

ASSIGNMENT 7.1

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1. Introduction

This assignment will help you to consolidate the concepts learnt in the session.

2. Problem Statement (a)

Given a sequence of n values x_1, x_2, \dots, x_n and a window size $k > 0$, the k -th moving average of the given sequence is defined as follows:

The moving average sequence has $n-k+1$ elements as shown below.

The moving averages with $k=4$ of a ten-value sequence ($n=10$) is shown below

```
i 1 2 3 4 5 6 7 8 9 10
=====
Input 10 20 30 40 50 60 70 80 90 100
y1    25 = (10+20+30+40)/4
y2    35 = (20+30+40+50)/4
y3    45 = (30+40+50+60)/4
y4    55 = (40+50+60+70)/4
y5    65 = (50+60+70+80)/4
y6    75 = (60+70+80+90)/4
y7    85 = (70+80+90+100)/4
```

Thus, the moving average sequence has $n-k+1=10-4+1=7$ values.

Problem Statement (b)

Write a function to find moving average in an array over a window:

Test it over $[3, 5, 7, 2, 8, 10, 11, 65, 72, 81, 99, 100, 150]$ and window of 3.

3. Output

Solution

Note: I wrote a function and used that to show the output for both questions (a) and (b) by feeding it different sequences and window sizes.

ACD MDS Assignment 7.1 (a)

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```
In [116]: def calc_mov_avg():
''' Given a sequence l of n values, and window size k, calculate the moving average '''

l = [int(x) for x in input("Enter the integer sequence (example: 2 4 5 10 12) :").split()] # User provided sequence
window_size = int (input("Enter preferred moving avg window size : ")) # User provided value for window size

n = len(l) # Count of number of values in sequence
max_values = n - window_size + 1 # For any given combination of n, and window_size, this is the max values
m_avg = [] # Empty list

for i in range (max_values): # Loop based on the count of final calculated values
    mov_tot = 0
    for j in range (window_size): # Each calculation should only include per window size
        select_index = i + j # The starting point for each window is determined here
        mov_tot = mov_tot + l[select_index] # Rolling totals are captured
    m_avg.append (mov_tot/window_size) # Avg of rolling total is then appended at the end of each iteration

print (" "*60)
print ("Total number of values = {} and Window size = {}".format(n, window_size))
print (" "*60)
for i in range (max_values): # Use the loop to print out the values in each window and the ...
    values = [] # ... corresponding moving average value
    for j in range (window_size):
        values.append (l[i+j])
    print ("Moving Avg Value#", i+1, " = ", m_avg[i], "for values", values )
return m_avg
```

```
In [120]: calc_mov_avg()

Enter the integer sequence (example: 2 4 5 10 12) :10 20 30 40 50 60 70 80 90 100
Enter preferred moving avg window size : 4

-----
Total number of values = 10 and Window size = 4
-----
Moving Avg Value# 1 = 25.0 for values [10, 20, 30, 40]
Moving Avg Value# 2 = 35.0 for values [20, 30, 40, 50]
Moving Avg Value# 3 = 45.0 for values [30, 40, 50, 60]
Moving Avg Value# 4 = 55.0 for values [40, 50, 60, 70]
Moving Avg Value# 5 = 65.0 for values [50, 60, 70, 80]
Moving Avg Value# 6 = 75.0 for values [60, 70, 80, 90]
Moving Avg Value# 7 = 85.0 for values [70, 80, 90, 100]
```

```
Out[120]: [25.0, 35.0, 45.0, 55.0, 65.0, 75.0, 85.0]
```

```
In [ ]:
```

In the above, I used the sequence (10 20 30 100) with moving average window size of 4.

ACD MDS Assignment 7.1 (b)

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```
In [116]: def calc_mov_avg():
''' Given a sequence l of n values, and window size k, calculate the moving average '''

l = [int(x) for x in input("Enter the integer sequence (example: 2 4 5 10 12) :").split()] # User provided sequence
window_size = int (input("Enter preferred moving avg window size : ")) # User provided value for window size

n = len(l) # Count of number of values in sequence
max_values = n - window_size + 1 # For any given combination of n, and window_size, this is the max values
m_avg = [] # Empty list

for i in range (max_values): # Loop based on the count of final calculated values
    mov_tot = 0
    for j in range (window_size): # Each calculation should only include per window size
        select_index = i + j # The starting point for each window is determined here
        mov_tot = mov_tot + l[select_index] # Rolling totals are captured
    m_avg.append (mov_tot/window_size) # Avg of rolling total is then appended at the end of each iteration

print ("\n*60")
print ("Total number of values = {} and Window size = {}".format(n, window_size))
print ("\n*60")
for i in range (max_values): # Use the loop to print out the values in each window and the ...
    values = [] # ... corresponding moving average value
    for j in range (window_size):
        values.append (l[i+j])
    print ("Moving Avg Value#", i+1, " = ", m_avg[i], "for values", values )
return m_avg
```

```
In [121]: calc_mov_avg()

Enter the integer sequence (example: 2 4 5 10 12) :3 5 7 2 8 10 11 65 72 81 99 100 150
Enter preferred moving avg window size : 3

-----
Total number of values = 13 and Window size = 3
-----
Moving Avg Value# 1 = 5.0 for values [3, 5, 7]
Moving Avg Value# 2 = 4.666666666666667 for values [5, 7, 2]
Moving Avg Value# 3 = 5.666666666666667 for values [7, 2, 8]
Moving Avg Value# 4 = 6.666666666666667 for values [2, 8, 10]
Moving Avg Value# 5 = 9.666666666666666 for values [8, 10, 11]
Moving Avg Value# 6 = 28.666666666666668 for values [10, 11, 65]
Moving Avg Value# 7 = 49.333333333333336 for values [11, 65, 72]
Moving Avg Value# 8 = 72.666666666666667 for values [65, 72, 81]
Moving Avg Value# 9 = 84.0 for values [72, 81, 99]
Moving Avg Value# 10 = 93.33333333333333 for values [81, 99, 100]
Moving Avg Value# 11 = 116.33333333333333 for values [99, 100, 150]

Out[121]: [5.0,
4.666666666666667,
5.666666666666667,
6.666666666666667,
9.666666666666666,
28.666666666666668,
49.333333333333336,
72.666666666666667,
84.0,
93.33333333333333,
116.33333333333333]
```

In the above screenshot, I've provided the input sequence and window size as per the assignment.