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
$https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-8-alphavantage-2-df.ipynb \\ \underline{\hspace{2cm}}$
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 of floats = jhta.ATH(df, price='High') LMC | Last Major Correction | DONE • dict of lists of floats = jhta.LMC(df, price='Low') PP | Pivot Point | DONE • dict of lists of floats = jhta.PP(df) • https://en.wikipedia.org/wiki/Pivot_point_(technical_analysis) FIBOPR | Fibonacci Price Retracements | DONE • dict of lists of floats = jhta.FIBOPR(df, price='Close') FIBTR | Fibonacci Time Retracements | GANNPR | W. D. Gann Price Retracements | DONE • dict of lists of floats = 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	
 jd = jhta.JD(utc_year, utc_month, utc_day, ut utc_second) 	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 of floats = jhta.CDLBODYS(df)	
• https://www.tradeciety.com/understand-candlesticks-	-patterns/
in the state of th	Partorins/

CDLWICKS | Candle Wick Size | DONE

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

${\bf CDLUPPSHAS} \mid {\bf Candle~Upper~Shadow~Size} \mid {\bf DONE}$

- list of floats = jhta.CDLUPPSHAS(df)
- https://www.tradeciety.com/understand-candlesticks-patterns/

CDLLOWSHAS | Candle Lower Shadow Size | DONE

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

CDLBODYP | Candle Body Percent | DONE

• list of floats = jhta.CDLBODYP(p)

CDLBODYM | Candle Body Momentum | DONE

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

QSTICK | Qstick | DONE

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

SHADOWT Shadow Trends DONE
 dict of lists of floats = jhta.SHADOWT(df, n)
• book: The New Technical Trader
IMI Introdes Messantum Index DONE
IMI Intraday Momentum Index DONE
• list of floats = jhta.IMI(df)
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=IMI.htm$
Cycle Indicators
HT_DCPERIOD Hilbert Transform - Dominant Cycle Period
•
HT_DCPHASE Hilbert Transform - Dominant Cycle Phase •
HT_PHASOR Hilbert Transform - Phasor Components •
HT_SINE Hilbert Transform - SineWave •
$\begin{tabular}{ll} HT_TRENDLINE & Hilbert Transform - Instantaneous Trendline \\ \bullet \end{tabular}$

HT_TRENDMODE | Hilbert Transform - Trend vs Cycle Mode | TS | Trend Score | DONE • list of floats = 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 of floats = jhta.CSV2DF(csv_file_path) CSVURL2DF | CSV file url 2 DataFeed | DONE • dict of tuples of floats = 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 of floats = jhta.DF2DFREV(df) DF2DFWIN | DataFeed 2 DataFeed Window | DONE • dict of tuples of floats = jhta.DF2DFWIN(df, start=0, end=10)

DF_HEAD | DataFeed HEAD | DONE • dict of tuples of floats = jhta.DF_HEAD(df, n=5) DF_TAIL | DataFeed TAIL | DONE • dict of tuples of floats = jhta.DF_TAIL(df, n=5) DF2HEIKIN_ASHI | DataFeed 2 Heikin-Ashi DataFeed | DONE • dict of tuples of floats = jhta.DF2HEIKIN_ASHI(df) **Event Driven** ASI | Accumulation Swing Index (J. Welles Wilder) | DONE • list of floats = jhta.ASI(df, L) • book: New Concepts in Technical Trading Systems SI | Swing Index (J. Welles Wilder) | DONE • list of floats = jhta.SI(df, L) • book: New Concepts in Technical Trading Systems Experimental JH_SAVGP | Swing Average Price - previous Average Price | DONE • list of floats = jhta.JH_SAVGP(df)

JH_SAVGPS Swing Average Price - previous Average Price Summation DONE
• list of floats = jhta.JH_SAVGPS(df)
JH_SCO Swing Close - Open DONE
• list of floats = jhta.JH_SCO(df)
JH_SCOS Swing Close - Open Summation DONE
• list of floats = jhta.JH_SCOS(df)
${\bf JH_SMEDP} \mid {\bf Swing\ Median\ Price - previous\ Median\ Price} \mid {\bf DONE}$
• list of floats = jhta.JH_SMEDP(df)
jh_SMEDPS Swing Median Price - previous Median Price Summation DONE
• list of floats = jhta.JH_SMEDPS(df)
JH_SPP Swing Price - previous Price DONE
• list of floats = jhta.JH_SPP(df, price='Close')
<pre>JH_SPPS Swing Price - previous Price Summation DONE</pre>

JH_STYPP | Swing Typical Price - previous Typical Price | DONE

• list of floats = jhta.JH_STYPP(df)

JH_STYPPS | Swing Typical Price - previous Typical Price Summation | DONE

• list of floats = jhta.JH_STYPPS(df)

JH_SWCLP | Swing Weighted Close Price - previous Weighted Close Price | DONE

• list of floats = jhta.JH_SWCLP(df)

JH_SWCLPS | Swing Weighted Close Price - previous Weighted Close Price Summation | DONE

• list of floats = jhta.JH_SWCLPS(df)

General

NORMALIZE | Normalize | DONE

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

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$\mathbf{SPREAD} \mid \mathbf{Spread} \mid \mathbf{DONE}$

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

CP | Comparative Performance | DONE

- list of floats = jhta.CP(df1, df2, price1='Close', price2='Close')
- $\label{lem:https://www.fmlabs.com/reference/default.htm?url=CompPerformance.} \\ \text{htm}$

CRSI | Comparative Relative Strength Index | DONE

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

CS | Comparative Strength | DONE

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

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)
- $\bullet \ \, \rm https://www.investopedia.com/terms/p/profit_loss_ratio.asp$

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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 of floats = jhta.EXP(df, price='Close')

LOG | Logarithm | DONE

• list of floats = jhta.LOG(df, price='Close')

LOG10 | Base-10 Logarithm | DONE

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

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

ASINH Inverse Hyperbolic Sine DONE
• list of floats = jhta.ASINH(df, price='Close')
ATANH Inverse Hyperbolic Tangent DONE
• list of floats = jhta.ATANH(df, price='Close')
COSH Hyperbolic Cosine DONE
• list of floats = jhta.COSH(df, price='Close')
SINH Hyperbolic Sine DONE
• list of floats = jhta.SINH(df, price='Close')
TANH Hyperbolic Tangent DONE
• list of floats = jhta.TANH(df, price='Close')
PI Mathematical constant PI DONE
• float = jhta.PI()
E Mathematical constant E DONE
• float = jhta.E()
TAU Mathematical constant TAU DONE
• float = jhta.TAU()

PHI Mathematical constant PHI DONE
• float = jhta.PHI()
CEIL Ceiling DONE
• list of floats = jhta.CEIL(df, price='Close')
FLOOR Floor DONE
• list of floats = jhta.FLOOR(df, price='Close')
DEGREES Radians to Degrees DONE
• list of floats = jhta.DEGREES(df, price='Close')
DADIANG D DONE
RADIANS Degrees to Radians DONE
• list of floats = jhta.RADIANS(df, price='Close')
${ m ADD} \mid { m Addition \; High + Low} \mid { m DONE}$
• list of floats = jhta.ADD(df)
DIV Division High / Low DONE
• list of floats = jhta.DIV(df)
MAX Highest value over a specified period DONE
• list of floats = jhta.MAX(df, n, price='Close')
- 1150 of 110acs - Juca.max(df, n, price- close)

MAXINDEX	Index of highest value or	ver a specified period	DONE

• list of ints = jhta.MAXINDEX(df, n, price='Close')
MIN Lowest value over a specified period DONE
• list of floats = jhta.MIN(df, n, price='Close')
MININDEX Index of lowest value over a specified period DONE
• list of ints = jhta.MININDEX(df, n, price='Close')
MINMAX Lowest and Highest values over a specified period DONE
• dict of lists of floats = jhta.MINMAX(df, n, price='Close')
$\label{eq:minmaxindex} \mbox{MINMAXINDEX} \mid \mbox{Indexes of lowest and highest values over a specified period} \mid \mbox{DONE}$
• dict of lists of ints = jhta.MINMAXINDEX(df, n, price='Close')
MULT Multiply High * Low DONE
• list of floats = jhta.MULT(df)
SUB Subtraction High - Low DONE
• list of floats = jhta.SUB(df)

SUM Summation DONE	
• list of floats = jhta.SUM(df, n, price='Close')	
Momentum Indicators	
ADX Average Directional Movement Index •	
ADXR Average Directional Movement Index Rating •	
APO Absolute Price Oscillator DONE	
 list of floats = jhta.APO(df, n_fast, n_slow, price https://www.fmlabs.com/reference/default.htm?url=PriceOse 	
AROON Aroon	
AROONOSC Aroon Oscillator	
BOP Balance Of Power	

CCI Commodity	Channel Index	
CMO Chande M	Iomentum Oscillator	
DX Directional I	Movement Index	
MACD Moving	Average Convergence/Divergence	I
MACDEXT MA	ACD with controllable MA type	
MACDFIX Mov	ing Average Convergence/Diverge	nce Fix 12/26
MFI Money Flor		
MINUS_DI Min	nus Directional Indicator	

MINUS_DM Minus Directional Movement •
MOM Momentum DONE • list of floats = jhta.MOM(df, n, price='Close') • https://www.fmlabs.com/reference/default.htm?url=Momentum.htm
PLUS_DI Plus Directional Indicator •
PLUS_DM Plus Directional Movement •
PPO Percentage Price Oscillator
RMI Relative Momentum Index DONE • list of floats = jhta.RMI(df, n, price='Close') • https://www.fmlabs.com/reference/default.htm?url=RMI.htm
ROC Rate of Change DONE • list of floats = ihta.ROC(df. n. price='Close')

ROCP Rate of Change Percentage DONE
• list of floats = jhta.ROCP(df, n, price='Close')
ROCR Rate of Change Ratio DONE
• list of floats = jhta.ROCR(df, n, price='Close')
ROCR100 Rate of Change Ratio 100 scale DONE
• list of floats = jhta.ROCR100(df, n, price='Close')
• https://www.fmlabs.com/reference/default.htm?url=RateOfChange.htm
RSI Relative Strength Index DONE
• list of floats = jhta.RSI(df, n, price='Close')
• https://www.fmlabs.com/reference/default.htm?url=rsi.htm
STOCH Stochastic DONE
• list of floats = jhta.STOCH(df, n, price='Close')
$\bullet \ https://www.fmlabs.com/reference/default.htm?url=Stochastic.htm$
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 of floats = jhta.WILLR(df, n)
$\bullet \ \text{https://www.fmlabs.com/reference/default.htm?url=WilliamsR.htm} \\ \underline{\hspace{1cm}}$
Overlap Studies
BBANDS Bollinger Bands DONE
 dict of lists of floats = jhta.BBANDS(df, n, f=2) https://www.fmlabs.com/reference/default.htm?url=Bollinger.htm
BBANDW Bollinger Band Width DONE
• list of floats = jhta.BBANDW(df, n, f=2)
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$
DEMA Double Exponential Moving Average •

EMA | Exponential Moving Average | DONE • list of floats = jhta.EMA(df, n, price='Close') • https://www.fmlabs.com/reference/default.htm?url=ExpMA.htm ENVP | Envelope Percent | DONE • dict of lists of floats = 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 of floats = jhta.MIDPOINT(df, n, price='Close') • http://www.tadoc.org/indicator/MIDPOINT.htm

• list of floats = jhta.MIDPRICE(df, n)
• http://www.tadoc.org/indicator/MIDPRICE.htm
MMR Mayer Multiple Ratio DONE
• list of floats = jhta.MMR(df, n=200, price='Close')
• https://www.theinvestorspodcast.com/bitcoin-mayer-multiple/
SAR Parabolic SAR DONE
• list of floats = 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 of floats = jhta.SMA(df, n, price='Close')
$\bullet \ \text{https://www.fmlabs.com/reference/default.htm?url=SimpleMA.htm} \\ \underline{\hspace{1cm}}$
T3 Triple Exponential Moving Average (T3) $ullet$
TEMA Triple Exponential Moving Average •

 $\mathbf{MIDPRICE} \mid \mathbf{MidPoint} \ \mathbf{Price} \ \mathbf{over} \ \mathbf{period} \mid \mathbf{DONE}$

TRIMA | Triangular Moving Average | DONE

- list of floats = jhta.TRIMA(df, n, price='Close')
- $\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=TriangularMA.htm$

WMA | Weighted Moving Average

•

Pattern Recognition

CDL2CROWS | Two Crows |

CDL3BLACKCROWS | Three Black Crows |

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 |
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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 |
CDLMARUBOZU | Marubozu |
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 |
{\bf CDLSEPARATINGLINES} \mid {\bf Separating \ Lines} \mid
CDLSHOOTINGSTAR | Shooting Star |
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 of floats = jhta.AVGPRICE(df)
- $\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=AvgPrices.htm$

MEDPRICE | Median Price | DONE

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

TYPPRICE | Typical Price | DONE

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

WCLPRICE | Weighted Close Price | DONE

- list of floats = jhta.WCLPRICE(df)

Statistic Functions

MEAN | Arithmetic mean (average) of data | DONE

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

HARMONIC_MEAN | Harmonic mean of data | DONE

• list of floats = jhta.HARMONIC_MEAN(df, n, price='Close')

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MEDIAN | Median (middle value) of data | DONE • list of floats = jhta.MEDIAN(df, n, price='Close') MEDIAN_LOW | Low median of data | DONE • list of floats = jhta.MEDIAN_LOW(df, n, price='Close') MEDIAN_HIGH | High median of data | DONE • list of floats = jhta.MEDIAN_HIGH(df, n, price='Close') MEDIAN_GROUPED | Median, or 50th percentile, of grouped data | DONE • list of floats = jhta.MEDIAN_GROUPED(df, n, price='Close', interval=1) MODE | Mode (most common value) of discrete data | DONE • list of floats = jhta.MODE(df, n, price='Close') PSTDEV | Population standard deviation of data | DONE • list of floats = jhta.PSTDEV(df, n, price='Close', mu=None) PVARIANCE | Population variance of data | DONE • list of floats = jhta.PVARIANCE(df, n, price='Close', mu=None) STDEV | Sample standard deviation of data | DONE • list of floats = jhta.STDEV(df, n, price='Close', xbar=None)

VARIANCE | Sample variance of data | DONE

• list of floats = jhta.VARIANCE(df, n, price='Close', xbar=None)

COV | Covariance | DONE

- float = jhta.COV(list1, list2)

${\bf COVARIANCE} \mid {\bf Covariance} \mid {\bf DONE}$

- list of floats = jhta.COVARIANCE(df1, df2, n, price1='Close', price2='Close')
- https://en.wikipedia.org/wiki/Algorithms_for_calculating_variance# Covariance

COR | Correlation | DONE

• float = jhta.COR(list1, list2)

CORRELATION | Correlation | DONE

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

PCOR | Population Correlation | DONE

• float = jhta.PCOR(list1, list2)

PCORRELATION | Population Correlation | DONE

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

BETA | Beta | DONE

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

BETAS | Betas | DONE

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

LSR | Least Squares Regression | DONE

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

SLR | Simple Linear Regression | DONE

- list of floats = jhta.SLR(df, price='Close', predictions_int=0)
- https://machinelearningmastery.com/implement-simple-linear-regression-scratch-python/

Uncategorised

Volatility Indicators

ATR | Average True Range | DONE

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

NATR | Normalized Average True Range |

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<pre>RVI Relative Volatility Index DONE • list of floats = jhta.RVI(df, n)</pre>
$\bullet \ \ https://www.fmlabs.com/reference/default.htm?url=RVI.htm$
INERTIA Inertia •
TRANGE True Range DONE
 list of floats = jhta.TRANGE(df) https://www.fmlabs.com/reference/default.htm?url=TR.htm
Volume Indicators
AD Chaikin A/D Line DONE
• list of floats = jhta.AD(df)
$ \bullet \ \text{https://www.fmlabs.com/reference/default.htm?url=AccumDist.htm} \\ \underline{ \qquad \qquad } \\$
ADOSC Chaikin A/D Oscillator •
OBV On Balance Volume DONE

 $\bullet \ \, \rm https://www.fmlabs.com/reference/default.htm?url=OBV.htm$

• list of floats = jhta.OBV(df)