# jhTAlib

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jhTAlib	
Technical Analysis Library Time-Series	
You can use and import it for your:	
• Technical Analysis Software	
• Charting Software	
• Backtest Software	
• Trading Robot Software	
• Trading Software in general	
Work in progress	
• The Python Standard Library	
Docs	
• .html	
• .epub	
• .json	
• .odt	
• .pdf	
• .rst	
• .rtf	
• .xml	

### Install

```
From PyPI:
$ [sudo] pip3 install jhtalib
From source:
$ git clone https://github.com/joosthoeks/jhTAlib.git
$ cd jhTAlib
$ [sudo] pip3 install -e .
Update
From PyPI:
$ [sudo] pip3 install --upgrade jhtalib
From source:
$ cd jhTAlib
$ git pull [upstream master]
Examples
$ cd example/
Example 1
$ python3 example-1-plot.py
https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/\\
example/example-1-plot.ipynb
```

### Example 2

\$ python3 example-2-plot.py

or

https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-2-plot.ipynb

Example 3

\$ python3 example-3-plot.py

or

https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-3-plot.ipynb

Example 4

\$ python3 example-4-plot-quandl.py

or

https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-4-plot-quandl.ipynb

Example 5

\$ python3 example-5-plot-quandl.py

or

https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-5-plot-quandl.ipynb

Example 6

\$ python3 example-6-plot-quandl.py

or

https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-6-plot-quandl.ipynb

<pre>\$ python3 example-7-quand1-2-df.py</pre>
or
https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-7-quandl-2-df.ipynb
Example 8
<pre>\$ python3 example-8-alphavantage-2-df.py</pre>
or
$https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-8-alphavantage-2-df.ipynb\\ \_\_\_$
Example 9
<pre>\$ python3 example-9-cryptocompare-2-df.py</pre>
or
$https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-9-cryptocompare-2-df.ipynb \\ \_\_\_$
Example 10
DF NumPy Pandas
https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-10-df-numpy-pandas.ipynb
Test
<pre>\$ cd test/ \$ python3 test.py</pre>

Example 7

# import jhtalib as jhta Behavioral Techniques ATH | All Time High | DONE • dict of lists = jhta.ATH(df, price='High') LMC | Last Major Correction | DONE • dict of lists = jhta.LMC(df, price='Low') PP | Pivot Point | DONE • dict of lists = jhta.PP(df) • https://en.wikipedia.org/wiki/Pivot\_point\_(technical\_analysis) FIBOPR | Fibonacci Price Retracements | DONE • dict of lists = jhta.FIBOPR(df, price='Close') FIBTR | Fibonacci Time Retracements | GANNPR | W. D. Gann Price Retracements | DONE • dict of lists = jhta.GANNPR(df, price='Close') GANNTR | W. D. Gann Time Retracements |

Reference

JDN   Julian Day Number   DONE	
• jdn = jhta.JDN(utc_year, utc_month, utc_day)	
• https://en.wikipedia.org/wiki/Julian_day	
JD   Julian Date   DONE	
<ul> <li>jd = jhta.JD(utc_year, utc_month, utc_day, ut utc_second)</li> </ul>	c_hour, utc_minute,
$\bullet \ \ https://en.wikipedia.org/wiki/Julian\_day$	
SUNC   Sun Cycle	
MERCURYC   Mercury Cycle   •	
VENUSC   Venus Cycle   •	
EARTHC   Earth Cycle	
MARSC   Mars Cycle	

JUPITERC   Jupiter Cycle   •	
SATURNC   Saturn Cycle   •	
URANUSC   Uranus Cycle   •	
NEPTUNEC   Neptune Cycle   •	
PLUTOC   Pluto Cycle   •	-
MOONC   Moon Cycle   •	
Candlestick	
CDLBODYS   Candle Body Size   DONE	
• list = jhta.CDLBODYS(df)	
• https://www.tradeciety.com/understand-candlesticks-	-patterns/
	r 50001115/

### CDLWICKS | Candle Wick Size | DONE

- list = jhta.CDLWICKS(df)
- $\bullet \ \ https://www.tradeciety.com/understand-candlesticks-patterns/$

\_\_\_\_\_

### CDLUPPSHAS | Candle Upper Shadow Size | DONE

- list = jhta.CDLUPPSHAS(df)
- $\bullet \ \, {\rm https://www.tradeciety.com/understand\text{-}candlesticks\text{-}patterns/}$

\_\_\_\_\_

### CDLLOWSHAS | Candle Lower Shadow Size | DONE

- list = jhta.CDLLOWSHAS(df)
- $\bullet \ \ https://www.tradeciety.com/understand-candlesticks-patterns/$

### CDLBODYP | Candle Body Percent | DONE

• list = jhta.CDLBODYP(p)

\_\_\_\_\_

### CDLBODYM | Candle Body Momentum | DONE

- list = jhta.CDLBODYM(df, n)
- book: Trading Systems and Methods

### QSTICK | Qstick | DONE

- list = jhta.QSTICK(df, n)
- $\bullet \ \, https://www.fmlabs.com/reference/default.htm?url=Qstick.htm$

\_\_\_\_

SHADOWT   Shadow Trends   DONE
<ul> <li>dict of lists = jhta.SHADOWT(df, n)</li> </ul>
• book: The New Technical Trader
IMI   Introday Momentum Index   DONE
IMI   Intraday Momentum Index   DONE
• list = jhta.IMI(df)
• https://www.fmlabs.com/reference/default.htm?url=IMI.htm
Cycle Indicators
HT DODEDIOD   Hills and Throughout Desire and Cools Desired
HT_DCPERIOD   Hilbert Transform - Dominant Cycle Period
•
<del></del>
HT_DCPHASE   Hilbert Transform - Dominant Cycle Phase
•
$ \begin{tabular}{ll} HT\_PHASOR &   & Hilbert & Transform & - & Phasor & Components &   \\ \hline \end{tabular} $
•
THE CINE LINE AT C. C. W.
HT_SINE   Hilbert Transform - SineWave
•
${\bf HT\_TRENDLINE} \mid {\bf Hilbert\ Transform\ \textbf{-}\ Instantaneous\ Trendline}$
•

# $\label{eq:html} \mbox{HT\_TRENDMODE} \mid \mbox{Hilbert Transform - Trend vs Cycle Mode} \mid$ TS | Trend Score | DONE • list = jhta.TS(df, n, price='Close') • https://www.fmlabs.com/reference/default.htm?url=TrendScore.htm Data CSV2DF | CSV file 2 DataFeed | DONE • dict of tuples = jhta.CSV2DF(csv\_file\_path) CSVURL2DF | CSV file url 2 DataFeed | DONE • dict of tuples = jhta.CSVURL2DF(csv\_file\_url) DF2CSV | DataFeed 2 CSV file | DONE • csv file = jhta.DF2CSV(df, csv\_file\_path) DF2DFREV | DataFeed 2 DataFeed Reversed | DONE • dict of tuples = jhta.DF2DFREV(df) DF2DFWIN | DataFeed 2 DataFeed Window | DONE • dict of tuples = jhta.DF2DFWIN(df, start=0, end=10)

# DF\_HEAD | DataFeed HEAD | DONE • dict of tuples = jhta.DF\_HEAD(df, n=5) DF\_TAIL | DataFeed TAIL | DONE • dict of tuples = jhta.DF\_TAIL(df, n=5) DF2HEIKIN\_ASHI | DataFeed 2 Heikin-Ashi DataFeed | DONE • dict of tuples = jhta.DF2HEIKIN\_ASHI(df) **Event Driven** ASI | Accumulation Swing Index (J. Welles Wilder) | DONE • list = jhta.ASI(df, L) • book: New Concepts in Technical Trading Systems SI | Swing Index (J. Welles Wilder) | DONE • list = jhta.SI(df, L) • book: New Concepts in Technical Trading Systems Experimental JH\_SAVGP | Swing Average Price - previous Average Price | DONE • list = jhta.JH\_SAVGP(df)

mation   DONE		
• list = jhta.	JH_SAVGPS(df)	
JH_SCO   Swing • list = jhta.	Close - Open   DONE JH_SCO(df)	
JH_SCOS   Swin  • list = jhta.	g Close - Open Summation   DON $_{ m JH\_SCOS(df)}$	ΤE
JH_SMEDP   Sw	ring Median Price - previous Media	an Price   DONE
jh_SMEDPS   Sw tion   DONE • list = jhta.	ving Median Price - previous Media	an Price Summa-
	Price - previous Price   DONE  JH_SPP(df, price='Close')	
•	g Price - previous Price Summatio	on   DONE

JH\_SAVGPS | Swing Average Price - previous Average Price Sum-

$JH_{-}$	_STYPP	Swing	Typical	Price -	previous	Typical	Price	DONE

• list = jhta.JH\_STYPP(df)

### JH\_STYPPS | Swing Typical Price - previous Typical Price Summation | DONE

• list = jhta.JH\_STYPPS(df)

# JH\_SWCLP | Swing Weighted Close Price - previous Weighted Close Price | DONE

• list = jhta.JH\_SWCLP(df)

# JH\_SWCLPS | Swing Weighted Close Price - previous Weighted Close Price Summation | DONE

• list = jhta.JH\_SWCLPS(df)

### General

### NORMALIZE | Normalize | DONE

- list = jhta.NORMALIZE(df, price\_max='High', price\_min='Low', price='Close')
- $\bullet \ \ https://machinelearning mastery.com/normalize-standardize-time-series-data-python/$

### STANDARDIZE | Standardize | DONE

- list = jhta.STANDARDIZE(df, price='Close')
- $\bullet \ \ https://machinelearning mastery.com/normalize-standardize-time-series-data-python/$

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### SPREAD | Spread | DONE

• list = jhta.SPREAD(df1, df2, price1='Close', price2='Close')

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### CP | Comparative Performance | DONE

- list = jhta.CP(df1, df2, price1='Close', price2='Close')

### CRSI | Comparative Relative Strength Index | DONE

- list = jhta.CRSI(df1, df2, n, price1='Close', price2='Close')
- https://www.fmlabs.com/reference/default.htm?url=RSIC.htm

### CS | Comparative Strength | DONE

- list = jhta.CS(df1, df2, price1='Close', price2='Close')
- https://www.fmlabs.com/reference/default.htm?url=CompStrength.htm

\_\_\_\_\_

### HR | Hit Rate / Win Rate | DONE

- float = jhta.HR(hit\_trades\_int, total\_trades\_int)
- http://traderskillset.com/hit-rate-stock-trading/

### PLR | Profit/Loss Ratio | DONE

- float = jhta.PLR(mean\_trade\_profit\_float, mean\_trade\_loss\_float)
- https://www.investopedia.com/terms/p/profit\_loss\_ratio.asp

\_\_\_\_

# EV | Expected Value | DONE • float = jhta.EV(hitrade\_float, mean\_trade\_profit\_float, mean\_trade\_loss\_float) • https://en.wikipedia.org/wiki/Expected\_value POR | Probability of Ruin (Table of Lucas and LeBeau) | DONE • int = jhta.POR(hitrade\_float, profit\_loss\_ratio\_float) • book: Computer Analysis of the Futures Markets Information INFO | Print df Information | DONE • print = jhta.INFO(df, price='Close') INFO\_TRADES | Print Trades Information | DONE • print = jhta.INFO\_TRADES(profit\_trades\_list, loss\_trades\_list) **Math Functions** EXP | Exponential | DONE • list = jhta.EXP(df, price='Close') LOG | Logarithm | DONE

LOG10 | Base-10 Logarithm | DONE

• list = jhta.LOG(df, price='Close')

• list = jhta.LOG10(df, price='Close')

```
SQRT | Square Root | DONE
  • list = jhta.SQRT(df, price='Close')
ACOS | Arc Cosine | DONE
  • list = jhta.ACOS(df, price='Close')
ASIN | Arc Sine | DONE
  • list = jhta.ASIN(df, price='Close')
ATAN | Arc Tangent | DONE
  • list = jhta.ATAN(df, price='Close')
COS | Cosine | DONE
  • list = jhta.COS(df, price='Close')
SIN | Sine | DONE
  • list = jhta.SIN(df, price='Close')
TAN | Tangent | DONE
  • list = jhta.TAN(df, price='Close')
ACOSH | Inverse Hyperbolic Cosine | DONE
  • list = jhta.ACOSH(df, price='Close')
```

# ASINH | Inverse Hyperbolic Sine | DONE • list = jhta.ASINH(df, price='Close') ATANH | Inverse Hyperbolic Tangent | DONE • list = jhta.ATANH(df, price='Close') COSH | Hyperbolic Cosine | DONE • list = jhta.COSH(df, price='Close') SINH | Hyperbolic Sine | DONE • list = jhta.SINH(df, price='Close') TANH | Hyperbolic Tangent | DONE • list = jhta.TANH(df, price='Close') PI | Mathematical constant PI | DONE • float = jhta.PI() $\mathbf{E} \mid \mathbf{Mathematical}$ constant $\mathbf{E} \mid \mathbf{DONE}$ • float = jhta.E() TAU | Mathematical constant TAU | DONE • float = jhta.TAU()

# PHI | Mathematical constant PHI | DONE • float = jhta.PHI() CEIL | Ceiling | DONE • list = jhta.CEIL(df, price='Close') FLOOR | Floor | DONE • list = jhta.FLOOR(df, price='Close') **DEGREES** | Radians to Degrees | **DONE** • list = jhta.DEGREES(df, price='Close') RADIANS | Degrees to Radians | DONE • list = jhta.RADIANS(df, price='Close') ADD | Addition High + Low | DONE • list = jhta.ADD(df) $\mathbf{DIV} \mid \mathbf{Division} \ \mathbf{High} \ / \ \mathbf{Low} \mid \mathbf{DONE}$ • list = jhta.DIV(df) MAX | Highest value over a specified period | DONE • list = jhta.MAX(df, n, price='Close')

MAXINDEX   Index of highest value over a specified period   •
MIN   Lowest value over a specified period   DONE  • list = jhta.MIN(df, n, price='Close')
$\label{eq:minimized_minimized} \begin{aligned} & \text{MININDEX} \mid \text{Index of lowest value over a specified period} \mid & & \\ \bullet & & \\ \end{aligned}$
$\begin{array}{c c} \hline \\ MINMAX \mid Lowest \ and \ Highest \ values \ over \ a \ specified \ period \mid \\ \bullet \\ \hline \end{array}$
MINMAXINDEX   Indexes of lowest and highest values over a specified period   $ \bullet $
MULT   Multiply High * Low   DONE  • list = jhta.MULT(df)
SUB   Subtraction High - Low   DONE  • list = jhta.SUB(df)
SUM   Summation   DONE  • list = jhta.SUM(df, n, price='Close')

Momentum Indicators
ADX   Average Directional Movement Index
ADXR   Average Directional Movement Index Rating    • ——————————————————————————————————
APO   Absolute Price Oscillator   DONE
<ul> <li>list = jhta.APO(df, n_fast, n_slow, price='Close')</li> <li>https://www.fmlabs.com/reference/default.htm?url=PriceOscillator.htm</li> </ul>
AROON   Aroon
AROONOSC   Aroon Oscillator    •
BOP   Balance Of Power
CCI   Commodity Channel Index

CMO   Chande Momentum Oscillator    •	
DX   Directional Movement Index	
$\label{eq:macd_decomposition} \mathbf{MACD} \mid \mathbf{Moving} \ \mathbf{Average} \ \mathbf{Convergence/Divergence}$ •	I
MACDEXT   MACD with controllable MA type   •	
MACDFIX   Moving Average Convergence/Divergence	nce Fix 12/26
MFI   Money Flow Index    •	
MINUS_DI   Minus Directional Indicator   •	
MINUS_DM   Minus Directional Movement   •	

MOM   Momentum   DONE
• list = jhta.MOM(df, n, price='Close')
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=Momentum.htm$
PLUS_DI   Plus Directional Indicator
•
DITIS DM   Diversional Mayament
PLUS_DM   Plus Directional Movement   •
PPO   Percentage Price Oscillator
•
RMI   Relative Momentum Index   DONE
• list = jhta.RMI(df, n, price='Close')
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=RMI.htm$
ROC   Rate of Change   DONE
• list = jhta.ROC(df, n, price='Close')
DOCD   Data of Change Depositions   DONE
ROCP   Rate of Change Percentage   DONE
<ul><li>list = ihta.ROCP(df, n, price='Close')</li></ul>

ROCR   Rate of Change Ratio   DONE
• list = jhta.ROCR(df, n, price='Close')
DOCDIOS   D. J. CCI. D. J. 100   L.   DOMB
ROCR100   Rate of Change Ratio 100 scale   DONE
• list = jhta.ROCR100(df, n, price='Close')
$\bullet \   \text{https://www.fmlabs.com/reference/default.htm?url=RateOfChange.htm} \\ \underline{\hspace{1cm}}$
RSI   Relative Strength Index   DONE
• list = jhta.RSI(df, n, price='Close')
• https://www.fmlabs.com/reference/default.htm?url=rsi.htm
STOCH   Stochastic   DONE
• list = jhta.STOCH(df, n, price='Close')
$\bullet \   \text{https://www.fmlabs.com/reference/default.htm?url=Stochastic.htm} \\ \underline{\hspace{1cm}}$
STOCHF   Stochastic Fast   •
STOCHRSI   Stochastic Relative Strength Index   •
TRIX   1-day Rate-Of-Change (ROC) of a Triple Smooth EMA   •

ULTOSC   Ultimate Oscillator
•
WILLR   Williams' %R   DONE
• list = jhta.WILLR(df, n)
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=WilliamsR.htm$
Overlap Studies
BBANDS   Bollinger Bands   DONE
• dict of lists = jhta.BBANDS(df, n, f=2)
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=Bollinger.htm$
BBANDW   Bollinger Band Width   DONE
• list = jhta.BBANDW(df, n, f=2)
$ \bullet \   https://www.fmlabs.com/reference/default.htm?url=BollingerWidthhtm$
DEMA   Double Exponential Moving Average
•
EMA   Exponential Moving Average
•

# ENVP | Envelope Percent | DONE • dict of lists = jhta.ENVP(df, pct=.01, price='Close') $\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=EnvelopePct.htm$ KAMA | Kaufman Adaptive Moving Average | MA | Moving Average | MAMA | MESA Adaptive Moving Average | MAVP | Moving Average with Variable Period | MIDPOINT | MidPoint over period | DONE • list = jhta.MIDPOINT(df, n, price='Close') • http://www.tadoc.org/indicator/MIDPOINT.htm MIDPRICE | MidPoint Price over period | DONE

• list = jhta.MIDPRICE(df, n)

 $\bullet \ \ http://www.tadoc.org/indicator/MIDPRICE.htm$ 

MMR   Mayer Multiple Ratio   DONE
• list = jhta.MMR(df, n=200, price='Close')
$\bullet \   {\rm https://www.theinvestorspodcast.com/bitcoin-mayer-multiple/}$
SAR   Parabolic SAR   DONE
• list = jhta.SAR(df, af_step=.02, af_max=.2)
• book: New Concepts in Technical Trading Systems
SAREXT   Parabolic SAR - Extended
•
SMA   Simple Moving Average   DONE
• list = jhta.SMA(df, n, price='Close')
$\bullet \   https://www.fmlabs.com/reference/default.htm?url=SimpleMA.htm$
T3   Triple Exponential Moving Average (T3)
<u> </u>
TEMA   Triple Exponential Maying Average
TEMA   Triple Exponential Moving Average    •
TRIMA   Triangular Moving Average   DONE
• list = jhta.TRIMA(df, n, price='Close')
• https://www.fmlabs.com/reference/default.htm?url=TriangularMA.htm

# WMA | Weighted Moving Average • Pattern Recognition CDL2CROWS | Two Crows |

CDL3BLACKCROWS  $\mid$  Three Black Crows  $\mid$ 

CDL3INSIDE | Three Inside Up/Down |

CDL3LINESTRIKE | Three-Line Strike |

CDL3OUTSIDE | Three Outside Up/Down |

CDL3STARSINSOUTH | Three Stars In The South |

CDL3WHITESOLDIERS | Three Advancing White Soldiers |

CDLABANDONEDBABY | Abandoned Baby |

CDLADVANCEBLOCK | Advance Block |

CDLBELTHOLD | Belt-hold |

CDLBREAKAWAY | Breakaway |

CDLCLOSINGMARUBOZU | Closing Marubozu |

CDLCONSEALBABYSWALL | Concealing Baby Swallow |

CDLCOUNTERATTACK | Counterattack |

CDLDARKCLOUDCOVER | Dark Cloud Cover |

```
CDLDOJI | Doji |
CDLDOJISTAR | Doji Star |
CDLDRAGONFLYDOJI | Dragonfly Doji |
CDLENGULFING | Engulfing Pattern |
CDLEVENINGDOJISTAR | Evening Doji Star |
CDLEVENINGSTAR | Evening Star |
CDLGAPSIDESIDEWHITE | Up/Down-gap side-by-side white lines
CDLGRAVESTONEDOJI | Gravestone Doji |
CDLHAMMER | Hammer |
CDLHANGINGMAN | Hanging Man |
CDLHARAMI | Harami Pattern |
CDLHARAMICROSS | Harami Cross Pattern |
CDLHIGHWAVE | High-Wave Candle |
CDLHIKKAKE | Hikkake Pattern |
CDLHIKKAKEMOD | Modified Hikkake Pattern |
CDLHOMINGPIGEON | Homing Pigeon |
CDLIDENTICAL3CROWS | Identical Three Crows |
```

```
CDLINNECK | In-Neck Pattern |
CDLINVERTEDHAMMER | Inverted Hammer |
CDLKICKING | Kicking |
CDLKICKINGBYLENGTH | Kicking - bull/bear determined by the
longer marubozu |
CDLLADDERBOTTOM | Ladder Bottom |
CDLLONGLEGGEDDOJI | Long Legged Doji |
CDLLONGLINE | Long Line Candle |
\mathbf{CDLMARUBOZU} \mid \mathbf{Marubozu} \mid
CDLMATCHINGLOW | Matching Low |
CDLMATHOLD | Mat Hold |
CDLMORNINGDOJISTAR | Morning Doji Star |
CDLMORNINGSTAR | Morning Star |
CDLONNECK | On-Neck Pattern |
CDLPIERCING | Piercing Pattern |
CDLRICKSHAWMAN | Rickshaw Man |
CDLRISEFALL3METHODS | Rising/Falling Three Methods |
CDLSEPARATINGLINES | Separating Lines |
```

```
{\bf CDLSHOOTINGSTAR} \mid {\bf Shooting} \ {\bf Star} \mid
CDLSHORTLINE | Short Line Candle |
CDLSPINNINGTOP | Spinning Top |
CDLSTALLEDPATTERN | Stalled Pattern |
CDLSTICKSANDWICH | Stick Sandwich |
CDLTAKURI | Takuri (Dragonfly Doji with very long lower shadow)
CDLTASUKIGAP | Tasuki Gap |
CDLTHRUSTING | Thrusting Pattern |
CDLTRISTAR | Tristar Pattern |
CDLUNIQUE3RIVER | Unique 3 River |
CDLUPSIDEGAP2CROWS | Upside Gap Two Crows |
CDLXSIDEGAP3METHODS | Upside/Downside Gap Three Meth-
ods |
Price Transform
AVGPRICE | Average Price | DONE
  • list = jhta.AVGPRICE(df)
```

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• https://www.fmlabs.com/reference/default.htm?url=AvgPrices.htm

### MEDPRICE | Median Price | DONE

- list = jhta.MEDPRICE(df)
- $\bullet \quad \text{https://www.fmlabs.com/reference/default.htm?url=MedianPrices.htm}$

### TYPPRICE | Typical Price | DONE

- list = jhta.TYPPRICE(df)
- $\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=TypicalPrices.htm$

\_\_\_\_\_

### WCLPRICE | Weighted Close Price | DONE

- list = jhta.WCLPRICE(df)
- $\bullet \ \, \text{https://www.fmlabs.com/reference/default.htm?url=WeightedCloses.} \\ \text{htm}$

### **Statistic Functions**

### MEAN | Arithmetic mean (average) of data | DONE

• list = jhta.MEAN(df, n, price='Close')

\_\_\_\_\_

### HARMONIC\_MEAN | Harmonic mean of data | DONE

• list = jhta.HARMONIC\_MEAN(df, n, price='Close')

\_\_\_\_\_

### MEDIAN | Median (middle value) of data | DONE

• list = jhta.MEDIAN(df, n, price='Close')

\_\_\_\_\_

### MEDIAN\_LOW | Low median of data | DONE

• list = jhta.MEDIAN\_LOW(df, n, price='Close')

# • list = jhta.MEDIAN\_HIGH(df, n, price='Close') MEDIAN\_GROUPED | Median, or 50th percentile, of grouped data | DONE • list = jhta.MEDIAN\_GROUPED(df, n, price='Close', interval=1) MODE | Mode (most common value) of discrete data | DONE • list = jhta.MODE(df, n, price='Close') PSTDEV | Population standard deviation of data | DONE • list = jhta.PSTDEV(df, n, price='Close', mu=None) PVARIANCE | Population variance of data | DONE • list = jhta.PVARIANCE(df, n, price='Close', mu=None) STDEV | Sample standard deviation of data | DONE • list = jhta.STDEV(df, n, price='Close', xbar=None) VARIANCE | Sample variance of data | DONE • list = jhta.VARIANCE(df, n, price='Close', xbar=None)

MEDIAN\_HIGH | High median of data | DONE

### COV | Covariance | DONE

- float = jhta.COV(list1, list2)
- https://en.wikipedia.org/wiki/Algorithms\_for\_calculating\_variance# Covariance

### COVARIANCE | Covariance | DONE

- list = jhta.COVARIANCE(df1, df2, n, price1='Close', price2='Close')

### COR | Correlation | DONE

• float = jhta.COR(list1, list2)

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### CORRELATION | Correlation | DONE

• list = jhta.CORRELATION(df1, df2, n, price1='Close', price2='Close')

### PCOR | Population Correlation | DONE

• float = jhta.PCOR(list1, list2)

### PCORRELATION | Population Correlation | DONE

• list = jhta.PCORRELATION(df1, df2, n, price1='Close', price2='Close')

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### BETA | Beta | DONE

- float = jhta.BETA(list1, list2)
- https://en.wikipedia.org/wiki/Beta\_(finance)

### BETAS | Betas | DONE

- list = jhta.BETAS(df1, df2, n, price1='Close', price2='Close')
- https://en.wikipedia.org/wiki/Beta\_(finance)

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### LSR | Least Squares Regression | DONE

- list = jhta.LSR(df, price='Close', predictions\_int=0)
- $\bullet \ \ https://www.mathsisfun.com/data/least-squares-regression.html$

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### SLR | Simple Linear Regression | DONE

- list = jhta.SLR(df, price='Close', predictions\_int=0)
- $\bullet \ \ https://machinelearningmastery.com/implement-simple-linear-regression-scratch-python/$

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### Uncategorised

### Volatility Indicators

### ATR | Average True Range | DONE

- list = jhta.ATR(df, n)
- https://www.fmlabs.com/reference/default.htm?url=ATR.htm

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### NATR | Normalized Average True Range |

### RVI | Relative Volatility Index | DONE

- list = jhta.RVI(df, n)
- https://www.fmlabs.com/reference/default.htm?url=RVI.htm

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INERTIA   Inertia   •
TRANGE   True Range   DONE  • list = jhta.TRANGE(df)  • https://www.fmlabs.com/reference/default.htm?url=TR.htm
Volume Indicators
AD   Chaikin A/D Line   DONE
• list = jhta.AD(df)
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=AccumDist.htm$
ADOSC   Chaikin A/D Oscillator   •
OBV   On Balance Volume   DONE
• list = jhta.OBV(df)
• https://www.fmlabs.com/reference/default.htm?url=OBV.htm