

**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

w

i 1 2 3 4 5 6 7 8 9 10

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Input 10 20 30 40 50 60 70 80 90 100

y1 25 = (10+20+30+40)/4

y2 35 = (20+30+40+50)/4

y3 45 = (30+40+50+60)/4

y4 55 = (40+50+60+70)/4

y5 65 = (50+60+70+80)/4

y6 75 = (60+70+80+90)/4

y7 85 = (70+80+90+100)/4

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

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In [4]: import numpy as np
def moving_average(num_list, window_size):
    moving_list = []
    a_num_list = np.asarray(num_list)
    if window_size < a_num_list.size:
        ws = window_size
        ns = a_num_list.size - ws
        x = 0
        while x <= ns:
            moving_list = moving_list + [round(a_num_list[x:x+ws].sum()/ws, 2)]
            x = x + 1
    else:
        moving_list = [a_num_list.sum()/a_num_list.size]
    return moving_list

moving_average([10, 20, 30, 40, 50, 60, 70, 80, 90, 100], 4)
```

Out[4]: [25.0, 35.0, 45.0, 55.0, 65.0, 75.0, 85.0]

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

Out[5]: [5.0, 4.67, 5.67, 6.67, 9.67, 28.67, 49.33, 72.67, 84.0, 93.33, 116.33]

In [ ]:

