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