Algorithm 1 compute a window period exponential moving average

procedure ExponentialMovingAverage($values$, $window$)
    $weights = numpy.exp(numpy.linspace(-1., 0., window))$ ▷ weight more recent data greater
    $weights/ = weights.sum()$
    $a = numpy.convolve(values, weights, mode =' full')[: len(values)]$ ▷ all data to the end of values
    $a[: window] = a[window]$ ▷ average of window
    Return a ▷ return average
end procedure