Algorithm 1 compute the n period relative strength index

```
procedure RSI(prices, n=14)
    for i in range(n, length of prices) do
        delta = deltas[i-1]                                  ▷ difference is 1 less
        if delta is greater than 0 then
            up value = delta
        else
            up value = 0
            decrement down value
        end if
        set new up and down values
        rs = smoothed average of n days up closes / smoothed average of n days down closes
        rsi = 100 - (100 / 1 + rs)                 ▷ result is converted to a value [1,100]
    end for
    Return rsi
end procedure
```