

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																
y2		35															
y3			45														
y4				55													
y5					65												
y6						75											
y7							85										

$y_1 \ 25 = (10+20+30+40)/4$ $y_2 \ 35 = (20+30+40+50)/4$ $y_3 \ 45 = (30+40+50+60)/4$ $y_4 \ 55 = (40+50+60+70)/4$ $y_5 \ 65 = (50+60+70+80)/4$ $y_6 \ 75 = (60+70+80+90)/4$ $y_7 \ 85 = (70+80+90+100)/4$

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

```
In [11]: import numpy as np
def moving_average_sum(sequence, window):
    cumulativesum, moving_aves = [0], []
    for i, x in enumerate(sequence, 1):
        cumulativesum.append(cumulativesum[i-1] + x)
        if ( i >= window ):
            moving_ave = (cumulativesum[i] - cumulativesum[i- window])/window
            moving_aves.append(moving_ave)
    return moving_aves

print(moving_average_sum([10, 20, 30, 40, 50, 60, 70,80,90,100], 4))
print(moving_average_sum([3, 5, 7, 2, 8,10,11,65,72,81,99,100,150], 3))
```

```
[25.0, 35.0, 45.0, 55.0, 65.0, 75.0, 85.0]  
[5.0, 4.666666666666667, 5.666666666666667, 6.666666666666667, 9.666666666666666  
6, 28.666666666666668, 49.333333333333336, 72.66666666666667, 84.0, 93.33333333  
333333, 116.33333333333333]
```

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.

```
In [12]: def mov_avg(a, b) :  
          res = np.cumsum(a, dtype=float)  
          res[b:] = res[b:] - res[:-b]  
          return res[b - 1:] / b
```

```
In [13]: x = [3, 5, 7, 2, 8, 10, 11, 65, 72, 81, 99, 100, 150]
         moving_average(x,3)
```

```
Out[13]: array([ 5.          ,  4.66666667,  5.66666667,  6.66666667,
                9.66666667, 28.66666667, 49.33333333, 72.66666667,
                84.          , 93.33333333, 116.33333333])
```

In []:

