

# 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...

---

## Depends only on

- 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
```

or

<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>

---

### **Example 7**

`$ python3 example-7-quandl-2-df.py`

or

<https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-7-quandl-2-df.ipynb>

---

### **Example 8**

`$ python3 example-8-alphavantage-2-df.py`

or

<https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-8-alphavantage-2-df.ipynb>

---

### **Example 9**

`$ python3 example-9-cryptocompare-2-df.py`

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>

---

## Example 11

Basic Usage

<https://colab.research.google.com/github/joosthoeks/jhTAlib/blob/master/example/example-11-basic-usage.ipynb>

---

## Test

```
$ cd test/  
$ python3 test.py
```

---

## Reference

```
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', price_high='High')`
- 

### PP | Pivot Point | DONE

- dict of lists of floats = `jhta.PP(df, high='High', low='Low', close='Close')`
  - [https://en.wikipedia.org/wiki/Pivot\\_point\\_\(technical\\_analysis\)](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 |**

- 
- 

### **JDN | Julian Day Number | DONE**

- `jdn = jhta.JDN(utc_year, utc_month, utc_day)`
  - [https://en.wikipedia.org/wiki/Julian\\_day](https://en.wikipedia.org/wiki/Julian_day)
- 

### **JD | Julian Date | DONE**

- `jd = jhta.JD(utc_year, utc_month, utc_day, utc_hour, utc_minute, utc_second)`
  - [https://en.wikipedia.org/wiki/Julian\\_day](https://en.wikipedia.org/wiki/Julian_day)
- 

### **SUNC | Sun Cycle |**

- 
-

MERCURYC | Mercury Cycle |

•

---

VENUSC | Venus Cycle |

•

---

EARTH C | Earth Cycle |

•

---

MARSC | Mars Cycle |

•

---

JUPITERC | Jupiter Cycle |

•

---

SATURNC | Saturn Cycle |

•

---

URANUSC | Uranus Cycle |

•

---

NEPTUNEC | Neptune Cycle |

•

---



## PLUTOC | Pluto Cycle |

- 
- 

## MOONC | Moon Cycle |

- 
- 

## Candlestick

### CDLBODYYS | Candle Body Size | DONE

- list of floats = `jhta.CDLBODYYS(df, open='Open', close='Close')`
  - <https://www.tradeciety.com/understand-candlesticks-patterns/>
- 

### CDLWICKS | Candle Wick Size | DONE

- list of floats = `jhta.CDLWICKS(df, high='High', low='Low')`
  - <https://www.tradeciety.com/understand-candlesticks-patterns/>
- 

### CDLUPPSHAS | Candle Upper Shadow Size | DONE

- list of floats = `jhta.CDLUPPSHAS(df, open='Open', high='High', close='Close')`
  - <https://www.tradeciety.com/understand-candlesticks-patterns/>
- 

### CDLLOWSHAS | Candle Lower Shadow Size | DONE

- list of floats = `jhta.CDLLOWSHAS(df, open='Open', low='Low', close='Close')`
  - <https://www.tradeciety.com/understand-candlesticks-patterns/>
-

### **CDLBODYP | Candle Body Percent | DONE**

- `list of floats = jhta.CDLBODYP(df, open='Open', close='Close')`
- 

### **CDLBODYM | Candle Body Momentum | DONE**

- `list of floats = jhta.CDLBODYM(df, n, open='Open', close='Close')`
  - book: Trading Systems and Methods
- 

### **GAP | Gap | DONE**

- `list of floats = jhta.GAP(df, high='High', low='Low', close='Close')`
- 

### **QSTICK | Qstick | DONE**

- `list of floats = jhta.QSTICK(df, n, open='Open', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=Qstick.htm>
- 

### **SHADOWT | Shadow Trends | DONE**

- `dict of lists of floats = jhta.SHADOWT(df, n, open='Open', high='High', low='Low', close='Close')`
  - book: The New Technical Trader
- 

### **IMI | Intraday Momentum Index | DONE**

- `list of floats = jhta.IMI(df, open='Open', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=IMI.htm>
- 

### **INSBAR | Inside Bar | DONE**

- `list of booleans = jhta.INSBAR(df, high='High', low='Low')`
-

## OUTSBAR | Outside Bar | DONE

- `list of booleans = jhta.OUTSBAR(df, high='High', low='Low')`
- 

## 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 |

- 
- 

### HT\_TRENDLINE | Hilbert Transform - Instantaneous Trendline |

- 
- 

### 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, datetime='datetime', Open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

### **CSVURL2DF | CSV file url 2 DataFeed | DONE**

- `dict of tuples of floats = jhta.CSVURL2DF(csv_file_url, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

### **DF2CSV | DataFeed 2 CSV file | DONE**

- `csv file = jhta.DF2CSV(df, csv_file_path, datetime='datetime', Open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

### **DF2DFREV | DataFeed 2 DataFeed Reversed | DONE**

- `dict of tuples of floats = jhta.DF2DFREV(df, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

### **DF2DFWIN | DataFeed 2 DataFeed Window | DONE**

- `dict of tuples of floats = jhta.DF2DFWIN(df, start=0, end=10, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
-

#### **DF\_HEAD | DataFeed HEAD | DONE**

- dict of tuples of floats = `jhta.DF_HEAD(df, n=5, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

#### **DF\_TAIL | DataFeed TAIL | DONE**

- dict of tuples of floats = `jhta.DF_TAIL(df, n=5, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

#### **DF2HEIKIN\_ASHI | DataFeed 2 Heikin-Ashi DataFeed | DONE**

- dict of tuples of floats = `jhta.DF2HEIKIN_ASHI(df, datetime='datetime', open='Open', high='High', low='Low', close='Close', volume='Volume')`
- 

#### **Event Driven**

##### **ASI | Accumulation Swing Index (J. Welles Wilder) | DONE**

- list of floats = `jhta.ASI(df, L, open='Open', high='High', low='Low', close='Close')`
  - book: New Concepts in Technical Trading Systems
- 

##### **SI | Swing Index (J. Welles Wilder) | DONE**

- list of floats = `jhta.SI(df, L, open='Open', high='High', low='Low', close='Close')`
  - book: New Concepts in Technical Trading Systems
- 

##### **SAVGP | Swing Average Price - previous Average Price | DONE**

- list of floats = `jhta.SAVGP(df, open='Open', high='High', low='Low', close='Close')`
-

**SAVGPS | Swing Average Price - previous Average Price Summation  
| DONE**

- list of floats = jhta.SAVGPS(df, open='Open', high='High', low='Low', close='Close')
- 

**SCO | Swing Close - Open | DONE**

- list of floats = jhta.SCO(df, open='Open', close='Close')
- 

**SCOS | Swing Close - Open Summation | DONE**

- list of floats = jhta.SCOS(df, open='Open', close='Close')
- 

**SMEDP | Swing Median Price - previous Median Price | DONE**

- list of floats = jhta.SMEDP(df, high='High', low='Low')
- 

**SMEDPS | Swing Median Price - previous Median Price Summation  
| DONE**

- list of floats = jhta.SMEDPS(df, high='High', low='Low')
- 

**SPP | Swing Price - previous Price | DONE**

- list of floats = jhta.SPP(df, price='Close')
- 

**SPPS | Swing Price - previous Price Summation | DONE**

- list of floats = jhta.SPPS(df, price='Close')
-

### **STYPP | Swing Typical Price - previous Typical Price | DONE**

- `list of floats = jhta.STYPP(df, high='High', low='Low', close='Close')`
- 

### **STYPPS | Swing Typical Price - previous Typical Price Summation | DONE**

- `list of floats = jhta.STYPPS(df, high='High', low='Low', close='Close')`
- 

### **SWCLP | Swing Weighted Close Price - previous Weighted Close Price | DONE**

- `list of floats = jhta.SWCLP(df, high='High', low='Low', close='Close')`
- 

### **SWCLPS | Swing Weighted Close Price - previous Weighted Close Price Summation | DONE**

- `list of floats = jhta.SWCLPS(df, high='High', low='Low', close='Close')`
- 

## **Experimental**

### **General**

### **NORMALIZE | Normalize | DONE**

- `list of floats = jhta.NORMALIZE(df, price_max='High', price_min='Low', price='Close')`
  - <https://machinelearningmastery.com/normalize-standardize-time-series-data-python/>
-

### **STANDARDIZE | Standardize | DONE**

- `list of floats = jhta.STANDARDIZE(df, price='Close')`
  - <https://machinelearningmastery.com/normalize-standardize-time-series-data-python/>
- 

### **RATIO | Ratio | DONE**

- `list of floats = jhta.RATIO(df1, df2, price1='Close', price2='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=Ratio.htm>
- 

### **SPREAD | Spread | 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')`
  - <https://www.fmlabs.com/reference/default.htm?url=CompPerformance.htm>
- 

### **CRSI | Comparative Relative Strength Index | DONE**

- `list of floats = jhta.CRSI(df1, df2, n, price1='Close', price2='Close')`
  - <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')`
  - <https://www.fmlabs.com/reference/default.htm?url=CompStrength.htm>
-



## 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()`
- 

#### **FIB | Fibonacci series up to n | DONE**

- list of ints = `jhta.FIB(n)`
-

#### **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')`
- 

#### **RADIANS | Degrees to Radians | DONE**

- `list of floats = jhta.RADIANS(df, price='Close')`
- 

#### **ADD | Addition High + Low | DONE**

- `list of floats = jhta.ADD(df, high='High', low='Low')`
- 

#### **DIV | Division High / Low | DONE**

- `list of floats = jhta.DIV(df, high='High', low='Low')`
- 

#### **MAX | Highest value over a specified period | DONE**

- `list of floats = jhta.MAX(df, n, price='Close')`
- 

#### **MAXINDEX | Index of highest value over 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')`
- 

**MINMAXINDEX | Indexes of lowest and highest values over a specified period | DONE**

- `dict of lists of ints = jhta.MINMAXINDEX(df, n, price='Close')`
- 

**MULT | Multiply High \* Low | DONE**

- `list of floats = jhta.MULT(df, high='High', low='Low')`
- 

**SUB | Subtraction High - Low | DONE**

- `list of floats = jhta.SUB(df, high='High', low='Low')`
- 

**SUM | Summation | DONE**

- `list of floats = jhta.SUM(df, n, price='Close')`
-

### **SLOPE | Slope | DONE**

- `float = jhta.SLOPE(x1, y1, x2, y2)`
  - book: An Introduction to Algorithmic Trading
- 

### **SLOPES | Slopes | DONE**

- `list of floats = jhta.SLOPES(df, n, price='Close')`
  - book: An Introduction to Algorithmic Trading
- 

### **ED | Euclidean Distance | DONE**

- `float = jhta.ED(x1, y1, x2, y2)`
  - book: An Introduction to Algorithmic Trading
- 

### **EDS | Euclidean Distances | DONE**

- `list of floats = jhta.EDS(df, n, price='Close')`
  - book: An Introduction to Algorithmic Trading
- 

## **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='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=PriceOscillator.htm>
- 

### AROON | Aroon |

- 
- 

### AROONOSC | Aroon Oscillator |

- 
- 

### BOP | Balance Of Power |

- 
- 

### CCI | Commodity Channel Index |

- 
- 

### CMO | Chande Momentum Oscillator |

- 
- 

### DX | Directional Movement Index |

- 
- 

### MACD | Moving Average Convergence/Divergence |

- 
-

**MACDEXT | MACD with controllable MA type |**

- 

---

**MACDFIX | Moving Average Convergence/Divergence Fix 12/26 |**

- 

---

**MFI | Money Flow Index | DONE**

- `list of floats = jhta.MFI(df, n, high='High', low='Low', close='Close', volume='Volume')`
- <https://www.fmlabs.com/reference/default.htm?url=MoneyFlowIndex.htm>

---

**MINUS\_DI | Minus 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 = jhta.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')`
  - <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, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=WilliamsR.htm>
-

## Overlap Studies

### BBANDS | Bollinger Bands | DONE

- dict of lists of floats = `jhta.BBANDS(df, n, f=2, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=Bollinger.htm>
- 

### BBANDW | Bollinger Band Width | DONE

- list of floats = `jhta.BBANDW(df, n, f=2, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=BollingerWidth.htm>
- 

### 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')`
  - <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>
- 

#### MIDPRICE | MidPoint Price over period | DONE

- `list of floats = jhta.MIDPRICE(df, n, high='High', low='Low')`
  - <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, high='High', low='Low')`
  - 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')`
  - <https://www.fmlabs.com/reference/default.htm?url=SimpleMA.htm>
- 

### **T3 | Triple Exponential Moving Average (T3) |**

- 
- 

### **TEMA | Triple Exponential Moving Average |**

- 
- 

### **TRIMA | Triangular Moving Average | DONE**

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

### **VAMA | Volume Adjusted Moving Average | DONE**

- `list of floats = jhta.VAMA(df, n, price='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=VolAdjustedMA.htm>
- 

### **WMA | Weighted Moving Average**

- 
-

### **WWMA | Welles Wilder Moving Average | DONE**

- `list of floats = jhta.WWMA(df, n, price='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=WellesMA.htm>
- 

### **WWS | Welles Wilder Summation | DONE**

- `list of floats = jhta.WWS(df, n, price='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=WellesSum.htm>
- 

### **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 |

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 |

CDLSEPARATINGLINES | Separating Lines |

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 Methods |

## Price Transform

### AVGPRICE | Average Price | DONE

- `list of floats = jhta.AVGPRICE(df, open='Open', high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=AvgPrices.htm>
- 

### MEDPRICE | Median Price | DONE

- `list of floats = jhta.MEDPRICE(df, high='High', low='Low')`
  - <https://www.fmlabs.com/reference/default.htm?url=MedianPrices.htm>
- 

### TYPPRICE | Typical Price | DONE

- `list of floats = jhta.TYPPRICE(df, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=TypicalPrices.htm>
- 

### WCLPRICE | Weighted Close Price | DONE

- `list of floats = jhta.WCLPRICE(df, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=WeightedCloses.htm>
- 

## 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')`
- 

#### **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(x_list, y_list)`
  - [https://en.wikipedia.org/wiki/Algorithms\\_for\\_calculating\\_variance#Covariance](https://en.wikipedia.org/wiki/Algorithms_for_calculating_variance#Covariance)
- 

### COVARIANCE | Covariance | DONE

- `list of floats = jhta.COVARANCE(df1, df2, n, price1='Close', price2='Close')`
  - [https://en.wikipedia.org/wiki/Algorithms\\_for\\_calculating\\_variance#Covariance](https://en.wikipedia.org/wiki/Algorithms_for_calculating_variance#Covariance)
- 

### COR | Correlation | DONE

- `float = jhta.COR(x_list, y_list)`
- 

### CORRELATION | Correlation | DONE

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

### PCOR | Population Correlation | DONE

- `float = jhta.PCOR(x_list, y_list)`
-

### **PCORRELATION | Population Correlation | DONE**

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

### **R2 | R-Squared | DONE**

- `float = jhta.R2(x_list, y_list)`
  - <https://www.wallstreetmojo.com/r-squared-formula/>
- 

### **RSQUARED | R-Squared | DONE**

- `list of floats = jhta.RSQUARED(df1, df2, n, price1='Close', price2='Close')`
  - <https://www.wallstreetmojo.com/r-squared-formula/>
- 

### **REGRESSION | Regression | DONE**

- `dict of lists of floats = jhta.REGRESSION(x_list, y_list)`
  - <https://www.wallstreetmojo.com/regression-formula/>
- 

### **SSE | Sum of the Squared Errors | DONE**

- `float = jhta.SSE(x_list, y_list)`
  - <https://www.wikihow.com/Calculate-the-Standard-Error-of-Estimate>
- 

### **SEE | Standard Error of Estimate | DONE**

- `float = jhta.SEE(x_list, y_list)`
  - <https://www.wikihow.com/Calculate-the-Standard-Error-of-Estimate>
-

### **PSEE | Population Standard Error of Estimate | DONE**

- `float = jhta.PSEE(x_list, y_list)`
  - <https://www.wikihow.com/Calculate-the-Standard-Error-of-Estimate>
- 

### **LSMA | Least Squares Moving Average | DONE**

- `list of floats = jhta.LSMA(df, n, price='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=LstSqrMA.htm>
- 

### **BETA | Beta | DONE**

- `float = jhta.BETA(x_list, y_list)`
  - [https://en.wikipedia.org/wiki/Beta\\_\(finance\)](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\\_\(finance\)](https://en.wikipedia.org/wiki/Beta_(finance))
- 

### **LSR | Least Squares Regression | DONE**

- `list of floats = jhta.LSR(df, price='Close', predictions_int=0)`
  - <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

### 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](https://www.investopedia.com/terms/p/profit_loss_ratio.asp)
- 

### EV | Expected Value | DONE

- `float = jhta.EV(hittrade_float, mean_trade_profit_float, mean_trade_loss_float)`
  - [https://en.wikipedia.org/wiki/Expected\\_value](https://en.wikipedia.org/wiki/Expected_value)
- 

### POR | Probability of Ruin (Table of Lucas and LeBeau) | DONE

- `int = jhta.POR(hittrade_float, profit_loss_ratio_float)`
  - book: Computer Analysis of the Futures Markets
- 

### BPPS | Basis Points per Second | DONE

- `float = jhta.BPPS(trade_start_price, trade_end_price, trade_start_timestamp, trade_end_timestamp)`
  - book: An Introduction to Algorithmic Trading
- 

### RET | Return | DONE

- `list of floats = jhta.RET(df, price='Close')`
  - book: An Introduction to Algorithmic Trading
-

### **RETS | Returns | DONE**

- `list of floats = jhta.RETS(df, price='Close')`
  - book: An Introduction to Algorithmic Trading
- 

### **PRET | %Return | DONE**

- `list of floats = jhta.PRET(df, price='Close')`
  - book: An Introduction to Algorithmic Trading
- 

### **PRETS | %Returns | DONE**

- `list of floats = jhta.PRETS(df, price='Close')`
  - book: An Introduction to Algorithmic Trading
- 

## **Volatility Indicators**

### **AEM | Arms Ease of Movement | DONE**

- `list of floats = jhta.AEM(df, high='High', low='Low', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=ArmsEMV.htm>
- 

### **ATR | Average True Range | DONE**

- `list of floats = jhta.ATR(df, n, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=ATR.htm>
- 

### **NATR | Normalized Average True Range |**

- 
-



### **RVI | Relative Volatility Index | DONE**

- `list of floats = jhta.RVI(df, n, high='High', low='Low')`
  - <https://www.fmlabs.com/reference/default.htm?url=RVI.htm>
- 

### **RVIOC | Relative Volatility Index Original Calculation | DONE**

- `list of floats = jhta.RVIOC(df, n, price='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=RVIOoriginal.htm>
- 

### **INERTIA | Inertia | DONE**

- `list of floats = jhta.INERTIA(df, n, price='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=Inertia.htm>
- 

### **PRANGE | %Range | DONE**

- `list of floats = jhta.PRANGE(df, n, max_price='High', min_price='Low')`
  - book: An Introduction to Algorithmic Trading
- 

### **TRANGE | True Range | DONE**

- `list of floats = jhta.TRANGE(df, high='High', low='Low', close='Close')`
  - <https://www.fmlabs.com/reference/default.htm?url=TR.htm>
- 

## **Volume Indicators**

### **AD | Chaikin A/D Line | DONE**

- `list of floats = jhta.AD(df, high='High', low='Low', close='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=AccumDist.htm>
-

## ADOSC | Chaikin A/D Oscillator |

- 
- 

## MFAI | Market Facilitation Index | DONE

- `list of floats = jhta.MFAI(df, high='High', low='Low', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=MFI.htm>
- 

## NVI | Negative Volume Index | DONE

- `list of floats = jhta.NVI(df, price='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=NVI.htm>
- 

## OBV | On Balance Volume | DONE

- `list of floats = jhta.OBV(df, close='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=OBV.htm>
- 

## PVR | Price Volume Rank | DONE

- `list of ints = jhta.PVR(df, price='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=PVrank.htm>
- 

## PVT | Price Volume Trend | DONE

- `list of floats = jhta.PVT(df, price='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=PVT.htm>
-

### **PVI | Positive Volume Index | DONE**

- `list of floats = jhta.PVI(df, price='Close', volume='Volume')`
  - <https://www.fmlabs.com/reference/default.htm?url=PVI.htm>
- 

### **VWAP | Volume Weighted Average Price | DONE**

- `list of floats = jhta.VWAP(df, open='Open', high='High', low='Low', close='Close', volume='Volume')`
  - book: An Introduction to Algorithmic Trading
- 

### **Notebooks**

- <https://github.com/joosthoeks/jhTALib/tree/master/notebook>

### **Recession Probability**

- [https://colab.research.google.com/github/joosthoeks/jhTALib/blob/master/notebook/recession\\_probability.ipynb](https://colab.research.google.com/github/joosthoeks/jhTALib/blob/master/notebook/recession_probability.ipynb)
- 

### **Donation and Funding**

- BTC: 3KCoXMyUDgVABoFSuV8GQT3k8qkUhEDG9X
-