

jhTAlib

Joost Hoeks

2019-03-11

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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

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

[Open In Colab](#)

Example 2

```
$ python3 example-2-plot.py
```

or

[Open In Colab](#)

Example 3

```
$ python3 example-3-plot.py
```

or

[Open In Colab](#)

Example 4

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

or

[Open In Colab](#)

Example 5

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

or

[Open In Colab](#)

Example 6

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

or

[Open In Colab](#)

Example 7

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

or

[Open In Colab](#)

Example 8

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

or

[Open In Colab](#)

Example 9

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

or

[Open In Colab](#)

Example 10

DF NumPy Pandas

[Open In Colab](#)

Test

```
$ cd test/
```

```
$ python3 test.py
```

Reference

```
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)
-

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 |

-
-

JDN | Julian Day Number | DONE

- jdn = jhta.JDN(utc_year, utc_month, utc_day)
-

JD | Julian Date | DONE

- jd = jhta.JD(utc_year, utc_month, utc_day, utc_hour, utc_minute, utc_second)
-

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 |

•

PLUTOOC | Pluto Cycle |

•

MOONC | Moon Cycle |

•

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 = jhta.TS(df, n, price='Close')`
-

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)
-

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

- list = jhta.SI(df, L)
-

Experimental

JH_SAVGP | Swing Average Price - previous Average Price | DONE

- list = jhta.JH_SAVGP(df)
-

JH_SAVGPS | Swing Average Price - previous Average Price Sum- mation | DONE

- list = jhta.JH_SAVGPS(df)
-

JH_SCO | Swing Close - Open | DONE

- list = jhta.JH_SCO(df)
-

JH_SCOS | Swing Close - Open Summation | DONE

- `list = jhta.JH_SCOS(df)`
-

JH_SMEDP | Swing Median Price - previous Median Price | DONE

- `list = jhta.JH_SMEDP(df)`
-

jh_SMEDPS | Swing Median Price - previous Median Price Summation | DONE

- `list = jhta.JH_SMEDPS(df)`
-

JH_SPP | Swing Price - previous Price | DONE

- `list = jhta.JH_SPP(df, price='Close')`
-

JH_SPPS | Swing Price - previous Price Summation | DONE

- `list = jhta.JH_SPPS(df, price='Close')`
-

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')`
-

STANDARDIZE | Standardize | DONE

- `list = jhta.STANDARDIZE(df, price='Close')`
-

SPREAD | Spread | DONE

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

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')`
-

CS | Comparative Strength | DONE

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

HR | Hit Rate / Win Rate | DONE

- `float = jhta.HR(hit_trades_int, total_trades_int)`
-

PLR | Profit/Loss Ratio | DONE

- `float = jhta.PLR(mean_trade_profit_float, mean_trade_loss_float)`
-

EV | Expected Value | DONE

- `float = jhta.EV(hittrade_float, mean_trade_profit_float, mean_trade_loss_float)`
-

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

- `int = jhta.POR(hittrade_float, profit_loss_ratio_float)`
-

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

- `list = jhta.LOG(df, price='Close')`
-

LOG10 | Base-10 Logarithm | DONE

- `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()`
-

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 = 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)`
-

DIV | Division High / Low | 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')`
-

MININDEX | Index of lowest value over a specified period |

-
-

MINMAX | Lowest and Highest values over a specified period |

-
-

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

-
-

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

- `list = jhta.APO(df, n_fast, n_slow, price='Close')`
-

AROON | Aroon |

-
-

AROONOSC | Aroon Oscillator |

-
-

BOP | Balance Of Power |

-

CCI | Commodity Channel Index |

-

CMO | Chande Momentum Oscillator |

-

DX | Directional Movement Index |

-

IMI | Intraday Momentum Index | DONE

- `list = jhta.IMI(df)`

MACD | Moving Average Convergence/Divergence |

-

MACDEXT | MACD with controllable MA type |

-

MACDFIX | Moving Average Convergence/Divergence 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')`

PLUS_DI | Plus Directional Indicator |

-

PLUS_DM | Plus Directional Movement |

-

PPO | Percentage Price Oscillator |

-

ROC | Rate of Change | DONE

- `list = jhta.ROC(df, n, price='Close')`

ROCP | Rate of Change Percentage | DONE

- `list = jhta.ROCP(df, n, price='Close')`
-

ROCR | Rate of Change Ratio | DONE

- `list = jhta.ROCR(df, n, price='Close')`
-

ROCR100 | Rate of Change Ratio 100 scale | DONE

- `list = jhta.ROCR100(df, n, price='Close')`
-

RSI | Relative Strength Index | DONE

- `list = jhta.RSI(df, n, price='Close')`
-

STOCH | Stochastic |

-
-

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)`
-

Overlap Studies

BBANDS | Bollinger Bands | DONE

- `dict of lists = jhta.BBANDS(df, n, f=2)`
-

BBANDW | Bollinger Band Width | DONE

- `list = jhta.BBANDW(df, n, f=2)`
-

DEMA | Double Exponential Moving Average |

-
-

EMA | Exponential Moving Average |

-
-

ENVP | Envelope Percent | DONE

- `dict of lists = jhta.ENVP(df, pct=.01, price='Close')`
-

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')`
-

MIDPRICE | MidPoint Price over period | DONE

- `list = jhta.MIDPRICE(df, n)`
-

MMR | Mayer Multiple Ratio | DONE

- `list = jhta.MMR(df, n=200, price='Close')`
-

SAR | Parabolic SAR | DONE

- `list = jhta.SAR(df, af_step=.02, af_max=.2)`
-

SAREXT | Parabolic SAR - Extended |

-
-

SMA | Simple Moving Average | DONE

- `list = jhta.SMA(df, n, price='Close')`
-

T3 | Triple Exponential Moving Average (T3) |

-
-

TEMA | Triple Exponential Moving Average |

-
-

TRIMA | Triangular Moving Average | DONE

- `list = jhta.TRIMA(df, n, price='Close')`
-

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 |

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 = jhta.AVGPRICE(df)`
-

MEDPRICE | Median Price | DONE

- `list = jhta.MEDPRICE(df)`
-

TYPPRICE | Typical Price | DONE

- `list = jhta.TYPPRICE(df)`
-

WCLPRICE | Weighted Close Price | DONE

- `list = jhta.WCLPRICE(df)`
-

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')`
-

MEDIAN_HIGH | High median of data | DONE

- `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)`
-

COV | Covariance | DONE

- `float = jhta.COV(list1, list2)`
-

COVARIANCE | Covariance | DONE

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

COR | Correlation | DONE

- `float = jhta.COR(list1, list2)`
-

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')`
-

BETA | Beta | DONE

- `float = jhta.BETA(list1, list2)`
-

BETAS | Betas | DONE

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

LSR | Least Squares Regression | DONE

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

SLR | Simple Linear Regression | DONE

- `list = jhta.SLR(df, price='Close', predictions_int=0)`
-

Volatility Indicators

ATR | Average True Range | DONE

- `list = jhta.ATR(df, n)`
-

NATR | Normalized Average True Range |

-
-

TRANGE | True Range | DONE

- `list = jhta.TRANGE(df)`
-

Volume Indicators

AD | Chaikin A/D Line | DONE

- `list = jhta.AD(df)`
-

ADOSC | Chaikin A/D Oscillator |

-
-

OBV | On Balance Volume | DONE

- `list = jhta.OBV(df)`
-