jupyter OrderBook2 (1) Unsaved changes

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Code

In [1]:
```
import pandas as pd
from datetime import datetime, timedelta
import os
import numpy as np
```

In [2]:
```
# df = pd.read_pickle('./')
df = pd.read_pickle('./data/ob2.pickle')
df = df[df.symbol == 'ETH/USDT:USDT-210625']
df = df.sort_values('datetime')
df.reset_index(drop=True, inplace=True)
df.shape
df.columns
df.head(2)
```

In [3]:
```
# get_price_action(df, timeframe=
# df = df[:10000]
# df.head(2)

df_read_index=[]
# df_read_index=[]
# for i in range(len(df.index)-1, -10000:
# if df.iloc[i].bidsamount == 0:
# df_read_index.append(df.iloc[i].name)
# print('df_read_index', len(df_read_index))

df = df.set_index('datetime')
df['bidsamount'] = df['bidsamount'].astype(int)

indexes = indexes.reset_index()
indexes.rename(columns = {'datetime': 'datetime'}, inplace = True)

open = indexes.resample('1min').first()
high = indexes.resample('1min').max()
low = indexes.resample('1min').min()
close = indexes.resample('1min').last()

return candles
```

In [4]:
```
def get_price_action(df, end_datetime, timeframe, engulfing_type='Body'):

df = df.drop_duplicates()
df = df[df.index <= end_datetime - pd.Timedelta(1, 'min')]

print('df', df[:2])
# df = df[:-1]
for date in df[df.index - timedelta(1, 'min')].tail(1).values:
# print('date', date)
# if timeframe == 1:
# df_read_list.append(pd.concat([df[:1], df[-1:]]))
# else:
# df_read_list.append(df[:1])
if timeframe == 1:
df = df[df.index<=df[-1:].index]
# df = df[df.index<=df[-1:].index]
else:
df = df[df.index<=df[df.index - timedelta(1, 'min')].index]

# print('df', df)
# df = df[df.index<=df[df.index - timedelta(1, 'min')].index]

# print('df', df[:2])
```

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```
[Deprecation]: DEPRECATION\NAME\ON\20.TXT:DEPRECATIONNAMEON\20
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
  DateOBS[Tmp] = lb.ebvtoc(DateOBS[ precision_lat ], DateOBS[Tmp], DateOBS[ precision_lon ], DateOBS[Tmp])
```

```
See the causes in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#indexing-
  BaseIndex(['a', 'b', 'c', 'd', 'e'], dtype='object', name='Name')
Done Early 20
/Applications/ANACONDA/anaconda/lib/python3.6/site-packages/numpy/core/fromnumeric.py:83:FutureWarning:
In a future release, the sum of an empty slice will be 0.
To silence this warning, add the new keyword argument.
  RuntimeWarning: invalid value encountered in true_divide
  array([ 0.        ,  0.        ,  0.        ,  0.        ,  0.        ])
/Applications/ANACONDA/anaconda/lib/python3.6/site-packages/numpy/core/fromnumeric.py:83:FutureWarning:
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  RuntimeWarning: invalid value encountered in true_divide
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Done Early 20
```

```
Date: 2021-05
/Applications/Xcode.app/Contents/Developer/usr/bin/xcodebuild -project -target -configuration Release -sdk iphoneos build
/bin/mkdir -p /Users/runner/work/_temp/_runner_hosted/build/gems/build
/usr/bin/setenv LANG=en_US.UTF-8 /usr/bin/arch -arm64e /usr/local/bin/ruby -W0 -C/Users/runner/work/_temp/_runner_hosted/build/gems/build -I/usr/local/lib/ruby/site_ruby/3.0.0+0 -I/usr/local/lib/ruby/site_ruby/3.0.0+0/arm64-darwin21 -I/usr/local/lib/ruby/vendor_ruby/3.0.0+0 -I/usr/local/lib/ruby/vendor_ruby/3.0.0+0/arm64-darwin21 -I/usr/local/lib/ruby/3.0.0+0 -I/usr/local/lib/ruby/3.0.0+0/arm64-darwin21 -rrubygems/core_ext/kernel_require.rb -e "require 'rake/clean'" -e "require 'pathname'" -e "require 'cocoapods-core/executable_proxy'" -e "require 'cocoapods-core/xcodebuild/environment'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_helper'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_test_parser'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_test_runner'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_test_runner/ios'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_test_runner/mac'" -e "require 'cocoapods-core/xcodebuild/xcodebuild_test_runner/tvos'" -e "require 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