
- If your script is an invite-only script, you must comply with our Vendor Requirements.
- It becomes accessible through the search functions for scripts.
- You will not be able to edit your original description or its title, nor change its public/private visibility, nor its access type (open-source, protected, invite-only).
- You will not be able to delete your publication.

Private

When you publish a private script:

- It will not be visible to other users unless you share its url with them.
- It is visible to you from your user profile's "SCRIPTS" tab.
- Private scripts are identifiable by the "X" and "lock" icons in the top-right of their widget. The "X" is used to delete it.
- It is not moderated, unless you sell access to it or make it available publicly, as it is then no longer "private".
- You can update its original description and title.
- You cannot link to or mentioned it from any public TradingView content (ideas, script descriptions, comments, chats, etc.).
- It is not accessible through the search functions for scripts.

Access

Public or private scripts can be published using one of three access types: open, protected or invite-only. The access type you can select from will vary with the type of account you hold.

Open

The Pine ScriptTM code of scripts published **open** is visible to all users. Open-source scripts on TradingView use the Mozilla license by default, but you may choose any license you want. You can find information on licensing at GitHub.

Protected

The code of **protected** scripts is hidden from view and no one but its author can access it. While the script's code is not accessible, protected scripts can be used freely by any user. Only Pro, Pro+ or Premium accounts may publish public protected scripts.

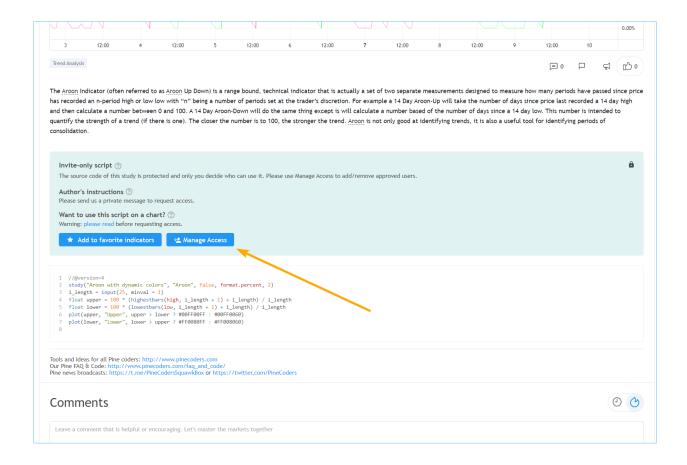
Invite-only

The **invite-only** access type protects both the script's code and its use. The publisher of an invite-only script must explicitly grant access to individual users. Invite-only scripts are mostly used by script vendors providing paid access to their scripts. Only Premium accounts can publish invite-only scripts, and they must comply with our Vendor Requirements.

TradingView does not benefit from script sales. Transactions concerning invite-only scripts are strictly between users and vendors; they do not involve TradingView.

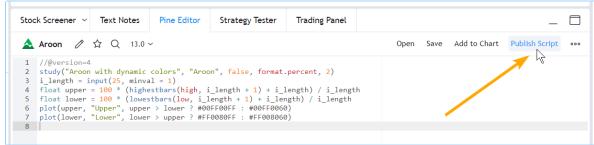
Public invite-only scripts are the only scripts for which vendors are allowed to ask for payment on TradingView.

On their invite-only script's page, authors will see a "Manage Access" button. The "Manage Access" window allows authors to control who has access to their script.

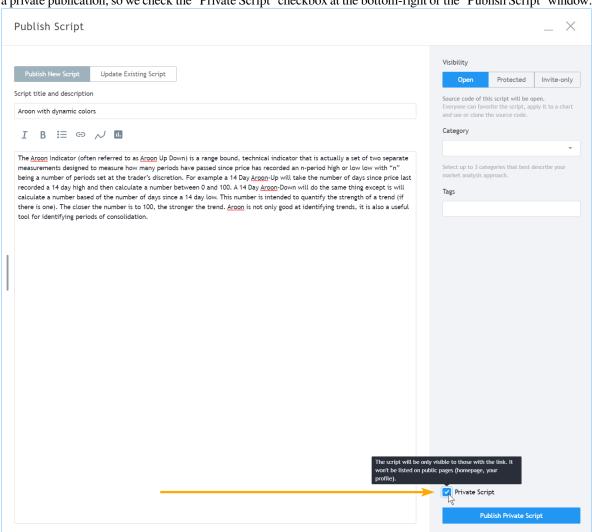


5.4.2 Preparing a publication

- 1. Even if you intend to publish publicly, it is always best to start with a private publication because you can use it to validate what your final publication will look like. You can edit the title, description, code or chart of private publications, and contrary to public scripts, you can delete private scripts when you don't need them anymore, so they are the perfect way to practice before sharing a script publicly. You can read more about preparing script descriptions in the How We Write and Format Script Descriptions publication.
- 2. Prepare your chart. Load your script on the chart and remove other scripts or drawings that won't help users understand your script. Your script's plots should be easy to identify on the chart that will be published with it.
- 3. Load your code in the Pine Editor if it isn't already. In the Editor, click the "Publish Script" button:

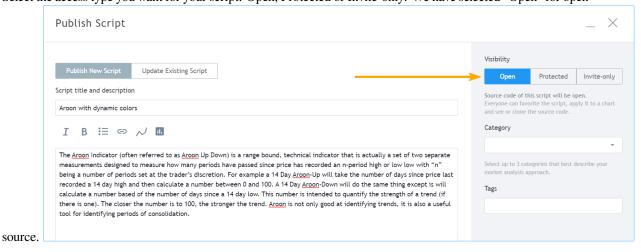


4. A popup appears to remind you that if you publish publicly, it's important that your publication comply with House Rules. Once you're through the popup, place your description in the field below the script's title. The default title proposed for your publication is the title field from your script's code. It is always best to use that title; it makes it easier for users to search for your script if it is public. Select the visibility of your publication. We want to publish

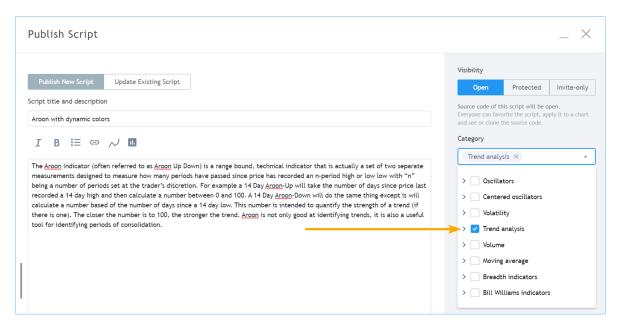


a private publication, so we check the "Private Script" checkbox at the bottom-right of the "Publish Script" window:

5. Select the access type you want for your script: Open, Protected or Invite-only. We have selected "Open" for open-



6. Select the appropriate categories for your script (at least one is mandatory) and enter optional custom tags.



7. Click the "Publish Private Script" button in the lower-right of the window. When the publication is complete, your published script's page will appear. You are done! You can confirm the publication by going to your User Profile and viewing your "SCRIPTS" tab. From there, you will be able to open your script's page and edit your private publication by using the "Edit" button in the top-right of your script's page. Note that you can also update private publications, just like you can public ones. If you want to share your private publication with a friend, privately send her the url from your script's page. Remember you are not allowed to share links to private publications in public TradingView content.

5.4.3 Publishing a script

Whether you intend to publish privately or publicly, first follow the steps in the previous section. If you intend to publish privately, you will be done. If you intend to publish publicly and are satisfied with the preparatory process of validating your private publication, follow the same steps as above but do not check the "Private Script" checkbox and click the "Publish Public Script" button at the bottom-right of the "Publish Script" page.

When you publish a new public script, you have a 15-minute window to make changes to your description or delete the publication. After that you will no longer be able to change your publication's title, description, visiblity or access type. If you make an error, send a message to the PineCoders moderator account; they moderate script publications and will help.

5.4.4 Updating a publication

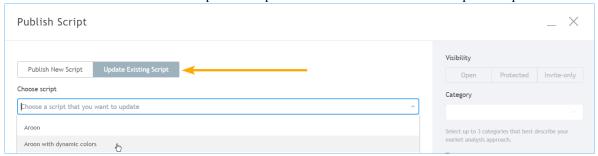
You can update both public or private script publications. When you update a script, its code must be different than the previously published version's code. You can add release notes with your update. They will appear after your script's original description in the script's page.

By default, the chart used when you update will replace the previous chart in your script's page. You can choose not to update your script page's chart, however. Note that while you can update the chart displayed in the script's page, the chart from the script's widget will not update.

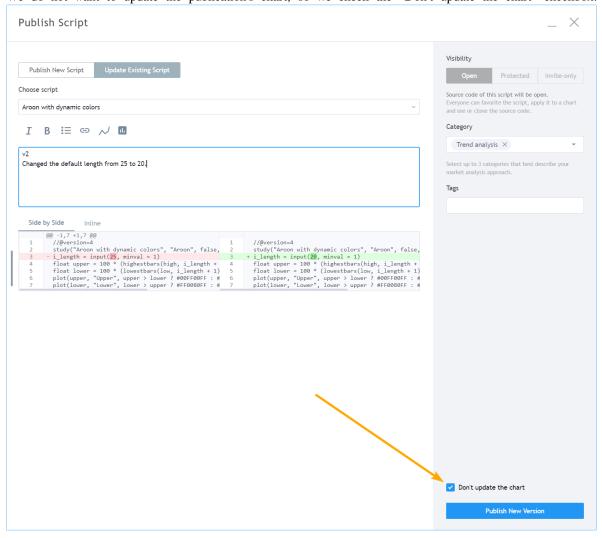
In the same way you can validate a public publication by first publishing a private script, you can also validate an update on a private publication before proceeding with it on your public one. The process of updating a published script is the same for public and private scripts.

If you intend to update both the code and chart of your published script, prepare your chart the same way you would for a new publication. In the following example, we will **not** be updating the publication's chart:

- 1. As you would for a new publication, load your script in the Editor and click the "Publish Script" button.
- "Publish Script" "Update 2. Once window, select the Existing Script" butto update from the "Choose script" dropdown ton. Then select the script menu:



- 3. Enter your release notes in the text field. The differences in your code are highlighted below your release notes.
- 4. We do not want to update the publication's chart, so we check the "Don't update the chart" checkbox:



5. Click the "Publish New Version" button. You're done.

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5.5 Limitations

- Introduction
- Time
- · Chart visuals
- 'request.*()' calls
- Script size and memory
- Other limitations

5.5.1 Introduction

As is mentioned in our *Welcome* page:

Because each script uses computational resources in the cloud, we must impose limits in order to share these resources fairly among our users. We strive to set as few limits as possible, but will of course have to implement as many as needed for the platform to run smoothly. Limitations apply to the amount of data requested from additional symbols, execution time, memory usage and script size.

If you develop complex scripts using Pine ScriptTM, sooner or later you will run into some of the limitations we impose. This section provides you with an overview of the limitations that you may encounter. There are currently no means for Pine ScriptTM programmers to get data on the resources consumed by their scripts. We hope this will change in the future.

In the meantime, when you are considering large projects, it is safest to make a proof of concept in order to assess the probability of your script running into limitations later in your project.

Below, we describe the limits imposed in the Pine ScriptTM environment.

5.5.2 Time

Script compilation

Scripts must compile before they are executed on charts. Compilation occurs when you save a script from the Pine Editor or when you add a script to the chart. A two-minute limit is imposed on compilation time, which will depend on the size and complexity of your script, and whether or not a cached version of a previous compilation is available. When a compile exceeds the two-minute limit, a warning is issued. Heed that warning by shortening your script because after three consecutives warnings a one-hour ban on compilation attempts is enforced. The first thing to consider when optimizing code is to avoid repetitions by using functions to encapsulate oft-used segments, and call functions instead of repeating code.

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Script execution

Once a script is compiled it can be executed. See the *Events triggering the execution of a script* for a list of the events triggering the execution of a script. The time allotted for the script to execute on all bars of a dataset varies with account types. The limit is 20 seconds for basic accounts, 40 for others.

Loop execution

The execution time for any loop on any single bar is limited to 500 milliseconds. The outer loop of embedded loops counts as one loop, so it will time out first. Keep in mind that even though a loop may execute under the 500 ms time limit on a given bar, the time it takes to execute on all the dataset's bars may nonetheless cause your script to exceed the total execution time limit. For example, the limit on total execution time will make it impossible for you script to execute a 400 ms loop on each bar of a 20,000-bar dataset because your script would then need 8000 seconds to execute.

5.5.3 Chart visuals

Plot limits

A maximum of 64 plot counts are allowed per script. The functions that generate plot counts are:

- plot()
- plotarrow()
- plotbar()
- plotcandle()
- plotchar()
- plotshape()
- alertcondition()
- bgcolor()
- fill(), but only if its color is of the series form.

The following functions do not generate plot counts:

- hline()
- line.new()
- label.new()
- table.new()
- box.new()

One function call can generate up to seven plot counts, depending on the function and how it is called. When your script exceeds the maximum of 64 plot counts, the runtime error message will display the plot count generated by your script. Once you reach that point, you can determine how many plot counts a function call generates by commenting it out in a script. As long as your script still throws an error, you will be able to see how the actual plot count decreases after you have commented out a line.

The following example shows different function calls and the number of plot counts each one will generate:

```
//@version=5
   indicator("Plot count example")
2
3
   bool isUp = close > open
   color isUpColor = isUp ? color.green : color.red
   bool isDn = not isUp
   color isDnColor = isDn ? color.red : color.green
   // Uses one plot count each.
9
   p1 = plot(close, color = color.white)
10
   p2 = plot(open, color = na)
11
   // Uses two plot counts for the `close` and `color` series.
13
   plot(close, color = isUpColor)
14
15
   // Uses one plot count for the `close` series.
16
   plotarrow(close, colorup = color.green, colordown = color.red)
17
   // Uses two plot counts for the `close` and `colorup` series.
   plotarrow(close, colorup = isUpColor)
20
21
   // Uses three plot counts for the `close`, `colorup`, and the `colordown` series.
22
   plotarrow(close - open, colorup = isUpColor, colordown = isDnColor)
23
24
   // Uses four plot counts for the `open`, `high`, `low`, and `close` series.
25
   plotbar(open, high, low, close, color = color.white)
26
27
   // Uses five plot counts for the `open`, `high`, `low`, `close`, and `color` series.
28
   plotbar(open, high, low, close, color = isUpColor)
29
30
   // Uses four plot counts for the `open`, `high`, `low`, and `close` series.
31
   plotcandle(open, high, low, close, color = color.white, wickcolor = color.white, __
   →bordercolor = color.purple)
33
   // Uses five plot counts for the `open`, `high`, `low`, `close`, and `color` series.
34
   plotcandle(open, high, low, close, color = isUpColor, wickcolor = color.white, __
   →bordercolor = color.purple)
   // Uses six plot counts for the `open`, `high`, `low`, `close`, `color`, and_
37
    →`wickcolor` series.
   plotcandle(open, high, low, close, color = isUpColor, wickcolor = isUpColor, ___
38
   →bordercolor = color.purple)
39
   // Uses seven plot counts for the `open`, `high`, `low`, `close`, `color`, _
   →`wickcolor`, and `bordercolor` series.
   plotcandle(open, high, low, close, color = isUpColor, wickcolor = isUpColor,
   →bordercolor = isUp ? color.lime : color.maroon)
42
   // Uses one plot count for the `close` series.
43
   plotchar(close, color = color.white, text = "|", textcolor = color.white)
44
45
   // Uses two plot counts for the `close`` and `color` series.
46
   plotchar(close, color = isUpColor, text = "-", textcolor = color.white)
47
48
   // Uses three plot counts for the `close`, `color`, and `textcolor` series.
   plotchar(close, color = isUpColor, text = "0", textcolor = isUp ? color.yellow :_
   (continues on next page)
```

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```
51
   // Uses one plot count for the `close` series.
52
   plotshape(close, color = color.white, textcolor = color.white)
53
54
   // Uses two plot counts for the `close` and `color` series.
55
   plotshape(close, color = isUpColor, textcolor = color.white)
57
   // Uses three plot counts for the `close`, `color`, and `textcolor` series.
58
   plotshape(close, color = isUpColor, textcolor = isUp ? color.yellow : color.white)
59
60
   // Uses one plot count.
61
   alertcondition(close > open, "close > open", "Up bar alert")
62
   // Uses one plot count.
64
   bgcolor(isUp ? color.yellow : color.white)
65
   // Uses one plot count for the `color` series.
67
   fill(p1, p2, color = isUpColor)
```

This example generates a plot count of 56. If we were to add two more instances of the last call to plotcandle(), the script would throw an error stating that the script now uses 70 plot counts, as each additional call to plotcandle() generates seven plot counts, and 56 + (7 * 2) is 70.

Line, box, polyline, and label limits

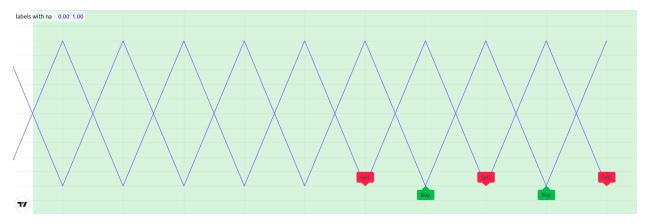
Contrary to *plots*, which can cover the chart's entire dataset, scripts will only show the last 50 *lines*, *boxes*, *polylines*, and *labels* on the chart by default. One can increase the maximum number for each of these *drawing types* via the max_lines_count, max_boxes_count, max_polylines_count, and max_labels_count parameters of the script's indicator() or strategy() declaration statement. The maximum number of line, box, and label IDs is 500, and the maximum number of polyline IDs is 100.

In this example, we set the maximum number of recent labels shown on the chart to 100:

```
//@version=5
indicator("Label limits example", max_labels_count = 100, overlay = true)
label.new(bar_index, high, str.tostring(high, format.mintick))
```

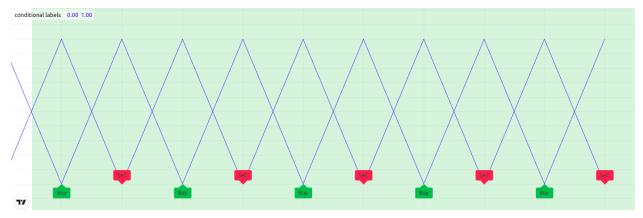
It's important to note when setting any of a drawing object's properties to na that its ID still exists and thus contributes to a script's drawing totals. To demonstrate this behavior, the following script draws a "Buy" and "Sell" label on each bar, with x values determined by the longCondition and shortCondition variables.

The "Buy" label's x value is na when the bar index is even, and the "Sell" label's x value is na when the bar index is odd. Although the max_labels_count is 10 in this example, we can see that the script displays fewer than 10 *labels* on the chart since the ones with na values also count toward the total:



```
//@version=5
   // Approximate maximum number of label drawings
3
   MAX_LABELS = 10
   indicator("labels with na", overlay = false, max_labels_count = MAX_LABELS)
   // Add background color for the last MAX_LABELS bars.
   bgcolor(bar_index > last_bar_index - MAX_LABELS ? color.new(color.green, 80) : na)
10
   longCondition = bar_index % 2 != 0
11
   shortCondition = bar_index % 2 == 0
12
13
   // Add "Buy" and "Sell" labels on each new bar.
14
   label.new(longCondition ? bar_index : na, 0, text = "Buy", color = color.new(color.
15
   ⇒green, 0), style = label.style_label_up)
   label.new(shortCondition ? bar_index : na, 0, text = "Sell", color = color.new(color.
16
   →red, 0), style = label.style_label_down)
17
   plot(longCondition ? 1 : 0)
   plot(shortCondition ? 1 : 0)
```

To display the desired number of labels, we must eliminate label drawings we don't want to show rather than setting their properties to na. The example below uses an if structure to conditionally draw the "Buy" and "Sell" labels, preventing the script from creating new label IDs when it isn't necessary:



```
//@version=5

(continues on next page)
```

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(continued from previous page)

```
// Approximate maximum number of label drawings
   MAX_LABELS = 10
   indicator("conditional labels", overlay = false, max_labels_count = MAX_LABELS)
   // Add background color for the last MAX_LABELS bars.
   bgcolor(bar_index > last_bar_index - MAX_LABELS ? color.new(color.green, 80) : na)
10
   longCondition = bar_index % 2 != 0
11
   shortCondition = bar_index % 2 == 0
12
13
   // Add a "Buy" label when `longCondition` is true.
15
   if longCondition
       label.new(bar_index, 0, text = "Buy", color = color.new(color.green, 0), style =_
16
   →label.style_label_up)
   // Add a "Sell" label when `shortCondition` is true.
17
   if shortCondition
18
       label.new(bar_index, 0, text = "Sell", color = color.new(color.red, 0), style =_
   →label.style_label_down)
   plot(longCondition ? 1 : 0)
21
   plot(shortCondition ? 1 : 0)
```

Table limits

Scripts can display a maximum of nine *tables* on the chart, one for each of the possible locations: position.bottom_center, position.bottom_left, position.bottom_right, position.middle_center, position.middle_left, position.middle_right, position.top_center, position.top_left, and position.top_right. When attempting to place two tables in the same location, only the newest instance will show on the chart.

5.5.4 'request.*()' calls

Number of calls

A script cannot contain more than 40 calls to functions in the request. () namespace. All instances of these functions count toward this limit, even when contained within local blocks of *user-defined functions* that aren't utilized by the script's main logic. This limitation applies to all functions discussed in the *Other timeframes and data* page, including:

- request.security()
- request.security_lower_tf()
- request.currency_rate()
- request.dividends()
- request.splits()
- request.earnings()
- request.quandl()
- request.financial()
- request.economic()
- request.seed()

Intrabars

Scripts can retrieve up to the most recent 100,000 *intrabars* (lower-timeframe bars) via the request.security() or request.security_lower_tf() functions.

The number of bars on the chart's timeframe covered by 100,000 intrabars varies with the number of intrabars each chart bar contains. For example, requesting data from the 1-minute timeframe while running the script on a 60-minute chart means each chart bar can contain up to 60 intrabars. In this case, the minimum number of chart bars covered by the intrabar request is 1,666, as 100,000 / 60 = 1,666.67. It's important to note, however, that a provider may not report data for *every* minute within an hour. Therefore, such a request may cover more chart bars, depending on the available data.

Tuple element limit

All the request.*() function calls in a script taken together cannot return more than 127 tuple elements. When the combined tuple size of all request.*() calls will exceed 127 elements, one can instead utilize *user-defined types (UDTs)* to request a greater number of values.

The example below outlines this limitation and the way to work around it. The first request.security() call represents using a tuple with 128 elements as the expression argument. Since the number of elements is greater than 127, it would result in an error.

To avoid the error, we can use those same values as *fields* within an *object* of a *UDT* and pass its ID to the expression instead:

```
//@version=5
   indicator("Tuple element limit")
2
   s1 = close
   s2 = close * 2
   s128 = close * 128
   // Causes an error.
   [v1, v2, v3, ..., v128] = request.security(syminfo.tickerid, "1D", [s1, s2, s3, ...,
   →s1281)
11
   // Works fine:
12
   type myType
13
       float v1
14
       float v2
       float v3
17
       float v128
18
19
   myObj = request.security(syminfo.tickerid, "1D", myType.new(s1, s2, s3, ..., s128))
```

Note that:

• This example outlines a scenario where the script tries to evaluate 128 tuple elements in a single request.security() call. The same limitation applies if we were to split the tuple request across *multiple* calls. For example, two request.security() calls that each retrieve a tuple with 64 elements will also cause an error.

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5.5.5 Script size and memory

Compiled tokens

Before the execution of a script, the compiler translates it into a tokenized *Intermediate Language* (IL). Using an IL allows Pine ScriptTM to accommodate larger scripts by applying various memory and performance optimizations. The compiler determines the size of a script based on the *number of tokens* in its IL form, **not** the number of characters or lines in the code viewable in the Pine Editor.

The compiled form of each indicator, strategy, and library script is limited to 68,000 tokens. When a script imports libraries, the total number of tokens from all imported libraries cannot exceed 1 million. There is no way to inspect a script's compiled form, nor its IL token count. As such, you will only know your script exceeds the size limit when the compiler reaches it.

In most cases, a script's compiled size will likely not reach the limit. However, if a compiled script does reach the token limit, the most effective ways to decrease compiled tokens are to reduce repetitive code, encapsulate redundant calls within functions, and utilize *libraries* when possible.

It's important to note that the compilation process omits any *unused* variables, functions, types, etc. from the final IL form, where "unused" refers to anything that *does not* affect the script's outputs. This optimization prevents superfluous elements in the code from contributing to the script's IL token count.

For example, the script below declares a *user-defined type* and a *user-defined method* and defines a sequence of calls using them:

```
//@version=5
indicator("My Script")
plot(close)

type myType
float field = 10.0

method m(array<myType> a, myType v) =>
a.push(v)

var arr = array.new<myType>()
arr.push(myType.new(25))
arr.m(myType.new())
```

Despite the inclusion of array.new<myType>(), myType.new(), and arr.m() calls in the script, the only thing actually **output** by the script is plot (close). The rest of the code does not affect the output. Therefore, the compiled form of this script will have the *same* number of tokens as:

```
//@version=5
indicator("My Script")
plot(close)
```

Variables per scope

Scripts can contain up to 1,000 variables in each of its scopes. Pine scripts always contain one global scope, represented by non-indented code, and they may contain zero or more local scopes. Local scopes are sections of indented code representing procedures executed within *functions* and *methods*, as well as if, switch, for, for...in, and while structures, which allow for one or more local blocks. Each local block counts as one local scope.

The branches of a conditional expression using the ?: ternary operator do not count as local blocks.

Scope count

The total number of scopes in a script, including its global scope and each local scope from the *user-defined functions*, *methods*, *conditional structures*, or *loops* it uses, cannot exceed 500.

It's important to note that the request.security(), request.security_lower_tf(), and request.seed() functions *duplicate* the scopes required to evaluate the values of their expression argument in another context. The scopes produced by each call to these request.*() functions also count toward the script's scope limit.

For example, suppose we created a script with a global variable that depends on the local scopes of 250 if structures. The total scope count for this script is 251 (1 global scope + 250 local scopes):

```
//@version=5
   indicator("Scopes demo")
   var x = 0
   if close > 0
6
       x += 0
7
   if close > 1
   // ... Repeat this `if close > n` pattern until `n = 249`.
10
   if close > 249
11
       x += 249
12
13
   plot(x)
```

Since the total number of scopes is within the limit, it will compile successfully. Now, suppose we call request.security() to evaluate the value of x from another context and *plot* its value as well. In this case, it will effectively *double* the script's scope count since the value of x depends on *all* the script's scopes:

```
//@version=5
   indicator("Scopes demo")
   var x = 0
4
   if close > 0
6
       x += 0
   if close > 1
       x += 1
   // ... Repeat this `if close > n` pattern until `n = 249`.
10
   if close > 249
11
       x += 2.49
12
13
   plot(x)
   plot(request.security(syminfo.tickerid, "1D", x) // Causes compilation error since_
   →the scope count is now 502.
```

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We can resolve this issue by encapsulating the if blocks within a *user-defined function*, as the scope of a function counts as one embedded scope:

```
//@version=5
   indicator("Scopes demo")
2
   f() =>
       var x = 0
5
6
       if close > 0
           x += 0
8
       if close > 1
9
           x += 1
10
       // ... Repeat this `if close > n` pattern until `n = 249`.
11
       if close > 249
12
           x += 249
13
14
   plot(f())
15
   plot(request.security(syminfo.tickerid, "1D", f()) // No compilation error.
```

Collections

Pine ScriptTM collections (*arrays*, *matrices*, and *maps*) can have a maximum of 100,000 elements. Each key-value pair in a map contains two elements, meaning *maps* can contain a maximum of 50,000 key-value pairs.

5.5.6 Other limitations

Maximum bars back

References to past values using the [] history-referencing operator are dependent on the size of the historical buffer maintained by the Pine ScriptTM runtime, which is limited to a maximum of 5000 bars. This Help Center page discusses the historical buffer and how to change its size using either the max_bars_back parameter or the max_bars_back() function.

Maximum bars forward

When positioning drawings using $xloc.bar_index$, it is possible to use bar index values greater than that of the current bar as x coordinates. A maximum of 500 bars in the future can be referenced.

This example shows how we use the *maxval* parameter in our input.int() function call to cap the user-defined number of bars forward we draw a projection line so that it never exceeds the limit:

```
//@version=5
indicator("Max bars forward example", overlay = true)

// This function draws a `line` using bar index x-coordinates.
drawLine(bar1, y1, bar2, y2) =>
    // Only execute this code on the last bar.
if barstate.islast
    // Create the line only the first time this function is executed on the last

bar.

var line lin = line.new(bar1, y1, bar2, y2, xloc.bar_index)
    // Change the line's properties on all script executions on the last bar.
```

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```
line.set_xy1(lin, bar1, y1)
11
           line.set_xy2(lin, bar2, y2)
12
13
   // Input determining how many bars forward we draw the `line`.
14
   int forwardBarsInput = input.int(10, "Forward Bars to Display", minval = 1, maxval = __
   →500)
16
   // Calculate the line's left and right points.
17
         leftBar = bar_index[2]
18
   float leftY
                = high[2]
19
        rightBar = leftBar + forwardBarsInput
20
21
   float rightY = leftY + (ta.change(high)[1] * forwardBarsInput)
23
   // This function call is executed on all bars, but it only draws the `line` on the_
   ⇒last bar.
   drawLine(leftBar, leftY, rightBar, rightY)
```

Chart bars

The number of bars appearing on charts is dependent on the amount of historical data available for the chart's symbol and timeframe, and on the type of account you hold. When the required historical date is available, the minimum number of chart bars is:

- 40,000 bars for the Ultimate plan.
- 30,000 bars for the Elite plan.
- 25,000 bars for the Expert plan.
- 20,000 bars for the Premium plan.
- 10,000 bars for Essential and Plus plans.
- 5000 bars for the Basic plan.

Trade orders in backtesting

A maximum of 9000 orders can be placed when backtesting strategies. When using Deep Backtesting, the limit is 200,000.

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CHAPTER

SIX

FAQ

- Get real OHLC price on a Heikin Ashi chart
- Get non-standard OHLC values on a standard chart
- Plot arrows on the chart
- Plot a dynamic horizontal line
- Plot a vertical line on condition
- Access the previous value
- Get a 5-days high
- Count bars in a dataset
- Enumerate bars in a day
- Find the highest and lowest values for the entire dataset
- Query the last non-na value

6.1 Get real OHLC price on a Heikin Ashi chart

Suppose, we have a Heikin Ashi chart (or Renko, Kagi, PriceBreak etc) and we've added a Pine script on it:

```
//@version=5
indicator("Visible OHLC", overlay=true)
c = close
plot(c)
```

You may see that variable c is a Heikin Ashi *close* price which is not the same as real OHLC price. Because close built-in variable is always a value that corresponds to a visible bar (or candle) on the chart.

So, how do we get the real OHLC prices in Pine ScriptTM code, if current chart type is non-standard? We should use request.security function in combination with ticker.new function. Here is an example:

```
//@version=5
indicator("Real OHLC", overlay = true)
t = ticker.new(syminfo.prefix, syminfo.ticker)
realC = request.security(t, timeframe.period, close)
plot(realC)
```

In a similar way we may get other OHLC prices: open, high and low.

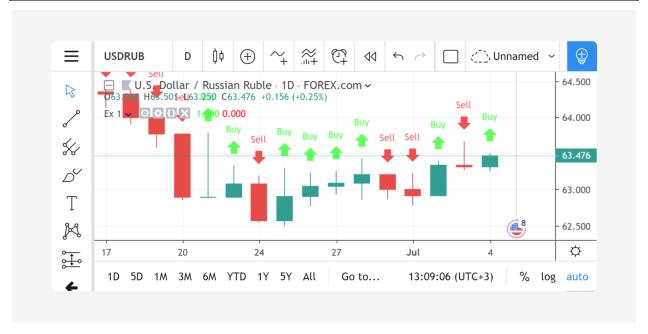
6.2 Get non-standard OHLC values on a standard chart

Backtesting on non-standard chart types (e.g. Heikin Ashi or Renko) is not recommended because the bars on these kinds of charts do not represent real price movement that you would encounter while trading. If you want your strategy to enter and exit on real prices but still use Heikin Ashi-based signals, you can use the same method to get Heikin Ashi values on a regular candlestick chart:

6.3 Plot arrows on the chart

You may use plotshape with style shape.arrowup and shape.arrowdown:

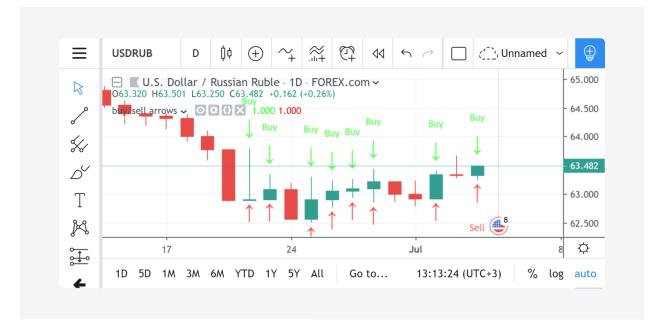
```
//@version=5
indicator('Ex 1', overlay = true)
condition = close >= open
plotshape(condition, color = color.lime, style = shape.arrowup, text = "Buy")
plotshape(not condition, color = color.red, style = shape.arrowdown, text = "Sell")
```



You may use the plotchar function with any unicode character:

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```
//@version=5
indicator('buy/sell arrows', overlay = true)
condition = close >= open
plotchar(not condition, char='+', color = color.lime, text = "Buy")
plotchar(condition, char='+', location = location.belowbar, color = color.red, text = --"Sell")
```



6.4 Plot a dynamic horizontal line

There is the function hline in Pine ScriptTM, but it is limited to only plot a constant value. Here is a simple script with a workaround to plot a changing hline:

```
//@version=5
indicator("Horizontal line", overlay = true)
plot(close[10], trackprice = true, offset = -9999)
// `trackprice = true` plots horizontal line on close[10]
// `offset = -9999` hides the plot
plot(close, color = #FFFFFFFF) // forces display
```

6.5 Plot a vertical line on condition

```
(continued from previous page)
```

```
// when cond is false, plot no numeric value (nothing is plotted)
// use the style of histogram, a vertical bar
plot(cond ? 10e20 : na, style = plot.style_histogram)
```

6.6 Access the previous value

```
//@version=5
//...
s = 0.0
s := nz(s[1]) // Accessing previous values
if (condition)
s := s + 1
```

6.7 Get a 5-days high

Lookback 5 days from the current bar, find the highest bar, plot a star character at that price level above the current bar



```
//@version=5
indicator("High of last 5 days", overlay = true)

// Milliseconds in 5 days: millisecs * secs * mins * hours * days

MS_IN_5DAYS = 1000 * 60 * 60 * 24 * 5

// The range check begins 5 days from the current time.
leftBorder = timenow - time < MS_IN_5DAYS
// The range ends on the last bar of the chart.
rightBorder = barstate.islast
// —— Keep track of highest `high` during the range.
(continues on next page)</pre>
```

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```
// Intialize `maxHi` with `var` on bar zero only.
13
   // This way, its value is preserved, bar to bar.
   var float maxHi = na
   if leftBorder
       if not leftBorder[1]
17
           // Range's first bar.
18
           maxHi := high
19
       else if not rightBorder
20
           // On other bars in the range, track highest `high`.
21
           maxHi := math.max(maxHi, high)
22
23
   // Plot level of the highest `high` on the last bar.
24
   plotchar(rightBorder ? maxHi : na, "Level", "-", location.absolute, size = size.
  // When in range, color the background.
  bgcolor(leftBorder and not rightBorder ? color.new(color.aqua, 70) : na)
```

6.8 Count bars in a dataset

Get a count of all the bars in the loaded dataset. Might be useful for calculating flexible lookback periods based on number of bars.

```
//@version=5
indicator("Bar Count", overlay = true, scale = scale.none)
plot(bar_index + 1, style = plot.style_histogram)
```

6.9 Enumerate bars in a day

```
//@version=5
indicator("My Script", overlay = true, scale = scale.none)

isNewDay() =>
    d = dayofweek
    na(d[1]) or d != d[1]

plot(ta.barssince(isNewDay()), style = plot.style_cross)
```

6.10 Find the highest and lowest values for the entire dataset

```
//@version=5
indicator("", "", true)

allTimetHi(source) =>
   var atHi = source
   atHi := math.max(atHi, source)

allTimetLo(source) =>
   var atLo = source
```

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```
atLo := math.min(atLo, source)

plot(allTimetHi(close), "ATH", color.green)
plot(allTimetLo(close), "ATL", color.red)
```

6.11 Query the last non-na value

You can use the script below to avoid gaps in a series:

```
//@version=5
indicator("")
series = close >= open ? close : na
vw = fixnan(series)
plot(series, style = plot.style_linebr, color = color.red) // series has na values
plot(vw) // all na values are replaced with the last non-empty value
```

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CHAPTER

SEVEN

ERROR MESSAGES

- The if statement is too long
- Script requesting too many securities
- Script could not be translated from: null
- line 2: no viable alternative at character '\$'
- Mismatched input <...> expecting <???>
- Loop is too long (> 500 ms)
- Script has too many local variables
- Pine Script[™] cannot determine the referencing length of a series. Try using max_bars_back in the indicator or strategy function

7.1 The if statement is too long

This error occurs when the indented code inside an if statement is too large for the compiler. Because of how the compiler works, you won't receive a message telling you exactly how many lines of code you are over the limit. The only solution now is to break up your if statement into smaller parts (functions or smaller if statements). The example below shows a reasonably lengthy if statement; theoretically, this would throw line 4: if statement is too long:

To fix this code, you could move these lines into their own function:

7.2 Script requesting too many securities

The maximum number of securities in script is limited to 40. If you declare a variable as a request.security function call and then use that variable as input for other variables and calculations, it will not result in multiple request. security calls. But if you will declare a function that calls request.security — every call to this function will count as a request.security call.

It is not easy to say how many securities will be called looking at the source code. Following example have exactly 3 calls to request.security after compilation:

```
//@version=5
indicator("Securities count")
a = request.security(syminfo.tickerid, '42', close) // (1) first unique security call
b = request.security(syminfo.tickerid, '42', close) // same call as above, will not

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```

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```
→produce new security call after optimizations

plot(a)
plot(a + 2)
plot(b)

sym(p) => // no security call on this line
request.security(syminfo.tickerid, p, close)
plot(sym('D')) // (2) one indirect call to security
plot(sym('W')) // (3) another indirect call to security

request.security(syminfo.tickerid, timeframe.period, open) // result of this line is—
never used, and will be optimized out
```

7.3 Script could not be translated from: null

```
ı (study($)
```

Usually this error occurs in version 1 Pine scripts, and means that code is incorrect. Pine ScriptTM of version 2 (and higher) is better at explaining errors of this kind. So you can try to switch to version 2 by adding a special attribute in the first line. You'll get line 2: no viable alternative at character '\$':

```
// @version=2
study($)
```

7.4 line 2: no viable alternative at character '\$'

This error message gives a hint on what is wrong. \$ stands in place of string with script title. For example:

```
// @version=2
study("title")
```

7.5 Mismatched input <...> expecting <???>

Same as no viable alternative, but it is known what should be at that place. Example:

```
line 3: mismatched input 'plot' expecting 'end of line without line continuation'
```

To fix this you should start line with plot on a new line without an indent:

7.6 Loop is too long (> 500 ms)

We limit the computation time of loop on every historical bar and realtime tick to protect our servers from infinite or very long loops. This limit also fail-fast indicators that will take too long to compute. For example, if you'll have 5000 bars, and indicator takes 500 milliseconds to compute on each of bars, it would have result in more than 16 minutes of loading:

```
//@version=5
indicator("Loop is too long", max_bars_back = 101)
s = 0
for i = 1 to 1e3 // to make it longer
    for j = 0 to 100
        if timestamp(2017, 02, 23, 00, 00) <= time[j] and time[j] < timestamp(2017, 02, 23, 59)
        s := s + 1
plot(s)</pre>
```

It might be possible to optimize algorithm to overcome this error. In this case, algorithm may be optimized like this:

```
//@version=5
   indicator("Loop is too long", max_bars_back = 101)
2
   bar_back_at(t) =>
3
        i = 0
4
        step = 51
        for j = 1 to 100
6
            if i < 0
7
                i := 0
8
                break
9
            if step == 0
10
                break
11
            if time[i] >= t
12
                 i := i + step
13
14
            else
15
                i := i - step
16
17
            step := step / 2
            step
19
        i
20
21
   s = 0
22
   for i = 1 to 1e3 // to make it longer
23
        s := s - bar_back_at(timestamp(2017, 02, 23, 23, 59)) +
24
             bar_back_at(timestamp(2017, 02, 23, 00, 00))
25
26
   plot(s)
```

7.7 Script has too many local variables

This error appears if the script is too large to be compiled. A statement var=expression creates a local variable for var. Apart from this, it is important to note, that auxiliary variables can be implicitly created during the process of a script compilation. The limit applies to variables created both explicitly and implicitly. The limitation of 1000 variables is applied to each function individually. In fact, the code placed in a *global* scope of a script also implicitly wrapped up into the main function and the limit of 1000 variables becomes applicable to it. There are few refactorings you can try to avoid this issue:

```
var1 = expr1
var2 = expr2
var3 = var1 + var2
```

can be converted into:

```
var3 = expr1 + expr2
```

7.8 Pine Script[™] cannot determine the referencing length of a series. Try using max_bars_back in the indicator or strategy function

The error appears in cases where Pine ScriptTM wrongly autodetects the required maximum length of series used in a script. This happens when a script's flow of execution does not allow Pine ScriptTM to inspect the use of series in branches of conditional statements (if, iff or ?), and Pine ScriptTM cannot automatically detect how far back the series is referenced. Here is an example of a script causing this problem:

```
//@version=5
indicator("Requires max_bars_back")

test = 0.0
if bar_index > 1000
test := ta.roc(close, 20)
plot(test)
```

In order to help Pine ScriptTM with detection, you should add the max_bars_back parameter to the script's indicator or strategy function:

```
//@version=5
indicator("Requires max_bars_back", max_bars_back = 20)

test = 0.0
if bar_index > 1000
test := ta.roc(close, 20)
plot(test)
```

You may also resolve the issue by taking the problematic expression out of the conditional branch, in which case the max_bars_back parameter is not required:

```
//@version=5
indicator("My Script")
test = 0.0
roc20 = ta.roc(close, 20)
if bar_index > 1000
test := roc20
plot(test)
```

In cases where the problem is caused by a **variable** rather than a built-in **function** (vwma in our example), you may use the max_bars_back function to explicitly define the referencing length for that variable only. This has the advantage of requiring less runtime resources, but entails that you identify the problematic variable, e.g., variable s in the following example:

```
//@version=5
indicator("My Script")
f(off) =>
    t = 0.0
s    s = close
if bar_index > 242
    t := s[off]
t
plot(f(301))
```

This situation can be resolved using the max_bars_back function to define the referencing length of variable s only, rather than for all the script's variables:

```
//@version=5
indicator("My Script")
f(off) =>
    t = 0.0
s = close
max_bars_back(s, 301)
if bar_index > 242
    t := s[off]

t
plot(f(301))
```

When using drawings that refer to previous bars through $bar_index[n]$ and $xloc = xloc.bar_index$, the time series received from this bar will be used to position the drawings on the time axis. Therefore, if it is impossible to determine the correct size of the buffer, this error may occur. To avoid this, you need to use max_bars_back (time, n). This behavior is described in more detail in the section about drawings.

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CHAPTER

EIGHT

RELEASE NOTES

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This page contains release notes of notable changes in Pine ScriptTM.

8.1 2024

8.1.1 May 2024

The strategy.* namespace features several new built-in variables:

- strategy.avg_trade Returns the average amount of money gained or lost per trade. Calculated as the sum of all profits and losses divided by the number of closed trades.
- strategy.avg_trade_percent Returns the average percentage gain or loss per trade. Calculated as the sum of all profit and loss percentages divided by the number of closed trades.
- strategy.avg_winning_trade Returns the average amount of money gained per winning trade. Calculated as the sum of profits divided by the number of winning trades.
- strategy.avg_winning_trade_percent Returns the average percentage gain per winning trade. Calculated as the sum of profit percentages divided by the number of winning trades.
- strategy.avg_losing_trade Returns the average amount of money lost per losing trade. Calculated as the sum of losses divided by the number of losing trades.

 strategy.avg_losing_trade_percent - Returns the average percentage loss per losing trade. Calculated as the sum of loss percentages divided by the number of losing trades.

Pine Profiler

Our new *Pine Profiler* is a powerful utility that analyzes the executions of all significant code in a script and displays helpful performance information next to the code lines *inside* the Pine Editor. The *Profiler*'s information provides insight into a script's runtime, the distribution of runtime across significant code regions, and the number of times each code region executes. With these insights, programmers can effectively pinpoint performance *bottlenecks* and ensure they focus on *optimizing* their code where it truly matters when they need to improve execution speeds.

See the new *Profiling and optimization* page to learn more about the Profiler, how it works, and how to use it to analyze a script's performance and identify optimization opportunities.

8.1.2 April 2024

We've added a new parameter to the plot(), plotchar(), plotcandle(), plotbar(), plotarrow(), plotshape(), and bgcolor() functions:

 force_overlay - If true, the output will display on the main chart pane, even when the script occupies a separate pane.

8.1.3 March 2024

The syminfo.* namespace features a new built-in variable:

• syminfo.expiration_date - On non-continuous futures symbols, returns a UNIX timestamp representing the start of the last day of the current contract.

The time() and time_close() functions have a new parameter:

• bars_back - If specified, the function will calculate the timestamp from the bar N bars back relative to the current bar on its timeframe. It can also calculate the expected time of a future bar up to 500 bars away if the argument is a negative value. Optional. The default is 0.

8.1.4 February 2024

We've added two new functions for working with strings:

- str.repeat() Constructs a new string containing the source string repeated a specified number of times with a separator injected between each repeated instance.
- str.trim() Constructs a new string with all consecutive whitespaces and other control characters removed from the left and right of the source string.

The request.financial() function now accepts "D" as a period argument, allowing scripts to request available daily financial data.

For example:

```
//@version=5
indicator("Daily financial data demo")

//@variable The daily Premium/Discount to Net Asset Value for "AMEX:SPY"
```

(continues on next page)

(continued from previous page)

```
float f1 = request.financial("AMEX:SPY", "NAV", "D")
plot(f1)
```

The strategy.* namespace features a new variable for monitoring available capital in a strategy's simulation:

strategy.opentrades.capital_held - Returns the capital amount currently held by open trades.

8.1.5 January 2024

The syminfo.* namespace features new built-in variables:

Syminfo:

- syminfo.employees The number of employees the company has.
- syminfo.shareholders The number of shareholders the company has.
- syminfo.shares_outstanding_float The total number of shares outstanding a company has available, excluding any
 of its restricted shares.
- syminfo.shares_outstanding_total The total number of shares outstanding a company has available, including restricted shares held by insiders, major shareholders, and employees.

Target price:

- syminfo.target price average The average of the last yearly price targets for the symbol predicted by analysts.
- syminfo.target_price_date The starting date of the last price target prediction for the current symbol.
- syminfo.target_price_estimates The latest total number of price target predictions for the current symbol.
- syminfo.target_price_high The last highest yearly price target for the symbol predicted by analysts.
- syminfo.target_price_low The last lowest yearly price target for the symbol predicted by analysts.
- syminfo.target_price_median The median of the last yearly price targets for the symbol predicted by analysts.

Recommendations:

- · syminfo.recommendations_buy The number of analysts who gave the current symbol a "Buy" rating.
- syminfo.recommendations_buy_strong The number of analysts who gave the current symbol a "Strong Buy" rating.
- syminfo.recommendations_date The starting date of the last set of recommendations for the current symbol.
- syminfo.recommendations_hold The number of analysts who gave the current symbol a "Hold" rating.
- syminfo.recommendations total The total number of recommendations for the current symbol.
- ssyminfo.recommendations_sell The number of analysts who gave the current symbol a "Sell" rating.
- syminfo.recommendations_sell_strong The number of analysts who gave the current symbol a "Strong Sell" rating.

8.1. 2024 623

8.2 2023

8.2.1 December 2023

We've added format and precision parameters to all plot*() functions, allowing indicators and strategies to selectively apply formatting and decimal precision settings to plotted results in the chart pane's y-axis, the script's status line, and the Data Window. The arguments passed to these parameters supersede the values in the indicator() and strategy() functions. Both are optional. The defaults for these parameters are the same as the values specified in the script's declaration statement.

For example:

8.2.2 November 2023

We've added the following variables and functions to the strategy. * namespace:

- strategy.grossloss_percent The total gross loss value of all completed losing trades, expressed as a percentage of the initial capital.
- strategy.grossprofit_percent The total gross profit value of all completed winning trades, expressed as a percentage
 of the initial capital.
- strategy.max_runup_percent The maximum rise from a trough in the equity curve, expressed as a percentage of the trough value.
- strategy.max_drawdown_percent The maximum drop from a peak in the equity curve, expressed as a percentage
 of the peak value.
- strategy.netprofit_percent The total value of all completed trades, expressed as a percentage of the initial capital.
- strategy.openprofit_percent The current unrealized profit or loss for all open positions, expressed as a percentage of realized equity.
- strategy.closedtrades.max_drawdown_percent() Returns the maximum drawdown of the closed trade, i.e., the maximum possible loss during the trade, expressed as a percentage.
- strategy.closedtrades.max_runup_percent() Returns the maximum run-up of the closed trade, i.e., the maximum possible profit during the trade, expressed as a percentage.
- strategy.closedtrades.profit_percent() Returns the profit/loss value of the closed trade, expressed as a percentage. Losses are expressed as negative values.
- strategy.opentrades.max_drawdown_percent() Returns the maximum drawdown of the open trade, i.e., the maximum possible loss during the trade, expressed as a percentage.
- strategy.opentrades.max_runup_percent() Returns the maximum run-up of the open trade, i.e., the maximum possible profit during the trade, expressed as a percentage.
- strategy.opentrades.profit_percent() Returns the profit/loss of the open trade, expressed as a percentage. Losses
 are expressed as negative values.

8.2.3 October 2023

Pine Script™ Polylines

Polylines are drawings that sequentially connect the coordinates from an array of up to 10,000 *chart points* using straight or *curved* line segments, allowing scripts to draw custom formations that are difficult or impossible to achieve using line or box objects. To learn more about this new drawing type, see the *Polylines* section of our User Manual's page on *Lines and boxes*.

8.2.4 September 2023

New functions were added:

- strategy.default_entry_qty() Calculates the default quantity, in units, of an entry order from strategy.entry() or strategy.order() if it were to fill at the specified fill_price value.
- chart.point.new() Creates a new chart.point object with the specified time, index, and price.
- request.seed() Requests data from a user-maintained GitHub repository and returns it as a series. An in-depth tutorial on how to add new data can be found here.
- ticker.inherit() Constructs a ticker ID for the specified symbol with additional parameters inherited from the ticker ID passed into the function call, allowing the script to request a symbol's data using the same modifiers that the from_tickerid has, including extended session, dividend adjustment, currency conversion, non-standard chart types, back-adjustment, settlement-as-close, etc.
- timeframe.from_seconds() Converts a specified number of seconds into a valid timeframe string based on our timeframe specification format.

The dividends. * namespace now includes variables for retrieving future dividend information:

- dividends.future_amount Returns the payment amount of the upcoming dividend in the currency of the current instrument, or na if this data isn't available.
- dividends.future_ex_date Returns the Ex-dividend date (Ex-date) of the current instrument's next dividend payment, or na if this data isn't available.
- dividends.future_pay_date Returns the Payment date (Pay date) of the current instrument's next dividend payment, or na if this data isn't available.

The request.security_lower_tf() function has a new parameter:

• ignore_invalid_timeframe - Determines how the function behaves when the chart's timeframe is smaller than the timeframe value in the function call. If false, the function will raise a runtime error and halt the script's execution. If true, the function will return na without raising an error.

Users can now explicitly declare variables with the const, simple, and series type qualifiers, allowing more precise control over the types of variables in their scripts. For example:

8.2. 2023 625

8.2.5 August 2023

Added the following alert placeholders:

- {{syminfo.currency}} Returns the currency code of the current symbol ("EUR", "USD", etc.).
- {{syminfo.basecurrency}} Returns the base currency code of the current symbol if the symbol refers to a currency pair. Otherwise, it returns na. For example, it returns "EUR" when the symbol is "EURUSD".

Pine Script™ Maps

Maps are collections that hold elements in the form of *key-value pairs*. They associate unique keys of a *fundamental type* with values of a *built-in* or *user-defined* type. Unlike *arrays* and *matrices*, these collections are *unordered* and do not utilize an internal lookup index. Instead, scripts access the values of maps by referencing the *keys* from the key-value pairs put into them. For more information on these new collections, see our *User Manual's page on Maps*.

8.2.6 July 2023

Fixed an issue that caused strategies to occasionally calculate the sizes of limit orders incorrectly due to improper tick rounding of the limit price.

Added a new built-in variable to the strategy. * namespace:

 strategy.margin_liquidation_price - When a strategy uses margin, returns the price value after which a margin call will occur.

8.2.7 June 2023

New syminfo.* built-in variables were added:

- syminfo.sector Returns the sector of the symbol.
- syminfo.industry Returns the industry of the symbol.
- syminfo.country Returns the two-letter code of the country where the symbol is traded.

8.2.8 May 2023

New parameter added to the strategy.entry(), strategy.order(), strategy.close(), strategy.close_all(), and strategy.exit() functions:

• disable_alert - Disables order fill alerts for any orders placed by the function.

Our "Indicator on indicator" feature, which allows a script to pass another indicator's plot as a source value via the input.source() function, now supports multiple external inputs. Scripts can use a multitude of external inputs originating from up to 10 different indicators.

We've added the following array functions:

- array.every() Returns true if all elements of the id array are true, false otherwise.
- array.some() Returns true if at least one element of the id array is true, false otherwise.

These functions also work with arrays of int and float types, in which case zero values are considered false, and all others true.

8.2.9 April 2023

Fixed an issue with trailing stops in strategy.exit() being filled on high/low prices rather than on intrabar prices.

Fixed behavior of array.mode(), matrix.mode() and ta.mode(). Now these functions will return the smallest value when the data has no most frequent value.

8.2.10 March 2023

It is now possible to use seconds-based timeframe strings for the timeframe parameter in request.security() and request.security lower tf().

A new function was added:

 request.currency_rate() - provides a daily rate to convert a value expressed in the from currency to another in the to currency.

8.2.11 February 2023

Pine Script™ Methods

Pine ScriptTM methods are specialized functions associated with specific instances of built-in or user-defined types. They offer a more convenient syntax than standard functions, as users can access methods in the same way as object fields using the handy dot notation syntax. Pine ScriptTM includes built-in methods for array, matrix, line, linefill, label, box, and table types and facilitates user-defined methods with the new method keyword. For more details on this new feature, see our *User Manual's page on methods*.

8.2.12 January 2023

New array functions were added:

- array.first() Returns the array's first element.
- array.last() Returns the array's last element.

8.3 2022

8.3.1 December 2022

Pine Objects

Pine objects are instantiations of the new user-defined composite types (UDTs) declared using the type keyword. Experienced programmers can think of UDTs as method-less classes. They allow users to create custom types that organize different values under one logical entity. A detailed rundown of the new functionality can be found in our User Manual's page on objects.

A new function was added:

 ticker.standard() - Creates a ticker to request data from a standard chart that is unaffected by modifiers like extended session, dividend adjustment, currency conversion, and the calculations of non-standard chart types: Heikin Ashi, Renko, etc.

New strategy.* functions were added:

8.3. 2022 627

- strategy.opentrades.entry_comment() The function returns the comment message of the open trade's entry.
- strategy.closedtrades.entry_comment() The function returns the comment message of the closed trade's entry.
- strategy.closedtrades.exit_comment() The function returns the comment message of the closed trade's exit.

8.3.2 November 2022

Fixed behaviour of math.round to mintick() function. For 'na' values it returns 'na'.

8.3.3 October 2022

Pine ScriptTM now has a new, more powerful and better-integrated editor. Read our blog to find out everything to know about all the new features and upgrades.

New overload for the fill() function was added. Now it can create vertical gradients. More info about it in the blog post.

A new function was added:

• str.format_time() - Converts a timestamp to a formatted string using the specified format and time zone.

8.3.4 September 2022

The text_font_family parameter now allows the selection of a monospace font in label.new(), box.new() and table.cell() function calls, which makes it easier to align text vertically. Its arguments can be:

- font.family default Specifies the default font.
- font.family_monospace Specifies a monospace font.

The accompanying setter functions are:

- label.set_text_font_family() The function sets the font family of the text inside the label.
- box.set_text_font_family() The function sets the font family of the text inside the box.
- table.cell_set_text_font_family() The function sets the font family of the text inside the cell.

8.3.5 August 2022

A new label style label.style_text_outline was added.

A new parameter for the ta.pivot_point_levels() function was added:

• developing-If false, the values are those calculated the last time the anchor condition was true. They remain constant until the anchor condition becomes true again. If true, the pivots are developing, i.e., they constantly recalculate on the data developing between the point of the last anchor (or bar zero if the anchor condition was never true) and the current bar. Cannot be true when type is set to "Woodie".

A new parameter for the box.new() function was added:

• text_wrap - It defines whether the text is presented in a single line, extending past the width of the box if necessary, or wrapped so every line is no wider than the box itself.

This parameter supports two arguments:

- text.wrap_none Disabled wrapping mode for box.new and box.set_text_wrap functions.
- text.wrap_auto Automatic wrapping mode for box.new and box.set_text_wrap functions.

New built-in functions were added:

- ta.min() Returns the all-time low value of source from the beginning of the chart up to the current bar.
- ta.max() Returns the all-time high value of source from the beginning of the chart up to the current bar.

A new annotation //@strategy_alert_message was added. If the annotation is added to the strategy, the text written after it will be automatically set as the default alert message in the *Create Alert* window.

```
//@version=5
// @strategy_alert_message My Default Alert Message
strategy("My Strategy")
plot(close)
```

8.3.6 July 2022

It is now possible to fine-tune where a script's plot values are displayed through the introduction of new arguments for the display parameter of the plot(), plotchar(), plotshape(), plotarrow(), plotcandle(), and plotbar() functions.

Four new arguments were added, complementing the previously available display.all and display.none:

- display.data_window displays the plot values in the Data Window, one of the items available from the chart's right sidebar.
- display.pane displays the plot in the pane where the script resides, as defined in with the overlay parameter of the script's indicator(), strategy(), or library() declaration statement.
- display.price_scale controls the display of the plot's label and price in the price scale, if the chart's settings allow them.
- display.status_line displays the plot values in the script's status line, next to the script's name on the chart, if the chart's settings allow them.

The display parameter supports the addition and subtraction of its arguments:

- display.all display.status_line will display the plot's information everywhere except in the script's status line.
- display.price_scale + display.status_line will display the plot in the price scale and status line only.

8.3.7 June 2022

The behavior of the argument used with the qty_percent parameter of strategy.exit() has changed. Previously, the percentages used on successive exit orders of the same position were calculated from the remaining position at any given time. Instead, the percentages now always apply to the initial position size. When executing the following strategy, for example:

20% of the initial position will be closed on each strategy.exit() call. Before, the first call would exit 20% of the initial position, and the second would exit 20% of the remaining 80% of the position, so only 16% of the initial position.

8.3. 2022 629

Two new parameters for the built-in ta.vwap() function were added:

- anchor Specifies the condition that triggers the reset of VWAP calculations. When true, calculations reset; when false, calculations proceed using the values accumulated since the previous reset.
- stdev_mult If specified, the ta.vwap() calculates the standard deviation bands based on the main VWAP series and returns a [vwap, upper_band, lower_band] tuple.

New overloaded versions of the strategy.close() and strategy.close_all() functions with the immediately parameter. When immediately is set to true, the closing order will be executed on the tick where it has been placed, ignoring the strategy parameters that restrict the order execution to the open of the next bar.

New built-in functions were added:

- timeframe.change() Returns true on the first bar of a new timeframe, false otherwise.
- ta.pivot_point_levels() Returns a float array with numerical values representing 11 pivot point levels: [P, R1, S1, R2, S2, R3, S3, R4, S4, R5, S5]. Levels absent from the specified type return na values.

New built-in variables were added:

- session.isfirstbar returns true if the current bar is the first bar of the day's session, false otherwise.
- session.islastbar returns true if the current bar is the last bar of the day's session, false otherwise.
- session.isfirstbar_regular returns true on the first regular session bar of the day, false otherwise.
- session.islastbar_regular returns true on the last regular session bar of the day, false otherwise.
- chart.left_visible_bar_time returns the time of the leftmost bar currently visible on the chart.
- chart.right_visible_bar_time returns the time of the rightmost bar currently visible on the chart.

8.3.8 May 2022

Matrix support has been added to the request.security() function.

The historical states of arrays and matrices can now be referenced with the [] operator. In the example below, we reference the historic state of a matrix 10 bars ago:

```
//@version=5
indicator("matrix.new<float> example")
m = matrix.new<float>(1, 1, close)
float x = na
if bar_index > 10
    x := matrix.get(m[10], 0, 0)
plot(x)
plot(close)
```

The ta.change() function now can take values of int and bool types as its source parameter and return the difference in the respective type.

New built-in variables were added:

- chart.bg_color Returns the color of the chart's background from the "Chart settings/Appearance/Background" field.
- chart.fg_color Returns a color providing optimal contrast with chart.bg_color.
- chart.is_standard Returns true if the chart type is bars, candles, hollow candles, line, area or baseline, false otherwise.
- currency.USDT A constant for the Tether currency code.

New functions were added:

- syminfo.prefix() returns the exchange prefix of the symbol passed to it, e.g. "NASDAQ" for "NASDAQ:AAPL".
- syminfo.ticker() returns the ticker of the symbol passed to it without the exchange prefix, e.g. "AAPL" for "NASDAQ:AAPL".
- request.security_lower_tf() requests data from a lower timeframe than the chart's.

Added use_bar_magnifier parameter for the strategy() function. When true, the Broker Emulator uses lower timeframe data during history backtesting to achieve more realistic results.

Fixed behaviour of strategy.exit() function when stop loss triggered at prices outside the bars price range.

Added new comment and alert message parameters for the strategy.exit() function:

- comment_profit additional notes on the order if the exit was triggered by crossing profit or limit specifically.
- comment_loss additional notes on the order if the exit was triggered by crossing stop or loss specifically.
- comment_trailing additional notes on the order if the exit was triggered by crossing trail_offset specifically.
- alert_profit text that will replace the '{{strategy.order.alert_message}}' placeholder if the exit was triggered by crossing profit or limit specifically.
- alert_loss text that will replace the '{{strategy.order.alert_message}}' placeholder if the exit was triggered by crossing stop or loss specifically.
- alert_trailing text that will replace the '{{strategy.order.alert_message}}' placeholder if the exit was triggered by crossing trail_offset specifically.

8.3.9 April 2022

Added the display parameter to the following functions: barcolor, bgcolor, fill, hline.

A new function was added:

 request.economic() - Economic data includes information such as the state of a country's economy or of a particular industry.

New built-in variables were added:

- strategy,max runup Returns the maximum equity run-up value for the whole trading interval.
- syminfo.volumetype Returns the volume type of the current symbol.
- chart.is_heikinashi Returns true if the chart type is Heikin Ashi, false otherwise.
- chart.is_kagi Returns true if the chart type is Kagi, false otherwise.
- chart.is_linebreak Returns true if the chart type is Line break, false otherwise.
- chart.is_pnf Returns true if the chart type is Point & figure, false otherwise.
- chart.is_range Returns true if the chart type is Range, false otherwise.
- chart.is_renko Returns true if the chart type is Renko, false otherwise.

New matrix functions were added:

- matrix.new<type> Creates a new matrix object. A matrix is a two-dimensional data structure containing rows and columns. All elements in the matrix must be of the type specified in the type template ("<type>").
- matrix.row() Creates a one-dimensional array from the elements of a matrix row.

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- matrix.col() Creates a one-dimensional array from the elements of a matrix column.
- matrix.get() Returns the element with the specified index of the matrix.
- matrix.set() Assigns value to the element at the column and row index of the matrix.
- matrix.rows() Returns the number of rows in the matrix.
- matrix.columns() Returns the number of columns in the matrix.
- matrix.elements count() Returns the total number of matrix elements.
- matrix.add_row() Adds a row to the matrix. The row can consist of na values, or an array can be used to provide
 values.
- matrix.add_col() Adds a column to the matrix. The column can consist of na values, or an array can be used to provide values.
- matrix.remove_row() Removes the row of the matrix and returns an array containing the removed row's values.
- matrix.remove_col() Removes the column of the matrix and returns an array containing the removed column's values.
- matrix.swap_rows() Swaps the rows in the matrix.
- matrix.swap_columns() Swaps the columns in the matrix.
- matrix.fill() Fills a rectangular area of the matrix defined by the indices from_column to to_column.
- matrix.copy() Creates a new matrix which is a copy of the original.
- matrix.submatrix() Extracts a submatrix within the specified indices.
- matrix.reverse() Reverses the order of rows and columns in the matrix. The first row and first column become the last, and the last become the first.
- matrix.reshape() Rebuilds the matrix to rows x cols dimensions.
- matrix.concat() Append one matrix to another.
- matrix.sum() Returns a new matrix resulting from the sum of two matrices, or of a matrix and a scalar (a numerical value).
- matrix.diff() Returns a new matrix resulting from the subtraction between matrices, or of matrix and a scalar (a numerical value).
- matrix.mult() Returns a new matrix resulting from the product between the matrices, or between a matrix and a scalar (a numerical value), or between a matrix and a vector (an array of values).
- matrix.sort() Rearranges the rows in the id matrix following the sorted order of the values in the column.
- matrix.avg() Calculates the average of all elements in the matrix.
- matrix.max() Returns the largest value from the matrix elements.
- matrix.min() Returns the smallest value from the matrix elements.
- matrix.median() Calculates the median ("the middle" value) of matrix elements.
- matrix.mode() Calculates the mode of the matrix, which is the most frequently occurring value from the matrix
 elements. When there are multiple values occurring equally frequently, the function returns the smallest of those
 values.
- matrix.pow() Calculates the product of the matrix by itself power times.
- matrix.det() Returns the determinant of a square matrix.

- matrix.transpose() Creates a new, transposed version of the matrix by interchanging the row and column index of
 each element.
- matrix.pinv() Returns the pseudoinverse of a matrix.
- matrix.inv() Returns the inverse of a square matrix.
- matrix.rank() Calculates the rank of the matrix.
- matrix.trace() Calculates the trace of a matrix (the sum of the main diagonal's elements).
- matrix.eigenvalues() Returns an array containing the eigenvalues of a square matrix.
- matrix.eigenvectors() Returns a matrix of eigenvectors, in which each column is an eigenvector of the matrix.
- matrix.kron() Returns the Kronecker product for the two matrices.
- matrix.is_zero() Determines if all elements of the matrix are zero.
- matrix.is_identity() Determines if a matrix is an identity matrix (elements with ones on the main diagonal and zeros elsewhere).
- matrix.is_binary() Determines if the matrix is binary (when all elements of the matrix are 0 or 1).
- matrix.is_symmetric() Determines if a square matrix is symmetric (elements are symmetric with respect to the main diagonal).
- matrix.is_antisymmetric() Determines if a matrix is antisymmetric (its transpose equals its negative).
- matrix.is_diagonal() Determines if the matrix is diagonal (all elements outside the main diagonal are zero).
- matrix.is_antidiagonal() Determines if the matrix is anti-diagonal (all elements outside the secondary diagonal are zero).
- matrix.is_triangular() Determines if the matrix is triangular (if all elements above or below the main diagonal are zero).
- matrix.is_stochastic() Determines if the matrix is stochastic.
- matrix.is_square() Determines if the matrix is square (it has the same number of rows and columns).

Added a new parameter for the strategy() function:

• risk_free_rate - The risk-free rate of return is the annual percentage change in the value of an investment with minimal or zero risk, used to calculate the Sharpe and Sortino ratios.

8.3.10 March 2022

New array functions were added:

- array.sort_indices() returns an array of indices which, when used to index the original array, will access its elements in their sorted order.
- array.percentrank() returns the percentile rank of a value in the array.
- array.percentile_nearest_rank() returns the value for which the specified percentage of array values (percentile) are less than or equal to it, using the nearest-rank method.
- array.percentile_linear_interpolation() returns the value for which the specified percentage of array values (percentile) are less than or equal to it, using linear interpolation.
- array.abs() returns an array containing the absolute value of each element in the original array.
- array.binary_search() returns the index of the value, or -1 if the value is not found.

8.3. 2022 633

- array.binary_search_leftmost() returns the index of the value if it is found or the index of the next smallest element to the left of where the value would lie if it was in the array.
- array.binary_search_rightmost() returns the index of the value if it is found or the index of the element to the right of where the value would lie if it was in the array.

Added a new optional nth parameter for the array.min() and array.max() functions.

Added index in for..in operator. It tracks the current iteration's index.

Table merging and cell tooltips

- It is now possible to merge several cells in a table. A merged cell doesn't have to be a header: you can merge cells in any direction, as long as the resulting cell doesn't affect any already merged cells and doesn't go outside of the table's bounds. Cells can be merged with the new table.merge_cells() function.
- Tables now support tooltips, floating labels that appear when you hover over a table's cell. To add a tooltip, pass a string to the tooltip argument of the table.cell() function or use the new table.cell_set_tooltip() function.

8.3.11 February 2022

Added templates and the ability to create arrays via templates. Instead of using one of the array.new_*() functions, a template function array.new<type> can be used. In the example below, we use this functionality to create an array filled with float values:

```
//@version=5
indicator("array.new<float> example")
length = 5
var a = array.new<float>(length, close)
if array.size(a) == length
    array.remove(a, 0)
    array.push(a, close)
plot(array.sum(a) / length, "SMA")
```

New functions were added:

- timeframe.in_seconds(timeframe) converts the timeframe passed to the timeframe argument into seconds.
- input.text area() adds multiline text input area to the Script settings.
- strategy.closedtrades.entry_id() returns the id of the closed trade's entry.
- strategy.closedtrades.exit_id() returns the id of the closed trade's exit.
- strategy.opentrades.entry_id() returns the id of the open trade's entry.

8.3.12 January 2022

Added new functions to clone drawings:

- line.copy()
- label.copy()
- box.copy()

8.4 2021

8.4.1 December 2021

Linefills

The space between lines drawn in Pine ScriptTM can now be filled! We've added a new linefill drawing type, along with a number of functions dedicated to manipulating it. Linefills are created by passing two lines and a color to the linefill.new() function, and their behavior is based on the lines they're tied to: they extend in the same direction as the lines, move when their lines move, and are deleted when one of the two lines is deleted.

New linefill-related functions:

- array.new_linefill()
- linefill()
- linefill.delete()
- linefill.get line1()
- linefill.get_line2()
- linefill.new()
- linefill.set color()
- linefill.all()

New functions for string manipulation

Added a number of new functions that provide more ways to process strings, and introduce regular expressions to Pine ScriptTM:

- str.contains(source, str) Determines if the source string contains the str substring.
- str.pos(source, str) Returns the position of the str string in the source string.
- str.substring(source, begin_pos, end_pos) Extracts a substring from the source string.
- str.replace(source, target, replacement, occurrence) Contrary to the existing str.replace_all() function, str.replace() allows the selective replacement of a matched substring with a replacement string.
- str.lower(source) and str.upper(source) Convert all letters of the source string to lower or upper case:
- str.startswith(source, str) and str.endswith(source, str) Determine if the source string starts or ends with the str substring.
- str.match(source, regex) Extracts the substring matching the specified regular expression.

8.4. 2021 635

Textboxes

Box drawings now supports text. The box.new() function has five new parameters for text manipulation: text, text_size, text_color, text_valign, and text_halign. Additionally, five new functions to set the text properties of existing boxes were added:

- box.set_text()
- box.set text color()
- box.set_text_size()
- box.set_text_valign()
- box.set_text_halign()

New built-in variables

Added new built-in variables that return the bar_index and time values of the last bar in the dataset. Their values are known at the beginning of the script's calculation:

- last bar index Bar index of the last chart bar.
- last_bar_time UNIX time of the last chart bar.

New built-in source variable:

• hlcc4 - A shortcut for (high + low + close + close) /4. It averages the high and low values with the double-weighted close.

8.4.2 November 2021

for...in

Added a new for...in operator to iterate over all elements of an array:

Function overloads

Added function overloads. Several functions in a script can now share the same name, as long one of the following conditions is true:

• Each overload has a different number of parameters:

• When overloads have the same number of parameters, all parameters in each overload must be explicitly typified, and their type combinations must be unique:

```
//@version=5
   indicator("Function overload")
2
3
   // Accepts both 'int' and 'float' values - any 'int' can be automatically cast to
4
   →'float'
   mult(float x1, float x2) =>
       x1 * x2
6
   // Returns a 'bool' value instead of a number
   mult(bool x1, bool x2) =>
       x1 and x2 ? true : false
10
11
   mult(string x1, string x2) =>
12
       str.tonumber(x1) * str.tonumber(x2)
13
   // Has three parameters, so explicit types are not required
15
   mult(x1, x2, x3) =>
16
       x1 * x2 * x3
17
18
   plot(mult(7, 4))
19
   plot(mult(7.5, 4.2))
20
   plot(mult(true, false) ? 1 : 0)
21
  plot(mult("5", "6"))
   plot(mult(7, 4, 2))
```

8.4. 2021 637

Currency conversion

Added a new *currency* argument to most request.*() functions. If specified, price values returned by the function will be converted from the source currency to the target currency. The following functions are affected:

- request.dividends()
- request.earnings()
- request.financial()
- request.security()

8.4.3 October 2021

Pine ScriptTM v5 is here! This is a list of the **new** features added to the language, and a few of the **changes** made. See the Pine ScriptTM v5 Migration guide for a complete list of the **changes** in v5.

New features

Libraries are a new type of publication. They allow you to create custom functions for reuse in other scripts. See this manual's page on *Libraries*.

Pine ScriptTM now supports switch structures! They provide a more convenient and readable alternative to long ternary operators and if statements.

while loops are here! They allow you to create a loop that will only stop when its controlling condition is false, or a break command is used in the loop.

New built-in array variables are maintained by the Pine ScriptTM runtime to hold the IDs of all the active objects of the same type drawn by your script. They are label.all, line.all, box.all and table.all.

The runtime.error() function makes it possible to halt the execution of a script and display a runtime error with a custom message. You can use any condition in your script to trigger the call.

Parameter definitions in user-defined functions can now include a default value: a function defined as f(x = 1) = x will return 1 when called as f(x), i.e., without providing an argument for its x parameter.

New variables and functions provide better script visibility on strategy information:

- strategy.closedtrades.entry_price() and strategy.opentrades.entry_price()
- strategy.closedtrades.entry_bar_index() and strategy.opentrades.entry_bar_index()
- strategy.closedtrades.entry_time() and strategy.opentrades.entry_time()
- strategy.closedtrades.size() and strategy.opentrades.size()
- strategy.closedtrades.profit() and strategy.opentrades.profit()
- strategy.closedtrades.commission() and strategy.opentrades.commission()
- strategy.closedtrades.max_runup() and strategy.opentrades.max_runup()
- $\bullet \ \ strategy.closed trades.max_drawdown() \ \ \textbf{and} \ \ strategy.open trades.max_drawdown()$
- strategy.closedtrades.exit price()
- strategy.closedtrades.exit_bar_index()
- strategy.closedtrades.exit_time()
- strategy.convert_to_account()

- strategy.convert_to_symbol()
- strategy.account currency

A new earnings.standardized constant for the request.earnings() function allows requesting standardized earnings data.

A v4 to v5 converter is now included in the Pine ScriptTM Editor. See the Pine ScriptTM v5 Migration guide for more information on converting your scripts to v5.

The Reference Manual now includes the systematic mention of the form and type (e.g., "simple int") required for each function parameter.

The *User Manual* was reorganized and new content was added.

Changes

Many built-in variables, functions and function arguments were renamed or moved to new namespaces in v5. The venerable study(), for example, is now indicator(), and security() is now request.security(). New namespaces now group related functions and variables together. This consolidation implements a more rational nomenclature and provides an orderly space to accommodate the many additions planned for Pine ScriptTM.

See the Pine ScriptTM v5 Migration guide for a complete list of the **changes** made in v5.

8.4.4 September 2021

New parameter has been added for the dividends (), earnings (), financial (), quandl (), security (), and splits () functions:

• ignore_invalid_symbol - determines the behavior of the function if the specified symbol is not found: if false, the script will halt and return a runtime error; if true, the function will return na and execution will continue.

8.4.5 July 2021

tostring now accepts "bool" and "string" types.

New argument for time and time_close functions was added:

• timezone - timezone of the session argument, can only be used when a session is specified. Can be written out in GMT notation (e.g. "GMT-5") or as an IANA time zone database name (e.g. "America/New_York").

It is now possible to place a drawing object in the future with xloc = xloc.bar_index.

New argument for study and strategy functions was added:

• explicit_plot_zorder - specifies the order in which the indicator's plots, fills, and hlines are rendered. If true, the plots will be drawn based on the order in which they appear in the indicator's code, each newer plot being drawn above the previous ones.

8.4. 2021 639

8.4.6 June 2021

New variable was added:

• barstate.islastconfirmedhistory - returns true if script is executing on the dataset's last bar when market is closed, or script is executing on the bar immediately preceding the real-time bar, if market is open. Returns false otherwise.

New function was added:

• round_to_mintick (x) - returns the value rounded to the symbol's mintick, i.e. the nearest value that can be divided by syminfo.mintick, without the remainder, with ties rounding up.

Expanded tostring() functionality. The function now accepts three new formatting arguments:

- format.mintick to format to tick precision.
- format.volume to abbreviate large values.
- format.percent to format percentages.

8.4.7 May 2021

Improved backtesting functionality by adding the Leverage mechanism.

Added support for table drawings and functions for working with them. Tables are unique objects that are not anchored to specific bars; they float in a script's space, independently of the chart bars being viewed or the zoom factor used. For more information, see the *Tables* User Manual page.

New functions were added:

- color.rgb (red, green, blue, transp) creates a new color with transparency using the RGB color model
- color.from_gradient(value, bottom_value, top_value, bottom_color, top_color) returns color calculated from the linear gradient between bottom_color to top_color.
- color.r(color), color.g(color), color.b(color), color.t(color) retrieves the value of one of the color components.
- array.from() takes a variable number of arguments with one of the types: int, float, bool, string, label, line, color, box, table and returns an array of the corresponding type.

A new box drawing has been added to Pine ScriptTM, making it possible to draw rectangles on charts using the Pine ScriptTM syntax. For more details see the Pine ScriptTM reference and the *Lines and boxes* User Manual page.

The color.new function can now accept series and input arguments, in which case, the colors will be calculated at runtime. For more information about this, see our *Colors* User Manual page.

8.4.8 April 2021

New math constants were added:

- math.pi is a named constant for Archimedes' constant. It is equal to 3.1415926535897932.
- math.phi is a named constant for the golden ratio. It is equal to 1.6180339887498948.
- math.rphi is a named constant for the golden ratio conjugate. It is equal to 0.6180339887498948.
- math.e is a named constant for Euler's number. It is equal to 2.7182818284590452.

New math functions were added:

- round (x, precision) returns the value of x rounded to the nearest integer, with ties rounding up. If the precision parameter is used, returns a float value rounded to that number of decimal places.
- median (source, length) returns the median of the series.
- mode (source, length) returns the mode of the series. If there are several values with the same frequency, it returns the smallest value.
- range (source, length) returns the difference between the min and max values in a series.
- todegrees (radians) returns an approximately equivalent angle in degrees from an angle measured in radians
- toradians (degrees) returns an approximately equivalent angle in radians from an angle measured in degrees.
- random(min, max, seed) returns a pseudo-random value. The function will generate a different sequence of values for each script execution. Using the same value for the optional seed argument will produce a repeatable sequence.

New functions were added:

- session.ismarket returns true if the current bar is a part of the regular trading hours (i.e. market hours), false otherwise.
- session.ispremarket returns true if the current bar is a part of the pre-market, false otherwise.
- session.ispostmarket returns true if the current bar is a part of the post-market, false otherwise.
- str.format converts the values to strings based on the specified formats. Accepts certain number modifiers: integer, currency, percent.

8.4.9 March 2021

New assignment operators were added:

- += addition assignment
- -= subtraction assignment
- *= multiplication assignment
- /= division assignment
- %= modulus assignment

New parameters for inputs customization were added:

- inline combines all the input calls with the same inline value in one line.
- group creates a header above all inputs that use the same group string value. The string is also used as the header text
- tooltip adds a tooltip icon to the Inputs menu. The tooltip string is shown when hovering over the tooltip icon.

New argument for fill function was added:

• fillgaps - controls whether fills continue on gaps when one of the plot calls returns an na value.

A new keyword was added:

varip - is similar to the var keyword, but variables declared with varip retain their values between the updates
of a real-time bar.

8.4. 2021 641

New functions were added:

- tonumber () converts a string value into a float.
- time_close() returns the UNIX timestamp of the close of the current bar, based on the resolution and session that is passed to the function.
- dividends () requests dividends data for the specified symbol.
- earnings () requests earnings data for the specified symbol.
- splits () requests splits data for the specified symbol.

New arguments for the study() function were added:

- resolution_gaps fills the gaps between values fetched from higher timeframes when using resolution.
- format.percent formats the script output values as a percentage.

8.4.10 February 2021

New variable was added:

• time_tradingday - the beginning time of the trading day the current bar belongs to.

8.4.11 January 2021

The following functions now accept a series length parameter:

- bb()
- bbw()
- cci()
- cmo()
- cog()
- correlation()
- dev()
- falling()
- mfi()
- percentile_linear_interpolation()
- percentile_nearest_rank()
- percentrank()
- rising()
- roc()
- stdev()
- stoch()
- variance()
- wpr()

A new type of alerts was added - script alerts. More information can be found in our Help Center.

8.5 2020

8.5.1 December 2020

New array types were added:

array.new_line()array.new_label()array.new_string()

New functions were added:

- str.length() returns number of chars in source string.
- array.join() concatenates all of the elements in the array into a string and separates these elements with the specified separator.
- str.split() splits a string at a given substring separator.

8.5.2 November 2020

• New max_labels_count and max_lines_count parameters were added to the study and strategy functions. Now you can manage the number of lines and labels by setting values for these parameters from 1 to 500.

New function was added:

• array.range() - return the difference between the min and max values in the array.

8.5.3 October 2020

The behavior of rising() and falling() functions have changed. For example, rising(close, 3) is now calculated as following:

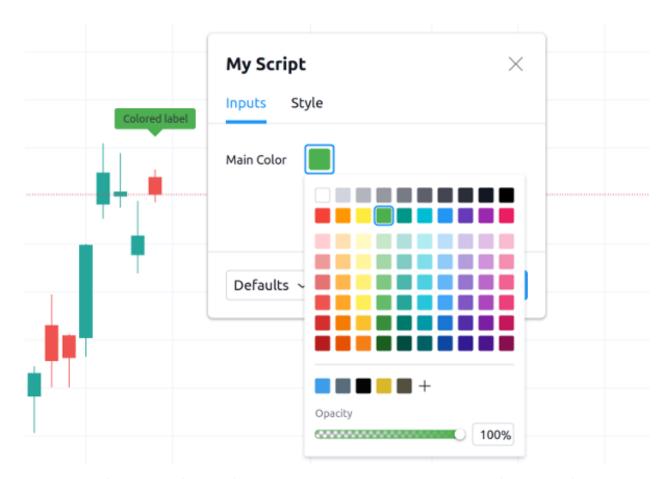
```
close[0] > close[1] and close[1] > close[2] and close[2] > close[3]
```

8.5.4 September 2020

Added support for input.color to the input () function. Now you can provide script users with color selection through the script's "Settings/Inputs" tab with the same color widget used throughout the TradingView user interface. Learn more about this feature in our blog

```
//@version=4
study("My Script", overlay = true)
color c_labelColor = input(color.green, "Main Color", input.color)
var l = label.new(bar_index, close, yloc = yloc.abovebar, text = "Colored label")
label.set_x(l, bar_index)
label.set_color(l, c_labelColor)
```

8.5. 2020 643



Added support for arrays and functions for working with them. You can now use the powerful new array feature to build custom datasets. See our User Manual page on arrays and our blog

```
//@version=4
study("My Script")
a = array.new_float(0)
for i = 0 to 5
    array.push(a, close[i] - open[i])
plot(array.get(a, 4))
```

The following functions now accept a series length parameter. Learn more about this feature in our blog:

- alma()
- change()
- highest()
- highestbars()
- linreg()
- lowest()
- lowestbars()
- mom()
- sma()
- sum()

- vwma()
- wma()

```
//@version=4
study("My Script", overlay = true)
length = input(10, "Length", input.integer, minval = 1, maxval = 100)
avgBar = avg(highestbars(length), lowestbars(length))
float dynLen = nz(abs(avgBar) + 1, length)
dynSma = sma(close, int(dynLen))
plot(dynSma)
```

8.5.5 August 2020

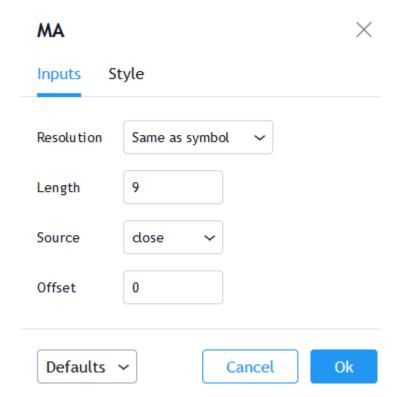
• Optimized script compilation time. Scripts now compile 1.5 to 2 times faster.

8.5.6 July 2020

• Minor bug fixes and improvements.

8.5.7 June 2020

• New resolution parameter was added to the study function. Now you can add MTF functionality to scripts and decide the timeframe you want the indicator to run on.



Please note that you need to reapply the indicator in order for the *resolution* parameter to appear.

8.5. 2020 645

• The tooltip argument was added to the label.new function along with the label.set_tooltip function:

```
//@version=4
study("My Script", overlay=true)
var l=label.new(bar_index, close, yloc=yloc.abovebar, text="Label")
label.set_x(1,bar_index)
label.set_tooltip(1, "Label Tooltip")
```



- Added an ability to create alerts on strategies.
- A new function line.get_price() can be used to determine the price level at which the line is located on a certain bar.
- New label styles allow you to position the label pointer in any direction.



• Find and Replace was added to Pine Editor. To use this, press CTRL+F (find) or CTRL+H (find and replace).



• timezone argument was added for time functions. Now you can specify timezone for second, minute, hour, year, month, dayofmonth, dayofweek functions:

```
//@version=4
study("My Script")
plot(hour(1591012800000, "GMT+1"))
```

• syminfo.basecurrency variable was added. Returns the base currency code of the current symbol. For EURUSD symbol returns EUR.

8.5. 2020 647

8.5.8 May 2020

- else if statement was added
- The behavior of security () function has changed: the expression parameter can be series or tuple.

8.5.9 April 2020

New function was added:

• quandl () - request quandl data for a symbol

8.5.10 March 2020

New function was added:

• financial() - request financial data for a symbol

New functions for common indicators were added:

- cmo () Chande Momentum Oscillator
- mfi() Money Flow Index
- bb () Bollinger Bands
- bbw () Bollinger Bands Width
- kc() Keltner Channels
- kcw() Keltner Channels Width
- dmi() DMI/ADX
- wpr() Williams % R
- hma () Hull Moving Average
- supertrend() SuperTrend

Added a detailed description of all the fields in the Strategy Tester Report.

8.5.11 February 2020

- New Pine ScriptTM indicator VWAP Anchored was added. Now you can specify the time period: Session, Month, Week Year
- Fixed a problem with calculating percentrank function. Now it can return a zero value, which did not happen before due to an incorrect calculation.
- The default transparency parameter for the plot (), plotshape (), and plotchar () functions is now 0%.
- For the functions plot(), plotshape(), plotchar(), plotbar(), plotcandle(), plotarrow(), you can set the display parameter, which controls the display of the plot. The following values can be assigned to it:
 - display.none the plot is not displayed
 - display.all the plot is displayed (Default)

• The textalign argument was added to the label.new function along with the label.set_textalign function. Using those, you can control the alignment of the label's text:

8.5.12 January 2020

New built-in variables were added:

- iii Intraday Intensity Index
- wvad Williams Variable Accumulation/Distribution
- wad Williams Accumulation/Distribution
- obv On Balance Volume
- pvt Price-Volume Trend
- nvi Negative Volume Index
- pvi Positive Volume Index

New parameters were added for strategy.close():

- qty the number of contracts/shares/lots/units to exit a trade with
- qty_percent defines the percentage of entered contracts/shares/lots/units to exit a trade with
- comment addtional notes on the order

New parameter was added for strategy.close_all:

• comment - additional notes on the order

8.6 2019

8.6.1 December 2019

· Warning messages were added.

For example, if you don't specify exit parameters for strategy.exit - profit, limit, loss, stop or one of the following pairs: $trail_offset$ and $trail_price$ / $trail_points$ - you will see a warning message in the console in the Pine ScriptTM editor.

Increased the maximum number of arguments in max, min, avg functions. Now you can use up to ten arguments
in these functions.

8.6.2 October 2019

- plotchar() function now supports most of the Unicode symbols:
- New bordercolor argument of the plotcandle () function allows you to change the color of candles' borders:

8.6. 2019 649

- New variables added:
 - syminfo.description returns a description of the current symbol
 - syminfo.currency returns the currency code of the current symbol (EUR, USD, etc.)
 - syminfo.type returns the type of the current symbol (stock, futures, index, etc.)

8.6.3 September 2019

New parameters to the strategy function were added:

- process_orders_on_close allows the broker emulator to try to execute orders after calculating the strategy at the bar's close
- close_entries_rule allows to define the sequence used for closing positions

Some fixes were made:

- fill() function now works correctly with na as the color parameter value
- sign () function now calculates correctly for literals and constants

str.replace_all(source, target, replacement) function was added. It replaces each occurrence of a target string in the source string with a replacement string

8.6.4 July-August 2019

New variables added:

- timeframe.isseconds returns true when current resolution is in seconds
- timeframe.isminutes returns true when current resolution is in minutes
- time close returns the current bar's close time

The behavior of some functions, variables and operators has changed:

- The time variable returns the correct open time of the bar for more special cases than before
- An optional seconds parameter of the timestamp () function allows you to set the time to within seconds
- security() function:
 - Added the possibility of requesting resolutions in seconds:
 - 1, 5, 15, 30 seconds (chart resolution should be less than or equal to the requested resolution)
 - Reduced the maximum value that can be requested in some of the other resolutions:

```
from 1 to 1440 minutes
from 1 to 365 days
from 1 to 52 weeks
from 1 to 12 months
```

• Changes to the evaluation of ternary operator branches:

In Pine ScriptTM v3, during the execution of a ternary operator, both its branches are calculated, so when this script is added to the chart, a long position is opened, even if the long() function is not called:

8.6.5 June 2019

- Support for drawing objects. Added label and line drawings
- · var keyword for one time variable initialization
- Type system improvements:
 - series string data type
 - functions for explicit type casting
 - syntax for explicit variable type declaration
 - new *input* type forms
- Renaming of built-ins and a version 3 to 4 converter utility
- max_bars_back function to control series variables internal history buffer sizes
- Pine ScriptTM documentation versioning

8.7 2018

8.7.1 October 2018

• To increase the number of indicators available to the whole community, Invite-Only scripts can now be published by Premium users only.

8.7.2 April 2018

Improved the Strategy Tester by reworking the Maximum Drawdown calculation formula.

8.8 2017

8.8.1 August 2017

• With the new argument show_last in the plot-type functions, you can restrict the number of bars that the plot is displayed on.

8.8.2 June 2017

• A major script publishing improvement: it is now possible to update your script without publishing a new one via the Update button in the publishing dialog.

8.7. 2018 651

8.8.3 May 2017

• Expanded the type system by adding a new type of constants that can be calculated during compilation.

8.8.4 April 2017

- Expanded the keyword argument functionality: it is now possible to use keyword arguments in all built-in functions.
- A new barstate.isconfirmed variable has been added to the list of variables that return bar status. It lets you create indicators that are calculated based on the closed bars only.
- The options argument for the input () function creates an input with a set of options defined by the script's author.

8.8.5 March 2017

- Pine ScriptTM v3 is here! Some important changes:
 - Changes to the default behavior of the security() function: it can no longer access the future data by default. This can be changes with the lookahead parameter.
 - An implicit conversion of boolean values to numeric values was replaced with an implicit conversion of numeric values (integer and float) to boolean values.
 - Self-referenced and forward-referenced variables were removed. Any PineScript code that used those language constructions can be equivalently rewritten using mutable variables.

8.8.6 February 2017

- Several improvements to the strategy tester and the strategy report:
 - New Buy & Hold equity graph a new graph that lets you compare performance of your strategy versus a
 "buy and hold", i.e if you just bought a security and held onto it without trading.
 - Added percentage values to the absolute currency values.
 - Added Buy & Hold Return to display the final value of Buy & Hold Equity based on last price.
 - Added Sharpe Ratio it shows the relative effectiveness of the investment portfolio (security), a measure
 that indicates the average return minus the risk-free return divided by the standard deviation of return on an
 investment.
 - Slippage lets you simulate a situation when orders are filled at a worse price than expected. It can be set through the Properties dialog or through the slippage argument in the strategy() function.
 - Commission allows yot to add commission for placed orders in percent of order value, fixed price or per contract. The amount of commission paid is shown in the Commission Paid field. The commission size and its type can be set through the Properties dialog or through the commission_type and commission_value arguments in the strategy() function.

8.9 2016

8.9.1 December 2016

• Added invite-only scripts. The invite-only indicators are visible in the Community Scripts, but nobody can use them without explicit permission from the author, and only the author can see the source code.

8.9.2 October 2016

• Introduced indicator revisions. Each time an indicator is saved, it gets a new revision, and it is possible to easily switch to any past revision from the Pine Editor.

8.9.3 September 2016

• It is now possible to publish indicators with protected source code. These indicators are available in the public Script Library, and any user can use them, but only the author can see the source code.

8.9.4 July 2016

• Improved the behavior of the fill () function: one call can now support several different colors.

8.9.5 March 2016

• Color type variables now have an additional parameter to set default transparency. The transparency can be set with the color.new() function, or by adding an alpha-channel value to a hex color code.

8.9.6 February 2016

- Added for loops and keywords break and continue.
- Pine ScriptTM now supports mutable variables! Use the := operator to assign a new value to a variable that has already been defined.
- · Multiple improvements and bug fixes for strategies.

8.9.7 January 2016

• A new alertcondition () function allows for creating custom alert conditions in Pine ScriptTM-based indicators.

8.9. 2016 653

8.10 2015

8.10.1 October 2015

• Pine has graduated to v2! The new version of Pine ScriptTM added support for if statements, making it easier to write more readable and concise code.

8.10.2 September 2015

Added backtesting functionality to Pine ScriptTM. It is now possible to create trading strategies, i.e. scripts that can
send, modify and cancel orders to buy or sell. Strategies allow you to perform backtesting (emulation of strategy
trading on historical data) and forward testing (emulation of strategy trading on real-time data) according to your
algorithms. Detailed information about the strategy's calculations and the order fills can be seen in the newly added
Strategy Tester tab.

8.10.3 July 2015

• A new editable parameter allows hiding the plot from the Style menu in the indicator settings so that it is not possible to edit its style. The parameter has been added to all the following functions: all plot-type functions, barcolor(), bgcolor(), hline(), and fill().

8.10.4 June 2015

• Added two new functions to display custom barsets using PineScipt: plotbar() and plotcandle().

8.10.5 April 2015

- Added two new shapes to the plotshape () function: shape.labelup and shape.labeldown.
- PineScipt Editor has been improved and moved to a new panel at the bottom of the page.
- Added a new step argument for the input () function, allowing to specify the step size for the indicator's inputs.

8.10.6 March 2015

 Added support for inputs with the source type to the input () function, allowing to select the data source for the indicator's calculations from its settings.

8.10.7 February 2015

- Added a new text argument to plotshape () and plotchar () functions.
- Added four new shapes to the plotshape() function: shape.arrowup, shape.arrowdown, shape.square, shape.diamond.

8.11 2014

8.11.1 August 2014

 Improved the script sharing capabilities, changed the layout of the Indicators menu and separated published scripts from ideas.

8.11.2 July 2014

- Added three new plotting functions, plotshape(), plotchar(), and plotarrow() for situations when you need to highlight specific bars on a chart without drawing a line.
- Integrated QUANDL data into Pine ScriptTM. The data can be accessed by passing the QUANDL ticker to the security function.

8.11.3 June 2014

Added Pine ScriptTM sharing, enabling programmers and traders to share their scripts with the rest of the TradingView community.

8.11.4 April 2014

Added line wrapping.

8.11.5 February 2014

- Added support for inputs, allowing users to edit the indicator inputs through the properties window, without needing to edit the Pine script.
- · Added self-referencing variables.
- Added support for multiline functions.
- Implemented the type-casting mechanism, automatically casting constant and simple float and int values to series when it is required.
- Added several new functions and improved the existing ones:
 - barssince() and valuewhen() allow you to check conditions on historical data easier.
 - The new barcolor () function lets you specify a color for a bar based on filling of a certain condition.
 - Similar to the barcolor () function, the bgcolor () function changes the color of the background.
 - Reworked the security () function, further expanding its functionality.
 - Improved the fill () function, enabling it to be used more than once in one script.
 - Added the round () function to round and convert float values to integers.

8.11. 2014 655

8.12 2013

• The first version of Pine ScriptTM is introduced to all TradingView users, initially as an open beta, on December 13th.

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NINE

MIGRATION GUIDES



9.1 To Pine Script™ version 5

- Introduction
- v4 to v5 converter
- Renamed functions and variables
- Renamed function parameters
- Removed an `rsi()` overload
- Reserved keywords
- Removed `iff()` and `offset()`
- Split of `input()` into several functions
- Some function parameters now require built-in arguments
- Deprecated the 'transp' parameter
- Changed the default session days for `time()` and `time_close()`
- `strategy.exit()` now must do something
- Common script conversion errors
- All variable, function, and parameter name changes

9.1.1 Introduction

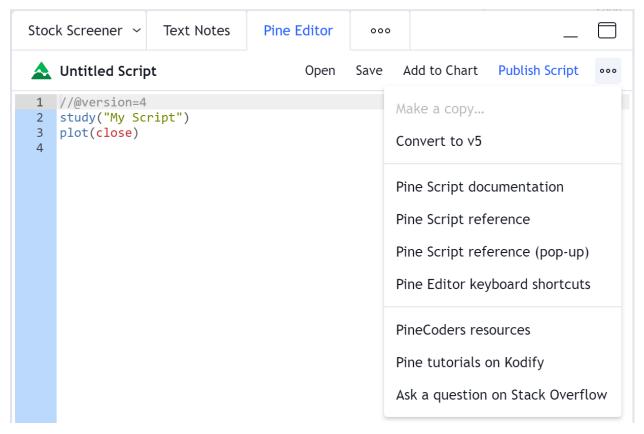
This guide documents the **changes** made to Pine ScriptTM from v4 to v5. It will guide you in the adaptation of existing Pine ScriptTM v5. See our *Release notes* for a list of the **new** features in Pine ScriptTM v5.

The most frequent adaptations required to convert older scripts to v5 are:

- Changing study() for indicator() (the function's signature has not changed).
- Renaming built-in function calls to include their new namespace (e.g., highest() in v4 becomes ta.highest() in v5).
- Restructuring inputs to use the more specialized input.*() functions.
- Eliminating uses of the deprecated transp parameter by using color.new() to simultaneously define color and transparency for use with the color parameter.
- If you used the resolution and resolution_gaps parameters in v4's study(), they will require changing to timeframe and timeframe_gaps in v5's indicator().

9.1.2 v4 to v5 converter

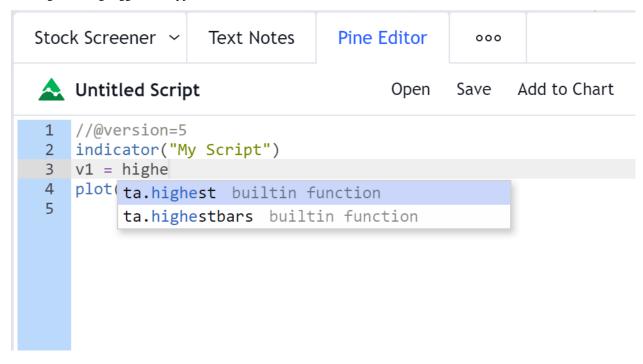
The Pine Editor includes a utility to automatically convert v4 scripts to v5. To access it, open a script with // @version=4 in it and select the "Convert to v5" option in the "More" menu identified by three dots at the top-right of the Editor's pane:



Not all scripts can be automatically converted from v4 to v5. If you want to convert the script manually or if your indicator returns a compilation error after conversion, use the following sections to determine how to complete the conversion. A list of some errors you can encounter during the automatic conversion and how to fix them can be found in the Common script conversion errors section of this guide.

9.1.3 Renamed functions and variables

For clarity and consistency, many built-in functions and variables were renamed in v5. The inclusion of v4 function names in a new namespace is the cause of most changes. For example, the sma() function in v4 is moved to the ta. namespace in v5: ta.sma(). Remembering the new namespaces is not necessary; if you type the older name of a function without its namespace in the Editor and press the 'Auto-complete' hotkey (Ctrl + Space, or Cmd + Space on MacOS), a popup showing matching suggestions appears:



Not counting functions moved to new namespaces, only two functions have been renamed:

- study () is now indicator().
- tickerid() is now ticker.new().

The full list of renamed functions and variables can be found in the All variable, function, and parameter name changes section of this guide.

9.1.4 Renamed function parameters

The parameter names of some built-in functions were changed to improve the nomenclature. This has no bearing on most scripts, but if you used these parameter names when calling functions, they will require adaptation. For example, we have standardized all mentions:

```
// Valid in v4. Not valid in v5.
timev4 = time(resolution = "1D")
// Valid in v5.
timev5 = time(timeframe = "1D")
// Valid in v4 and v5.
timeBoth = time("1D")
```

The full list of renamed function parameters can be found in the All variable, function, and parameter name changes section of this guide.

9.1.5 Removed an 'rsi()' overload

In v4, the rsi() function had two different overloads:

- rsi(series float, simple int) for the normal RSI calculation, and
- rsi (series float, series float) for an overload used in the MFI indicator, which did a calculation equivalent to 100.0 (100.0 / (1.0 + arg1 / arg2)).

This caused a single built-in function to behave in two very different ways, and it was difficult to distinguish which one applied because it depended on the type of the second argument. As a result, a number of indicators misused the function and were displaying incorrect results. To avoid this, the second overload was removed in v5.

The ta.rsi() function in v5 only accepts a "simple int" argument for its length parameter. If your v4 code used the now deprecated overload of the function with a float second argument, you can replace the whole rsi() call with the following formula, which is equivalent:

```
100.0 - (100.0 / (1.0 + arg1 / arg2))
```

Note that when your v4 code used a "series int" value as the second argument to rsi(), it was automatically cast to "series float" and the second overload of the function was used. While this was syntactically correct, it most probably did **not** yield the result you expected. In v5, ta.rsi() requires a "simple int" for the argument to length, which precludes dynamic (or "series") lengths. The reason for this is that RSI calculations use the ta.rma() moving average, which is similar to ta.ema() in that it relies on a length-dependent recursive process using the values of previous bars. This makes it impossible to achieve correct results with a "series" length that could vary bar to bar.

If your v4 code used a length that was "const int", "input int" or "simple int", no changes are required.

9.1.6 Reserved keywords

A number of words are reserved and cannot be used for variable or function names. They are: catch, class, do, ellipse, in, is, polygon, range, return, struct, text, throw, try. If your v4 indicator uses any of these, rename your variable or function for the script to work in v5.

9.1.7 Removed 'iff()' and 'offset()'

The iff() and offset() functions have been removed. Code using the iff() function can be rewritten using the ternary operator:

```
// iff(<condition>, <return_when_true>, <return_when_false>)
// Valid in v4, not valid in v5
barColorIff = iff(close >= open, color.green, color.red)
// <condition> ? <return_when_true> : <return_when_false>
// Valid in v4 and v5
barColorTernary = close >= open ? color.green : color.red
```

Note that the ternary operator is evaluated "lazily"; only the required value is calculated (depending on the condition's evaluation to true or false). This is different from iff(), which always evaluated both values but returned only the relevant one

Some functions require evaluation on every bar to correctly calculate, so you will need to make special provisions for these by pre-evaluating them before the ternary:

```
// `iff()` in v4: `highest()` and `lowest()` are calculated on every bar
v1 = iff(close > open, highest(10), lowest(10))
plot(v1)
```

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```
// In v5: forced evaluation on every bar prior to the ternary statement.
h1 = ta.highest(10)
l1 = ta.lowest(10)
v1 = close > open ? h1 : l1
plot(v1)
```

The offset() function was deprecated because the more readable [] operator is equivalent:

```
// Valid in v4. Not valid in v5.
prevClosev4 = offset(close, 1)
// Valid in v4 and v5.
prevClosev5 = close[1]
```

9.1.8 Split of 'input()' into several functions

The v4 input() function was becoming crowded with a plethora of overloads and parameters. We split its functionality into different functions to clear that space and provide a more robust structure to accommodate the additions planned for inputs. Each new function uses the name of the input.* type of the v4 input() call it replaces. E.g., there is now a specialized input.float() function replacing the v4 input(1.0, type = input.float) call. Note that you can still use input (1.0) in v5, but because only input.float() allows for parameters such as minval, maxval, etc., it is more powerful. Also note that input.int() is the only specialized input function that does not use its equivalent v4 input.integer name. The input.* constants have been removed because they were used as arguments for the type parameter, which was deprecated.

To convert, for example, a v4 script using an input of type input.symbol, the input.symbol() function must be used in v5:

```
// Valid in v4. Not valid in v5.
aaplTicker = input("AAPL", type = input.symbol)
// Valid in v5
aaplTicker = input.symbol("AAPL")
```

The input() function persists in v5, but in a simpler form, with less parameters. It has the advantage of automatically detecting input types "bool/color/int/float/string/source" from the argument used for defval:

```
// Valid in v4 and v5.
// While "AAPL" is a valid symbol, it is only a string here because `input.symbol()`

→is not used.
tickerString = input("AAPL", title = "Ticker string")
```

9.1.9 Some function parameters now require built-in arguments

In v4, built-in constants such as plot.style_area used as arguments when calling Pine ScriptTM functions corresponded to pre-defined values of a specific type. For example, the value of barmerge.lookahead_on was true, so you could use true instead of the named constant when supplying an argument to the lookahead parameter in a security() function call. We found this to be a common source of confusion, which caused unsuspecting programmers to produce code yielding unintended results.

In v5, the use of correct built-in named constants as arguments to function parameters requiring them is mandatory:

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```
// Valid in v5: uses a named constant instead of `true`.
request.security(syminfo.tickerid, "1D", close, lookahead = barmerge.lookahead_on)

// Would compile in v4 because `plot.style_columns` was equal to 5.

// Won't compile in v5.
a = 2 * plot.style_columns
plot(a)
```

To convert your script from v4 to v5, make sure you use the correct named built-in constants as function arguments.

9.1.10 Deprecated the 'transp' parameter

The transp= parameter used in the signature of many v4 plotting functions was deprecated because it interfered with RGB functionality. Transparency must now be specified along with the color as an argument to parameters such as color, textcolor, etc. The color.new() or color.rgb() functions will be needed in those cases to join a color and its transparency.

Note that in v4, the bgcolor() and fill() functions had an optional transp parameter that used a default value of 90. This meant that the code below could display Bollinger Bands with a semi-transparent fill between two bands and a semi-transparent backround color where bands cross price, even though no argument is used for the transp parameter in its bgcolor() and fill() calls:

```
//@version=4
study("Bollinger Bands", overlay = true)
[middle, upper, lower] = bb(close, 5, 4)
plot(middle, color=color.blue)
p1PlotID = plot(upper, color=color.green)
p2PlotID = plot(lower, color=color.green)
crossUp = crossover(high, upper)
crossDn = crossunder(low, lower)
// Both `fill()` and `bgcolor()` have a default `transp` of 90
fill(p1PlotID, p2PlotID, color = color.green)
bgcolor(crossUp ? color.green : crossDn ? color.red : na)
```

In v5 we need to explictly mention the 90 transparency with the color, yielding:

9.1.11 Changed the default session days for 'time()' and 'time close()'

The default set of days for session strings used in the time() and time_close() functions, and returned by input.session(), has changed from "23456" (Monday to Friday) to "1234567" (Sunday to Saturday):

```
// On symbols that are traded during weekends, this will behave differently in v4 and \rightarrow v5. t0 = time("1D", "1000-1200") // v5 equivalent of the behavior of `t0` in v4. t1 = time("1D", "1000-1200:23456") // v5 equivalent of the behavior of `t0` in v5. t2 = time("1D", "1000-1200:1234567")
```

This change in behavior should not have much impact on scripts running on conventional markets that are closed during weekends. If it is important for you to ensure your session definitions preserve their v4 behavior in v5 code, add ":23456" to your session strings. See this manual's page on *Sessions* for more information.

9.1.12 'strategy.exit()' now must do something

Gone are the days when the strategy.exit() function was allowed to loiter. Now it must actually have an effect on the strategy by using at least one of the following parameters: profit, limit, loss, stop, or one of the following pairs: trail_offset combined with either trail_price or trail_points. When uses of strategy.exit() not meeting these criteria trigger an error while converting a strategy to v5, you can safely eliminate these lines, as they didn't do anything in your code anyway.

9.1.13 Common script conversion errors

Invalid argument 'style'/'linestyle' in 'plot'/'hline' call

To make this work, you need to change the "int" arguments used for the style and linestyle arguments in plot() and hline() for built-in constants:

```
// Will cause an error during conversion
plotStyle = input(1)
hlineStyle = input(1)
plot(close, style = plotStyle)
hline(100, linestyle = hlineStyle)
// Will work in v5
//@version=5
indicator("")
plotStyleInput = input.string("Line", options = ["Line", "Stepline", "Histogram",
→ "Cross", "Area", "Columns", "Circles"])
hlineStyleInput = input.string("Solid", options = ["Solid", "Dashed", "Dotted"])
plotStyle = plotStyleInput == "Line" ? plot.style_line :
      plotStyleInput == "Stepline" ? plot.style_stepline :
      plotStyleInput == "Histogram" ? plot.style_histogram :
      plotStyleInput == "Cross" ? plot.style_cross :
      plotStyleInput == "Area" ? plot.style_area :
      plotStyleInput == "Columns" ? plot.style_columns :
      plot.style_circles
hlineStyle = hlineStyleInput == "Solid" ? hline.style_solid :
```

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```
hlineStyleInput == "Dashed" ? hline.style_dashed :
    hline.style_dotted

plot(close, style = plotStyle)
hline(100, linestyle = hlineStyle)
```

See the Some function parameters now require built-in arguments section of this guide for more information.

Undeclared identifier 'input.%input name%'

To fix this issue, remove the input.* constants from your code:

```
// Will cause an error during conversion
_integer = input.integer
_bool = input.bool
i1 = input(1, "Integer", _integer)
i2 = input(true, "Boolean", _bool)

// Will work in v5
i1 = input.int(1, "Integer")
i2 = input.bool(true, "Boolean")
```

See the User Manual's page on *Inputs*, and the Some function parameters now require built-in arguments section of this guide for more information.

Invalid argument 'when' in 'strategy.close' call

This is caused by a confusion between strategy.entry() and strategy.close().

The second parameter of strategy.close() is when, which expects a "bool" argument. In v4, it was allowed to use strategy.long an argument because it was a "bool". With v5, however, named built-in constants must be used as arguments, so strategy.long is no longer allowed as an argument to the when parameter.

The strategy.close("Short", strategy.long) call in this code is equivalent to strategy. close("Short"), which is what must be used in v5:

```
// Will cause an error during conversion
if (longCondition)
    strategy.close("Short", strategy.long)
    strategy.entry("Long", strategy.long)

// Will work in v5:
if (longCondition)
    strategy.close("Short")
    strategy.entry("Long", strategy.long)
```

See the Some function parameters now require built-in arguments section of this guide for more information.

Cannot call 'input.int' with argument 'minval'='%value%'. An argument of 'literal float' type was used but a 'const int' is expected

In v4, it was possible to pass a "float" argument to minval when an "int" value was being input. This is no longer possible in v5; "int" values are required for "int" inputs:

```
// Works in v4, will break on conversion because minval is a 'float' value
int_input = input(1, "Integer", input.integer, minval = 1.0)

// Works in v5
int_input = input.int(1, "Integer", minval = 1)
```

See the User Manual's page on *Inputs*, and the Some function parameters now require built-in arguments section of this guide for more information.

9.1.14 All variable, function, and parameter name changes

Removed functions and variables

| v4 | v5 |
|------------------------|-------------------------------|
| input.bool input | Replaced by input.bool() |
| input.colorinput | Replaced by input.color() |
| input.float input | Replaced by input.float() |
| input.integer input | Replaced by input.int() |
| input.resolution input | Replaced by input.timeframe() |
| input.session input | Replaced by input.session() |
| input.source input | Replaced by input.source() |
| input.string input | Replaced by input.string() |
| input.symbol input | Replaced by input.symbol() |
| input.time input | Replaced by input.time() |
| iff() | Use the ?: operator instead |
| offset() | Use the [] operator instead |

Renamed functions and parameters

No namespace change

| v4 | | v5 | |
|------------------------|-------------|----------------------------------|------------|
| study(<>, | resolution, | indicator(<>, | timeframe, |
| resolution_gaps, <>) | | timeframe_gaps, <>) | |
| strategy.entry(long) | | strategy.entry(direction) | |
| strategy.order(long) | | strategy.order(direction) | |
| time(resolution) | | time(timeframe) | |
| time_close(resolution) | | <pre>time_close(timeframe)</pre> | |
| nz(x, y) | | nz(source, replacement) | |

"ta" namespace for technical analysis functions and variables

| v4 | v5 |
|---|--|
| Indicator functions and variables | |
| accdist | ta.accdist |
| alma() | ta.alma() |
| atr() | ta.atr() |
| bb() | ta.bb() |
| bbw() | ta.bbw() |
| cci() | ta.cci() |
| cmo() | ta.cmo() |
| cog() | ta.cog() |
| dmi() | ta.dmi() |
| ema() | ta.ema() |
| hma() | ta.hma() |
| iii | ta.iii |
| kc() | ta.kc() |
| kcw() | ta.kcw() |
| linreg() | ta.linreg() |
| macd() | ta.macd() |
| mfi() | ta.mfi() |
| mom() | ta.mom() |
| nvi | ta.nvi |
| obv | ta.obv |
| pvi | ta.pvi |
| pvt | ta.pvt |
| rma() | ta.rma() |
| roc() | ta.roc() |
| rsi(x, y) | ta.rsi(source, length) |
| sar() | ta.sar() |
| sma() | ta.sma() |
| stoch() | ta.stoch() |
| <pre>supertrend()</pre> | ta.supertrend() |
| swma(x) | ta.swma(source) |
| tr | ta.tr |
| tr() | ta.tr() |
| tsi() | ta.tsi() |
| vwap | ta.vwap |
| vwap(x) | ta.vwap(source) |
| vwma() | ta.vwma() |
| wad | ta.wad |
| wma () | ta.wma() |
| wpr() | ta.wpr() |
| wvad | ta.wvad |
| Supporting functions | ca.wvaa |
| barsince() | ta.barsince() |
| change() | ta.change() |
| correlation(source_a, source_b, length) | ta.correlation(source1, source2, length) |
| | ta.cross(source1, source2) |
| <pre>cross(x, y) crossover(x, y)</pre> | ta.cross(source1, source2) ta.crossover(source1, source2) |
| crossover(x, y) crossunder(x, y) | ta.crossover(source1, source2) ta.crossunder(source1, source2) |
| | |
| cum(x) | ta.cum(source) |

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Table 1 - continued from previous page

| dev() | ta.dev() |
|--|---|
| falling() | ta.falling() |
| highest() | ta.highest() |
| highestbars() | ta.highestbars() |
| lowest() | ta.lowest() |
| lowestbars() | ta.lowestbars() |
| median() | ta.median() |
| mode() | ta.mode() |
| <pre>percentile_linear_interpolation()</pre> | <pre>ta.percentile_linear_interpolation()</pre> |
| <pre>percentile_nearest_rank()</pre> | <pre>ta.percentile_nearest_rank()</pre> |
| percentrank() | ta.percentrank() |
| pivothigh() | ta.pivothigh() |
| pivotlow() | ta.pivotlow() |
| range() | ta.range() |
| rising() | ta.rising() |
| stdev() | ta.stdev() |
| valuewhen() | ta.valuewhen() |
| variance() | ta.variance() |

"math" namespace for math-related functions and variables

| v4 | v5 |
|--------------------------------|--|
| abs(x) | math.abs(number) |
| acos(x) | math.acos(number) |
| asin(x) | math.asin(number) |
| atan(x) | math.atan(number) |
| avg() | math.avg() |
| ceil(x) | math.ceil(number) |
| cos(x) | math.cos(angle) |
| exp(x) | math.exp(number) |
| floor(x) | math.floor(number) |
| log(x) | math.log(number) |
| log10(x) | math.log10(number) |
| max() | math.max() |
| min() | <pre>math.min()</pre> |
| pow() | math.pow() |
| random() | <pre>math.random()</pre> |
| <pre>round(x, precision)</pre> | <pre>math.round(number, precision)</pre> |
| <pre>round_to_mintick(x)</pre> | <pre>math.round_to_mintick(number)</pre> |
| sign(x) | math.sign(number) |
| sin(x) | <pre>math.sin(angle)</pre> |
| sqrt(x) | math.sqrt(number) |
| sum() | math.sum() |
| tan(x) | math.tan(angle) |
| todegrees() | <pre>math.todegrees()</pre> |
| toradians() | math.toradians() |

"request" namespace for functions that request external data

| v4 | v5 |
|---|--|
| financial() | request.financial() |
| quandl() | request.quandl() |
| <pre>security(<>, resolution, <>)</pre> | <pre>request.security(<>, timeframe, <>)</pre> |
| splits() | request.splits() |
| dividends() | request.dividends() |
| earnings() | request.earnings() |

"ticker" namespace for functions that help create tickers

| v4 | v5 |
|--------------------------|----------------------|
| heikinashi() | ticker.heikinashi() |
| kagi() | ticker.kagi() |
| linebreak() | ticker.linebreak() |
| <pre>pointfigure()</pre> | ticker.pointfigure() |
| renko() | ticker.renko() |
| tickerid() | ticker.new() |

"str" namespace for functions that manipulate strings

| v4 | v5 |
|----------------|--|
| tostring(x, y) | <pre>str.tostring(value, format)</pre> |
| tonumber(x) | str.tonumber(string) |

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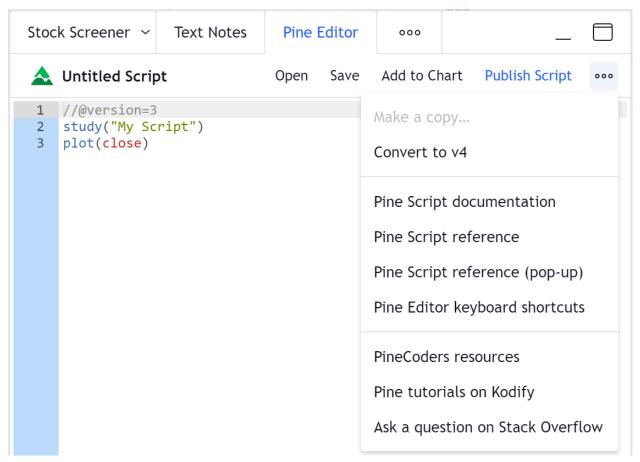


9.2 To Pine Script™ version 4

This is a guide to converting Pine ScriptTM code from @version=3 to @version=4.

9.2.1 Converter

The Pine Editor comes with a utility to automatically convert v3 indicators and strategies to v4. To access it, open a script with //@version=3 in it and select the Convert to v4 option in the More dropdown menu:



Not all scripts can be automatically converted from v3 to v4. If you want to convert the script manually or if your indicator returns a compilation error after conversion, consult the guide below for more information.

9.2.2 Renaming of built-in constants, variables, and functions

In Pine ScriptTM v4 the following built-in constants, variables, and functions were renamed:

- Color constants (e.g red) are moved to the color.* namespace (e.g. color.red).
- The color function has been renamed to color.new.
- Constants for input () types (e.g. integer) are moved to the input. * namespace (e.g. input.integer).
- The plot style constants (e.g. histogram style) are moved to the plot.style_* namespace (e.g. plot. style_histogram).
- Style constants for the hline function (e.g. the dotted style) are moved to the hline.style_* namespace (e.g. hline.style_dotted).
- Constants of days of the week (e.g. sunday) are moved to the dayofweek.* namespace (e.g. dayofweek. sunday).

- The variables of the current chart timeframe (e.g. period, isintraday) are moved to the timeframe.* namespace (e.g. timeframe.period, timeframe.isintraday).
- The interval variable was renamed to timeframe.multiplier.
- The ticker and tickerid variables are renamed to syminfo.ticker and syminfo.tickerid respectively.
- The n variable that contains the bar index value has been renamed to bar_index.

The reason behind renaming all of the above was to structure the standard language tools and make working with code easier. New names are grouped according to assignments under common prefixes. For example, you will see a list with all available color constants if you type 'color' in the editor and press Ctrl + Space.

9.2.3 Explicit variable type declaration

In Pine ScriptTM v4 it's no longer possible to create variables with an unknown data type at the time of their declaration. This was done to avoid a number of issues that arise when the variable type changes after its initialization with the na value. From now on, you need to explicitly specify their type using keywords or type functions (for example, float) when declaring variables with the na value:

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9.3 To Pine Script™ version 3

This document helps to migrate Pine ScriptTM code from @version=2 to @version=3.

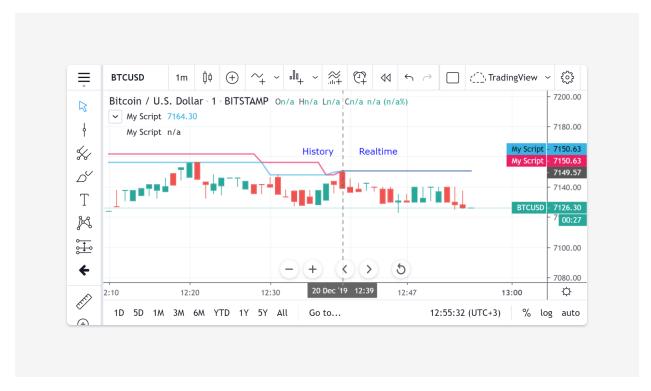
9.3.1 Default behaviour of security function has changed

Let's look at the simple security function use case. Add this indicator on an intraday chart:

```
// Add this indicator on an intraday (e.g., 30 minutes) chart
//@version=2
study("My Script", overlay=true)
s = security(tickerid, 'D', high, false)
plot(s)
```

This indicator is calculated based on historical data and looks somewhat *into the future*. At the first bar of every session an indicator plots the high price of the entire day. This could be useful in some cases for analysis, but doesn't work for backtesting strategies.

We ScriptTM If this indicaworked on this and made changes in Pine version 3. compiled with //@version=3 directive, completely different picture:



The old behaviour is still available though. We added a parameter to the security function (the fifth one) called lookahead.

It can take on the form of two different values: barmerge.lookahead_off (and this is the default for Pine ScriptTM version 3) or barmerge.lookahead_on (which is the default for Pine ScriptTM version 2).

9.3.2 Self-referenced variables are removed

Pine ScriptTM version 2 pieces of code, containing a self-referencing variable:

```
//@version=2
//...
s = nz(s[1]) + close
```

Compiling this piece of code with Pine $Script^{TM}$ version 3 will give you an Undeclared identifier 's' error. It should be rewritten as:

```
//@version=3
//...
s = 0.0
s := nz(s[1]) + close
```

s is now a *mutable variable* that is initialized at line 3. At line 3 the initial value gives the Pine ScriptTM compiler the information about the variable type. It's a float in this example.

In some cases you may initialize that mutable variable (like s) with a na value. But in complex cases that won't work.

9.3.3 Forward-referenced variables are removed

```
//@version=2
//...
d = nz(f[1])
e = d + 1
f = e + close
```

In this example f is a forward-referencing variable, because it's referenced at line 3 before it was declared and initialized. In Pine ScriptTM version 3 this will give you an error Undeclared identifier 'f'. This example should be rewritten in Pine ScriptTM version 3 as follows:

```
//@version=3
//...
f = 0.0
d = nz(f[1])
e = d + 1
f := e + close
```

9.3.4 Resolving a problem with a mutable variable in a security expression

When you migrate script to version 3 it's possible that after removing self-referencing and forward-referencing variables the Pine ScriptTM compiler will give you an error:

```
//@version=3
//...
s = 0.0
s := nz(s[1]) + close
t = security(tickerid, period, s)
```

Cannot use mutable variable as an argument for security function!

This limitation exists since mutable variables were introduced in Pine ScriptTM, i.e., in version 2. It can be resolved as before: wrap the code with a mutable variable in a function:

```
//@version=3
//...
calcS() =>
s = 0.0
s := nz(s[1]) + close
t = security(tickerid, period, calcS())
```

9.3.5 Math operations with booleans are forbidden

In Pine ScriptTM v2 there were rules of implicit conversion of booleans into numeric types. In v3 this is forbidden. There is a conversion of numeric types into booleans instead (0 and na values are false, all the other numbers are true). Example (In v2 this code compiles fine):

```
//@version=2
study("My Script")
s = close >= open
s1 = close[1] >= open[1]
s2 = close[2] >= open[2]
sum = s + s1 + s2
(continues on next page)
```

(continued from previous page)

```
col = sum == 1 ? white : sum == 2 ? blue : sum == 3 ? red : na bgcolor(col)
```

Variables s, s1 and s2 are of *bool* type. But at line 6 we add three of them and store the result in a variable sum. sum is a number, since we cannot add booleans. Booleans were implicitly converted to numbers (true values to 1.0 and false to 0.0) and then they were added.

This approach leads to unintentional errors in more complicated scripts. That's why we no longer allow implicit conversion of booleans to numbers.

If you try to compile this example as a Pine ScriptTM v3 code, you'll get an error: Cannot call `operator +` with arguments (series_bool, series_bool); <...> It means that you cannot use the addition operator with boolean values. To make this example work in Pine ScriptTM v3 you can do the following:

Function bton (abbreviation of boolean-to-number) explicitly converts any boolean value to a number if you really need this.

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WHERE CAN I GET MORE INFORMATION?

- External resources
- · Download this manual
- A description of all the Pine ScriptTM operators, variables and functions can be found in the Reference Manual.
- Use the code from one of TradingView's built-in scripts to start from. Open a new chart and click the "Pine Editor" button on the toolbar. Once in the editor window, click the "Open" button, then select "Built-in script..." from the dropdown list to open a dialog box containing a list of TradingView's built-in scripts.
- There is a TradingView public chat dedicated to Pine ScriptTM Q&A where active developers of our community help each other out.
- Information about major releases and modifications to Pine ScriptTM (as well as other features) is regularly published on TradingView's blog.
- TradingView's Community Scripts contain all user-published scripts. They can also be accessed from charts using the "Indicators & Strategies" button and the "Community Scripts" tab of the script searching dialog box.

10.1 External resources

- The PineCoders account on TradingView publishes useful information for Pine ScriptTM programmers. They also have content on their website.
- Kodify has TradingView tutorials on various topics for beginners and more experienced programmers alike. Topics include plotting, alerts, strategy orders, and complete example indicators and strategies.
- Backtest Rookies publishes good quality blog articles focusing on realizing specific tasks in Pine ScriptTM.
- You can ask questions about programming in Pine ScriptTM in the [pine-script] tag on StackOverflow.

10.2 Download this manual

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