## fitting for milke

October 10, 2020

```
[43]:
       import numpy as np
       import numpy
       import matplotlib.pyplot as pp
       import matplotlib.pyplot as plt
       from scipy.signal import argrelextrema
[236]: #GET DATA
       import yfinance as yf
       #define the ticker symbol
       tickerSymbol = 'AAPL'
       #get data on this ticker
       tickerData = yf.Ticker(tickerSymbol)
       #get the historical prices for this ticker
       tickerDf = tickerData.history(period='1d', start='2010-1-1', end='2019-1-25')
       #see your data
       tickerDf
```

```
[236]:
                                                        Close
                                                                   Volume
                                                                          Dividends
                        Open
                                   High
                                               Low
       Date
       2009-12-31
                    6.577644
                               6.584433
                                          6.498328
                                                     6.503574
                                                                352410800
                                                                                 0.0
                               6.619924
                                          6.554496
                                                     6.604801
                                                                                 0.0
       2010-01-04
                    6.586901
                                                                493729600
       2010-01-05
                    6.623009
                               6.653562
                                          6.581345
                                                     6.616219
                                                                601904800
                                                                                 0.0
       2010-01-06
                    6.616220
                               6.642453
                                          6.504191
                                                     6.510980
                                                                552160000
                                                                                 0.0
       2010-01-07
                    6.535053
                               6.542769
                                          6.451726
                                                     6.498945
                                                                477131200
                                                                                 0.0
                   37.719138
                                         37.489202
                                                                119284800
                                                                                 0.0
       2019-01-17
                              38.565497
                                                    38.125195
                                                                                 0.0
       2019-01-18
                              38.619311
                                         38.154547
                                                    38.360023
                                                                135004000
                   38.526358
                                                                                 0.0
       2019-01-22
                   38.259732
                              38.338006
                                         37.332651
                                                    37.498989
                                                                121576000
       2019-01-23
                   37.706910
                              37.949077
                                         37.107611
                                                    37.650650
                                                                 92522400
                                                                                 0.0
       2019-01-24 37.697122 37.787627
                                         37.117393
                                                    37.352219
                                                                101766000
                                                                                 0.0
```

	Stock	Splits
Date		
2009-12-31		0.0
2010-01-04		0.0
2010-01-05		0.0
2010-01-06		0.0
2010-01-07		0.0
•••		•••
2019-01-17		0.0
2019-01-18		0.0
2019-01-22		0.0
2019-01-23		0.0
2019-01-24		0.0

## [2281 rows x 7 columns]

```
[237]: plt.plot(tickerDf['Open'])
x = tickerDf['Open']
```



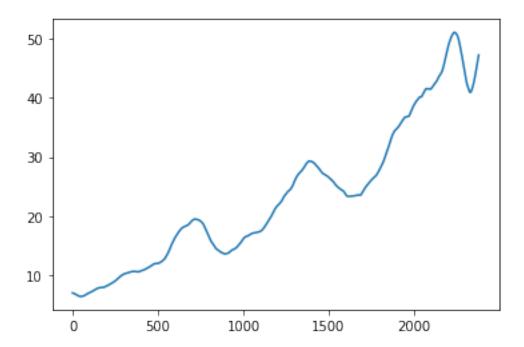
```
[ ]:

[241]: # Smooth DATA

window_len = 100
```

```
s=np.r_[x[window_len-1:0:-1],x,x[-2:-window_len-1:-1]]
w=np.ones(window_len,'d')
y=np.convolve(w/w.sum(),s,mode='valid')
plt.plot(y)
```

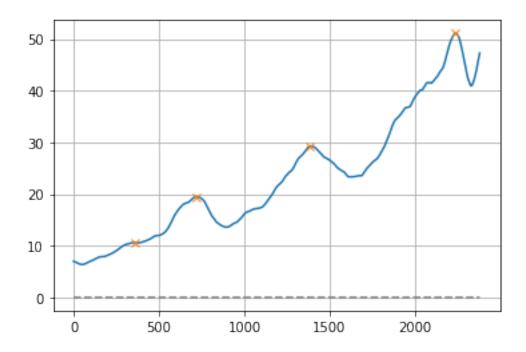
## [241]: [<matplotlib.lines.Line2D at 0x7f0e3ec458e0>]



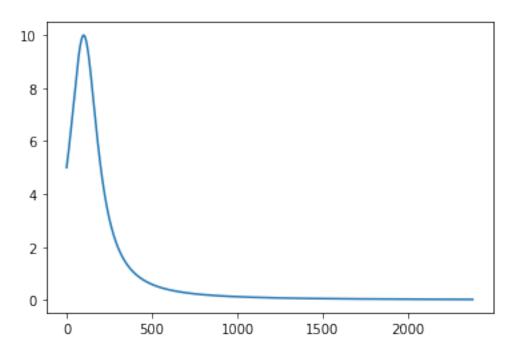
```
[239]: #Find peaks
    from scipy.signal import find_peaks
    peaks, _ = find_peaks(y, height=0, distance=10, width = 15)

[240]: #fig = plt.figure(figsize = (6,8), dpi = 180)
    plt.plot(y)
    plt.grid()
    plt.plot(peaks, y[peaks], "x")
    plt.plot(np.zeros_like(y), "--", color="gray")
```

[240]: [<matplotlib.lines.Line2D at 0x7f0e3ee8f2b0>]

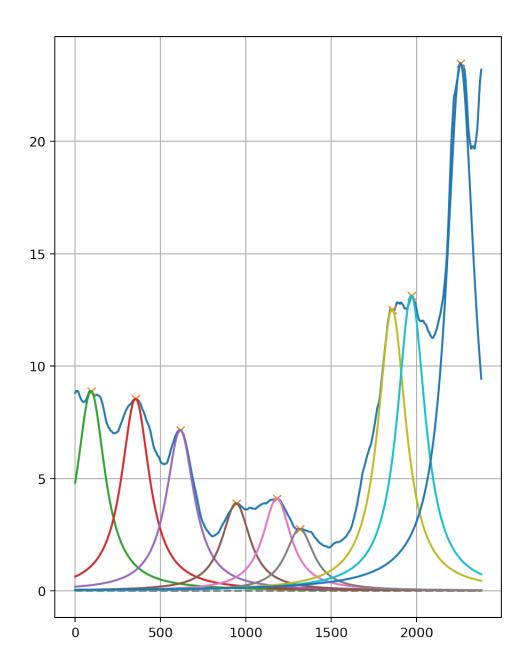


```
[187]: #Define lorenzian
       def lorentzian( x, x0, a, gam ):
           return a * gam**2 / ( gam**2 + ( x - x0 )**2)
       gam_i = 100
       max_x = 100
       a = 10
       lor = []
       for i in range(len(y)):
           lor.append(lorentzian(i,max_x,a,gam_i))
       plt.plot(lor)
       print(lor[0])
       class Lorentzian:
           def __init__(self,array, x0, a, gam):
               self.x0 = x0
               self.a = a
               self.gam = gam
               lor = []
               for i in range(len(array)):
                   lor.append(lorentzian(i,x0,a,gam))
               self.lor = lor
```



```
[195]: #lorentians = [Lorentzian(y,peak,y[peak],5) for peak in peaks]
lorentians = []
for peak in peaks:
    lorentians.append( Lorentzian(y,peak, y[peak] , 100))

[196]: #PLOT PICTURE
fig = plt.figure(figsize = (6,8),dpi = 180)
plt.plot(y)
plt.grid()
plt.plot(peaks, y[peaks], "x")
plt.plot(np.zeros_like(y), "--", color="gray")
for lorenz in lorentians:
    plt.plot(lorenz.lor)
```

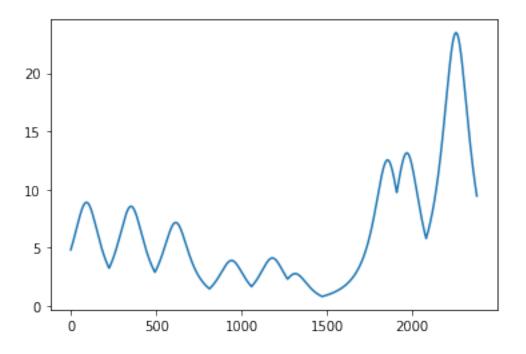


```
[197]: fit = [1]*len(y)

for x in range(len(fit)):
    current_lor = [lorenz.lor[x] for lorenz in lorentians ]
    fit[x] = max(current_lor)

plt.plot(fit)
```

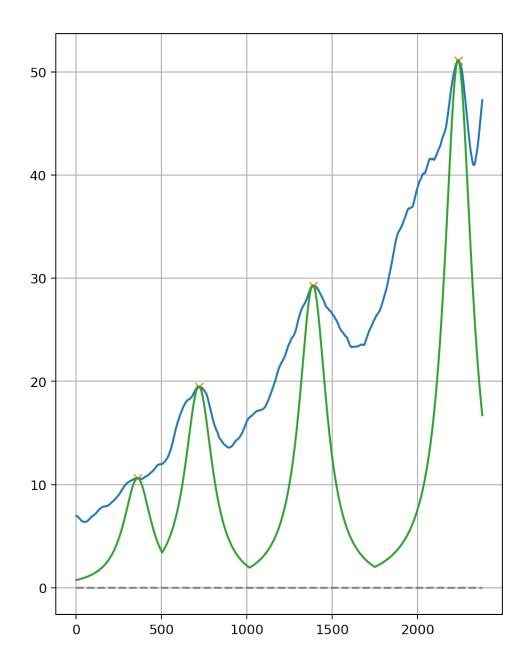
## [197]: [<matplotlib.lines.Line2D at 0x7f0e457fc460>]



```
[198]: #Get fit for debug
def get_fit(lorentians):
    fit = [1]*len(y)
    for x in range(len(fit)):
        current_lor = [lorenz.lor[x] for lorenz in lorentians]
        fit[x] = max(current_lor)
        return fit
```

```
[243]: fig = plt.figure(figsize = (6,8),dpi = 180)
plt.plot(y)
plt.grid()
plt.plot(peaks, y[peaks], "x")
plt.plot(np.zeros_like(y), "--", color="gray")
plt.plot(fit)
```

[243]: [<matplotlib.lines.Line2D at 0x7f0e3e9d09a0>]



```
[213]: def get_fit_from_gamma(gamma):
    lorentians = []
    for i in range(len(peaks)):
        lorentians.append( Lorentzian(y,peaks[i], y[peaks[i]] , gamma[i]))
    fit = get_fit(lorentians)
    return fit

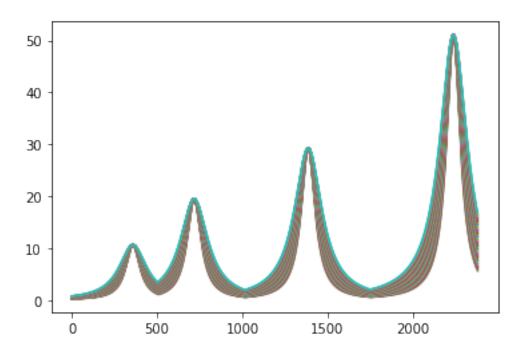
def plt_diff(fit,y):
    fig = plt.figure(figsize = (6,8),dpi = 180)
    plt.plot(y)
```

```
plt.grid()
           plt.plot(peaks, y[peaks], "x")
           plt.plot(np.zeros_like(y), "--", color="gray")
           plt.plot(fit)
[200]: #
       def mse(A,B,power =2):
           return ((A - B)**power).mean(axis=0)
       def sqears(A,B):
           return ((A - B)**2)
[275]: #
       #Array for animation:
       list_of_gamma = []
       def loss_mse(gamma):
           lorentians = []
           for i in range(len(peaks)):
               lorentians.append( Lorentzian(y,peaks[i], y[peaks[i]] , gamma[i]))
           fit = get_fit(lorentians)
           loss =mse(fit,y , power = 4)
           print(f' loss = {loss}')
           print(f'gammas = {gamma}' )
           list_of_gamma.append(gamma.copy())
           return loss
[247]: #
       for g in range(50,100):
           gamma = [g]*9
           lorentians = []
           for i in range(len(peaks)):
               lorentians.append( Lorentzian(y,peaks[i], y[peaks[i]] , gamma[i]))
           fit = get_fit(lorentians)
           loss =mse(fit,y , power = 4)
           print(f' loss = {loss}')
           print(f'gammas = {gamma}' )
           plt.plot(fit)
       plt.show()
       loss = 324303.5701553428
      gammas = [50, 50, 50, 50, 50, 50, 50, 50, 50]
```

- loss = 318520.1328804217
- gammas = [51, 51, 51, 51, 51, 51, 51, 51, 51]
- loss = 312853.63923808426
- gammas = [52, 52, 52, 52, 52, 52, 52, 52, 52]
- loss = 307301.08325962897
- gammas = [53, 53, 53, 53, 53, 53, 53, 53]
- loss = 301859.56544877595
- gammas = [54, 54, 54, 54, 54, 54, 54, 54, 54]
- loss = 296526.2820886221
- gammas = [55, 55, 55, 55, 55, 55, 55, 55]
- loss = 291298.5354497593
- gammas = [56, 56, 56, 56, 56, 56, 56, 56]
- loss = 286173.71398922737
- gammas = [57, 57, 57, 57, 57, 57, 57, 57]
- loss = 281149.29279669054
- gammas = [58, 58, 58, 58, 58, 58, 58, 58]
- loss = 276222.8294416398
- gammas = [59, 59, 59, 59, 59, 59, 59, 59]
- loss = 271391.9598168994
- gammas = [60, 60, 60, 60, 60, 60, 60, 60, 60]
- loss = 266654.39336684457
- gammas = [61, 61, 61, 61, 61, 61, 61, 61]
- loss = 262007.9146092011
- gammas = [62, 62, 62, 62, 62, 62, 62, 62]
- loss = 257450.37465133125
- gammas = [63, 63, 63, 63, 63, 63, 63, 63]
- loss = 252979.68898325652
- gammas = [64, 64, 64, 64, 64, 64, 64, 64]
- loss = 248593.8318054062
- gammas = [65, 65, 65, 65, 65, 65, 65, 65]
- loss = 244290.8481251091
- gammas = [66, 66, 66, 66, 66, 66, 66, 66]
- loss = 240068.8347595355
- gammas = [67, 67, 67, 67, 67, 67, 67, 67]
- loss = 235925.94381078987
- gammas = [68, 68, 68, 68, 68, 68, 68, 68]
- loss = 231860.38050127937
- gammas = [69, 69, 69, 69, 69, 69, 69, 69]
- loss = 227870.40113584278
- gammas = [70, 70, 70, 70, 70, 70, 70, 70, 70]
- loss = 223954.3111810572
- gammas = [71, 71, 71, 71, 71, 71, 71, 71, 71]
- loss = 220110.45365289698
- gammas = [72, 72, 72, 72, 72, 72, 72, 72, 72]
- loss = 216337.22772325473
- gammas = [73, 73, 73, 73, 73, 73, 73, 73]
- loss = 212633.08102843087
- gammas = [74, 74, 74, 74, 74, 74, 74, 74, 74]

- loss = 208996.50147504188
- gammas = [75, 75, 75, 75, 75, 75, 75, 75, 75]
- loss = 205426.01504637295
- gammas = [76, 76, 76, 76, 76, 76, 76, 76, 76]
- loss = 201920.18737373466
- gammas = [77, 77, 77, 77, 77, 77, 77, 77, 77]
- loss = 198477.62242299935
- gammas = [78, 78, 78, 78, 78, 78, 78, 78, 78]
- loss = 195096.9612440941
- gammas = [79, 79, 79, 79, 79, 79, 79, 79]
- loss = 191776.88029725634
- gammas = [80, 80, 80, 80, 80, 80, 80, 80, 80]
- loss = 188516.08277182828
- gammas = [81, 81, 81, 81, 81, 81, 81, 81]
- loss = 185313.3229051061
- gammas = [82, 82, 82, 82, 82, 82, 82, 82]
- loss = 182167.37726147
- gammas = [83, 83, 83, 83, 83, 83, 83, 83]
- loss = 179077.05349919136
- gammas = [84, 84, 84, 84, 84, 84, 84, 84]
- loss = 176041.1951341762
- gammas = [85, 85, 85, 85, 85, 85, 85, 85]
- loss = 173058.67222272663
- gammas = [86, 86, 86, 86, 86, 86, 86, 86]
- loss = 170128.3823758609
- gammas = [87, 87, 87, 87, 87, 87, 87, 87, 87]
- loss = 167249.2450327318
- gammas = [88, 88, 88, 88, 88, 88, 88, 88]
- loss = 164420.22312401407
- gammas = [89, 89, 89, 89, 89, 89, 89, 89]
- loss = 161640.2958632566
- gammas = [90, 90, 90, 90, 90, 90, 90, 90]
- loss = 158908.44918102553
- gammas = [91, 91, 91, 91, 91, 91, 91, 91]
- loss = 156223.7349063481
- gammas = [92, 92, 92, 92, 92, 92, 92, 92, 92]
- loss = 153585.2083759873
- gammas = [93, 93, 93, 93, 93, 93, 93, 93]
- loss = 150991.9407405269
- gammas = [94, 94, 94, 94, 94, 94, 94, 94]
- loss = 148443.03859768028
- gammas = [95, 95, 95, 95, 95, 95, 95, 95, 95]
- loss = 145937.6286891113
- gammas = [96, 96, 96, 96, 96, 96, 96, 96, 96]
- loss = 143474.8565132733
- gammas = [97, 97, 97, 97, 97, 97, 97, 97]
- loss = 141053.8885414303
- gammas = [98, 98, 98, 98, 98, 98, 98, 98]

```
loss = 138673.91162972688
gammas = [99, 99, 99, 99, 99, 99, 99, 99, 99]
```



```
[276]: # Launch Optimization
       from scipy.optimize import minimize
       gamma0 = [10]*4
       sol1 = minimize(loss_mse,gamma0, method='COBYLA' , options={'disp': True})
       loss = 710220.5607529631
      gammas = [10. 10. 10. 10.]
       loss = 710189.6593154946
      gammas = [11. 10. 10. 10.]
       loss = 709888.1889500382
      gammas = [11. 11. 10. 10.]
       loss = 708250.8341661916
      gammas = [11. 11. 11. 10.]
       loss = 694666.4459984442
      gammas = [11. 11. 11. 11.]
       loss = 681409.5043130248
      gammas = [11.00225788 11.02202754 11.11963664 11.99257079]
       loss = 668565.9109867861
      gammas = [11.00458686 11.04474878 11.28009085 12.97934977]
```

loss = 656190.5887036033

gammas = [11.00698307 11.0681259 11.52874358 13.94765736]

- loss = 644950.9081252558
- gammas = [11.00939358 11.09164256 12.02151122 14.81749712]
- loss = 634007.5322455417
- gammas = [11.01138048 11.11102642 11.77622214 15.78675126]
- loss = 623199.9436889429
- gammas = [11.01381433 11.46902963 11.92989064 16.70773647]
- loss = 612825.3343981828
- gammas = [11.0160328 11.18119432 12.25858526 17.60723953]
- loss = 604033.4730496268
- gammas = [11.60487874 11.21374851 12.30383213 18.41356044]
- loss = 593482.3274650597
- gammas = [11.53358577 11.2542601 12.36032921 19.40859019]
- loss = 584284.7778082071
- gammas = [11.82809594 11.5074459 12.22674212 20.32035507]
- loss = 574697.2709203791
- gammas = [11.85422589 11.64651741 12.65956945 21.21065662]
- loss = 565107.2897699885
- gammas = [11.88151534 11.46693524 12.73679949 22.19098363]
- loss = 556175.51705809
- gammas = [12.23914483 11.57893894 12.86925462 23.10859573]
- loss = 547288.0693603395
- gammas = [12.02920343 11.8052189 12.90578109 24.05906288]
- loss = 538307.939291735
- gammas = [12.02447294 11.72856474 13.21382438 25.0073303 ]
- loss = 530219.811961624
- gammas = [12.30257767 12.07135786 13.42601758 25.8791816 ]
- loss = 521928.2396448306
- gammas = [12.35623188 11.97525865 13.32091963 26.86753406]
- loss = 513547.2592375124
- gammas = [12.22011236 12.06702149 13.57098944 27.82174376]
- loss = 506183.39711819234
- gammas = [12.35930741 12.49325327 13.53166056 28.71471881]
- loss = 498357.4307650549
- gammas = [12.57543438 12.39704244 13.81499101 29.6441038 ]
- loss = 490550.40396928036
- gammas = [12.44843926 12.38362233 13.87870909 30.63386749]
- loss = 483472.8429282223
- gammas = [12.72512712 12.52643312 13.76962384 31.57787454]
- loss = 476129.6908145623
- gammas = [12.697931 12.7291956 14.14701458 32.48104893]
- loss = 468833.8846195836
- gammas = [12.72120787 12.57471419 14.32999747 33.45167293]
- loss = 462187.78070340055
- gammas = [13.11457838 12.72789067 14.48965571 34.34403264]
- loss = 455310.79247791716
- gammas = [12.9644299 12.89162287 14.51872109 35.3186107 ]
- loss = 448445.06588130404
- gammas = [12.9589331 12.88165473 14.89011667 36.24701565]

- loss = 442290.3062954669
- gammas = [13.19439236 13.28580668 15.10708746 37.10383758]
- loss = 435788.1993753184
- gammas = [13.28707549 13.18372155 15.14514472 38.09355476]
- loss = 429342.3846145794
- gammas = [13.12094075 13.29406578 15.3944944 39.04120878]
- loss = 423516.3508598632
- gammas = [13.23611292 13.64329115 15.33267688 39.96908572]
- loss = 417366.91493190936
- gammas = [13.39733023 13.62446678 15.69342103 40.88751823]
- loss = 411316.2939606642
- gammas = [13.29241466 13.56021423 15.78612121 41.8755825 ]
- loss = 405839.44708734145
- gammas = [13.62340546 13.67308072 15.73483957 42.81103771]
- loss = 400036.83583120536
- gammas = [13.55132996 13.89253221 16.06367279 43.72674229]
- loss = 394313.29487717594
- gammas = [13.60213393 13.75765008 16.34174334 44.67642778]
- loss = 388751.1579558082
- gammas = [13.48716125 13.84249467 16.387312 45.6651169 ]
- loss = 383222.15027549915
- gammas = [13.62360434 13.97390344 16.68754555 46.59998311]
- loss = 378319.6556069062
- gammas = [13.46364295 14.30778822 16.6061055 47.52534835]
- loss = 373209.6792111379
- gammas = [13.2137129 14.27504194 17.02903527 48.39574657]
- loss = 368063.52749074576
- gammas = [13.32219803 14.1529758 17.13705801 49.37639019]
- loss = 362922.8332654501
- gammas = [13.38580111 14.3404651 17.45963097 50.30199762]
- loss = 357859.8621603436
- gammas = [13.27158576 14.36761459 17.64221748 51.2781533 ]
- loss = 353559.8463446902
- gammas = [13.32439073 14.84081148 18.14004031 52.00304555]
- loss = 348845.95533332875
- gammas = [13.43090971 14.67348499 18.57948431 52.87914173]
- loss = 344156.33882191486
- gammas = [13.60426198 14.79135636 18.64538994 53.8546989 ]
- loss = 339440.7153899424
- gammas = [13.44704791 14.84897719 18.92568051 54.7998977 ]
- loss = 334775.36973677477
- loss = 331247.15241188655
- gammas = [12.94678156 14.8891535 19.67559236 56.4159893 ]
- loss = 327016.69407965796
- gammas = [12.95368379 14.63441194 19.74257712 57.38065097]
- loss = 322663.28737598966
- gammas = [12.92429543 14.88297789 19.89339925 58.33700027]

- loss = 318327.7683068537
- gammas = [12.99258595 14.88435213 20.31632575 59.24058628]
- loss = 314024.1426446964
- gammas = [12.93500939 14.91396331 20.53787414 60.21358393]
- loss = 310803.925816836
- gammas = [13.14165519 14.59995591 21.24833218 60.80851775]
- loss = 307101.95120774355
- gammas = [13.57947859 14.68621971 21.31886988 61.70064647]
- loss = 303075.1264329369
- gammas = [13.54366761 14.94181507 21.70903981 62.58447678]
- loss = 299055.90856885427
- gammas = [13.49590385 14.88094431 21.93092317 63.55647531]
- loss = 295067.744180889
- gammas = [13.56879871 14.96784522 22.26375244 64.49261592]
- loss = 291486.4480703529
- gammas = [13.87977345 14.8148472 22.36637311 65.42500818]
- loss = 288001.1357200793
- gammas = [13.77454656 15.12366311 22.31242258 66.36875039]
- loss = 284228.1192279417
- gammas = [13.6896805 15.09561372 22.67329773 67.29707152]
- loss = 280606.4695359734
- gammas = [13.88177964 15.32489287 23.05299541 68.17249066]
- loss = 276934.52530165616
- gammas = [13.89763276 15.33798174 23.27993694 69.14618204]
- loss = 273555.90557595826
- gammas = [14.20009728 15.61677509 23.51552961 70.02668506]
- loss = 270112.05943493964
- gammas = [14.00322849 15.83964059 23.91168826 70.89538062]
- loss = 266720.6491698714
- gammas = [13.99692583 15.73016424 24.03046527 71.88222773]
- loss = 263394.0782895958
- gammas = [14.16647421 16.01424288 24.2478951 72.80052885]
- loss = 260404.66091379963
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logg - 177007 F1200700444			
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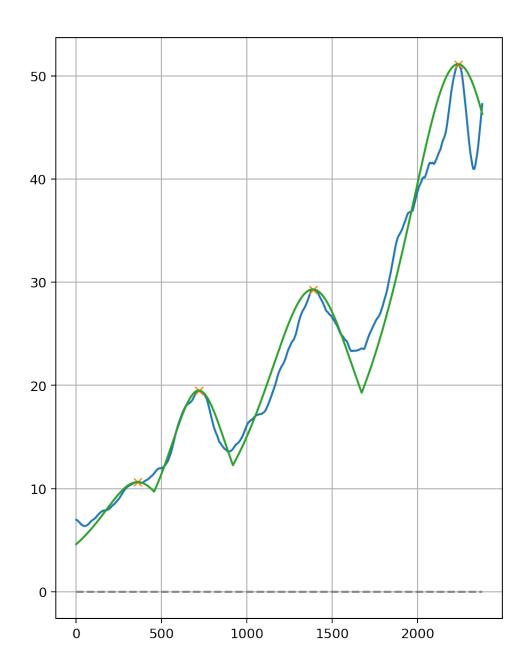
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[250]: # Plot result Optimization
      plt_diff(get_fit_from_gamma(sol1.x),y)
```



## 1 : [286]: from matplotlib.pyplot import savefig from numpy import logspace import matplotlib.animation as animation from matplotlib.animation import FuncAnimation

```
from IPython.display import HTML

def animate(i):
    plt.cla()
    plt_diff(get_fit_from_gamma(list_off_gamma[i]),y)

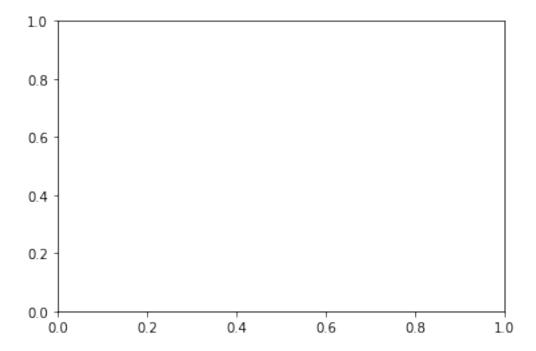
ani = FuncAnimation(plt.gcf(), animate, interval=800 ,frames = 50 )

plt.tight_layout()

HTML(ani.to_jshtml())
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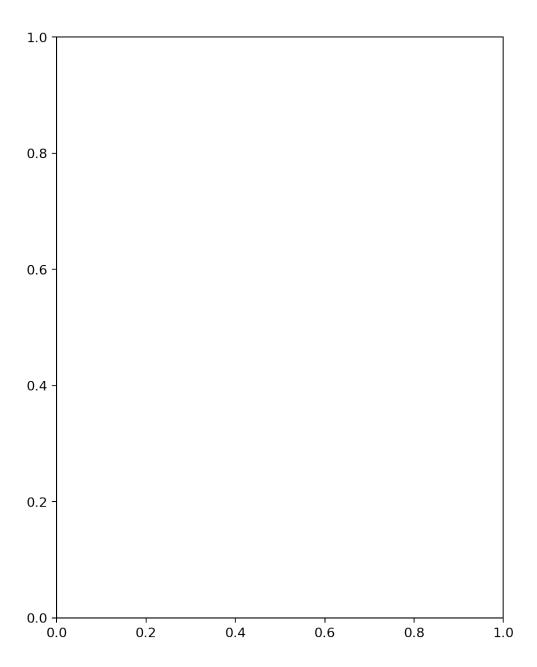
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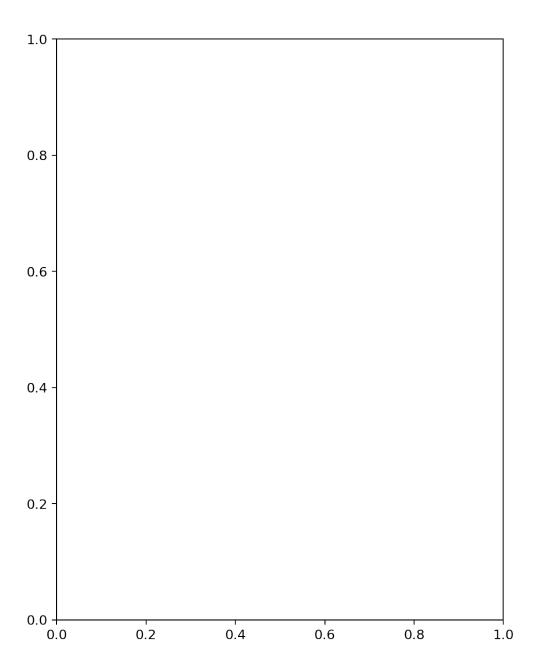


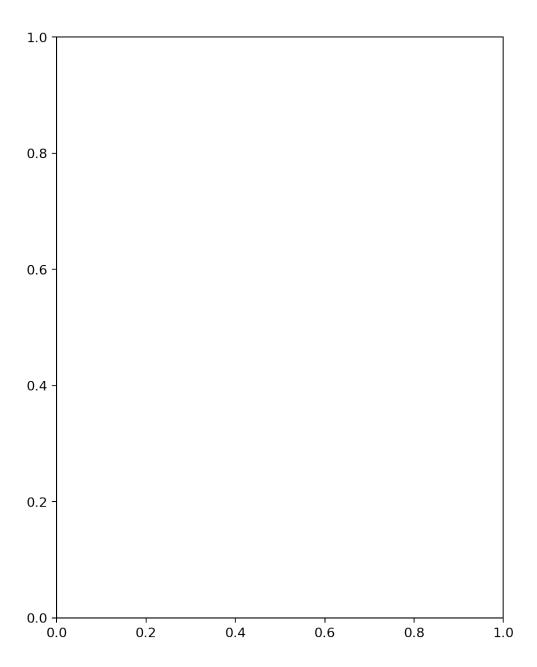




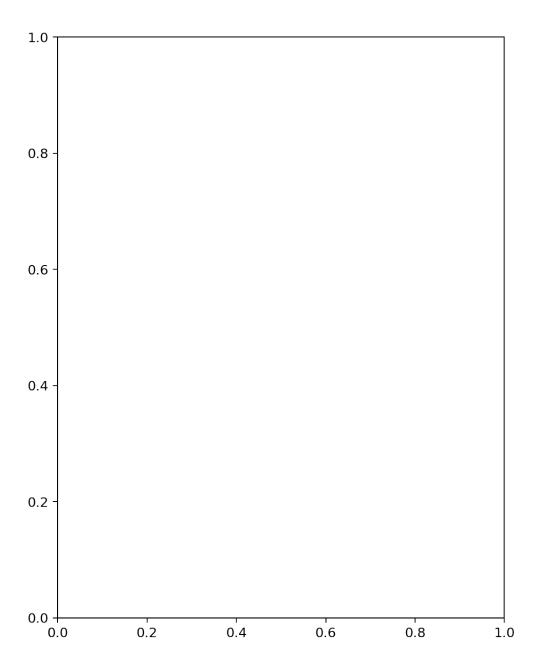


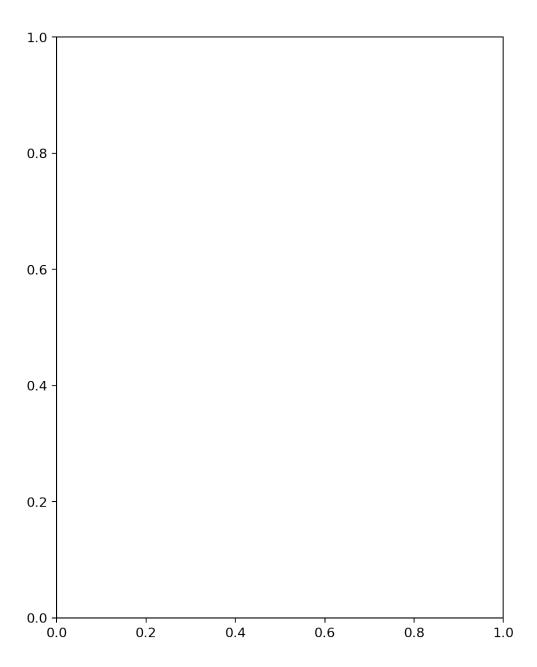




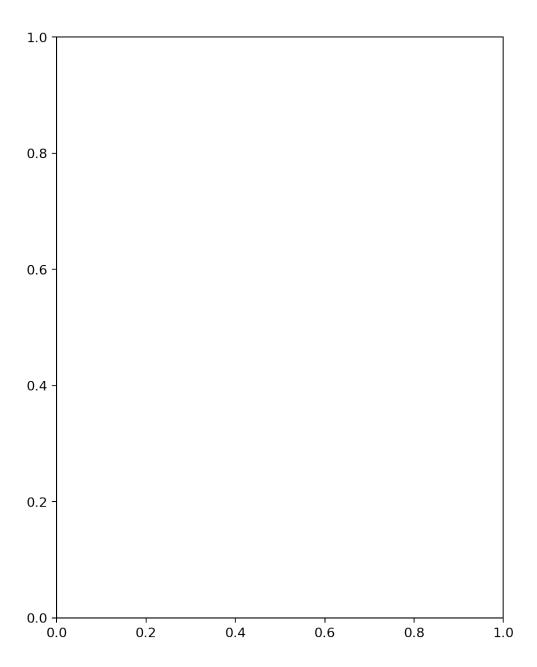




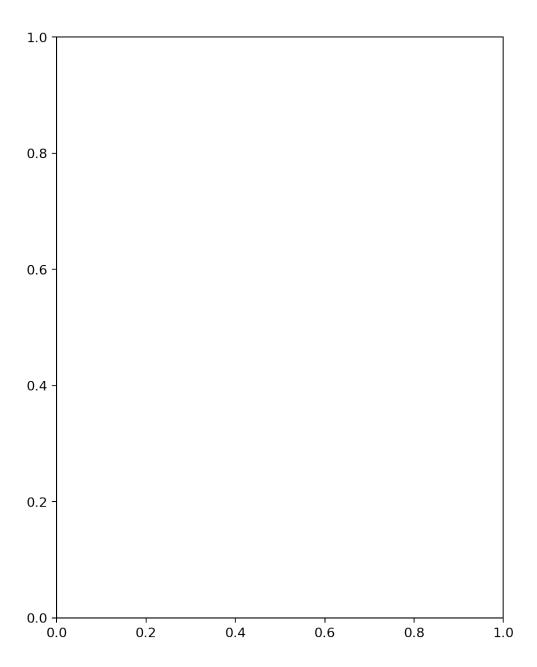


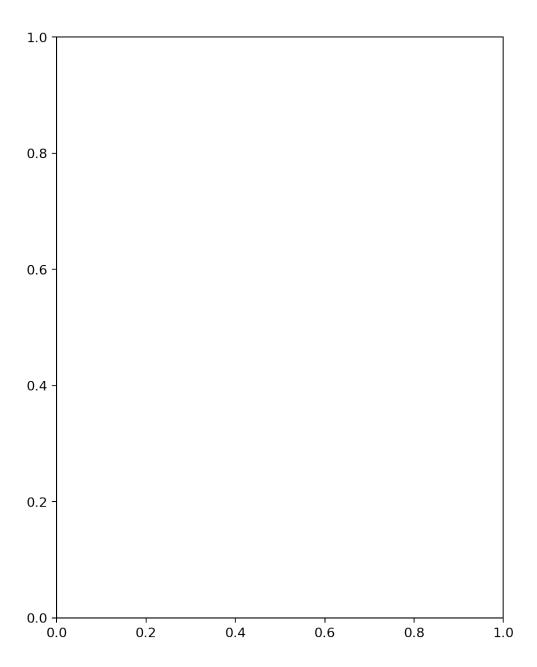


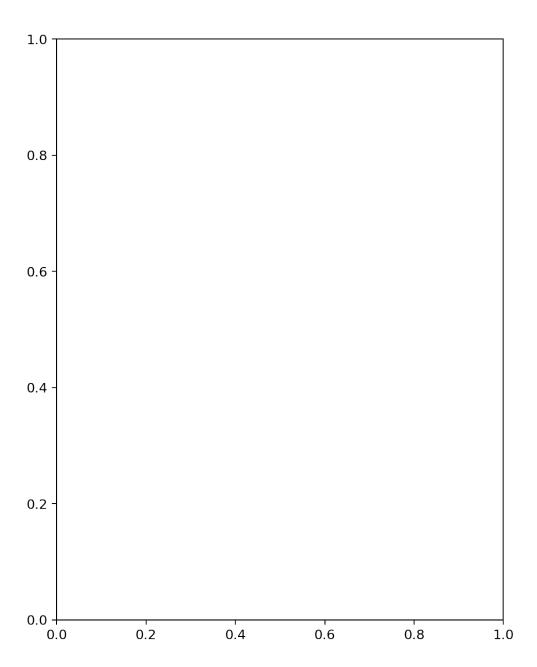


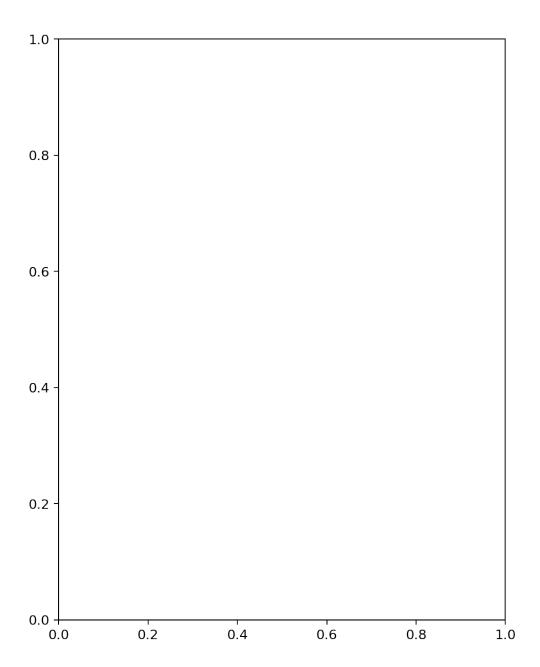


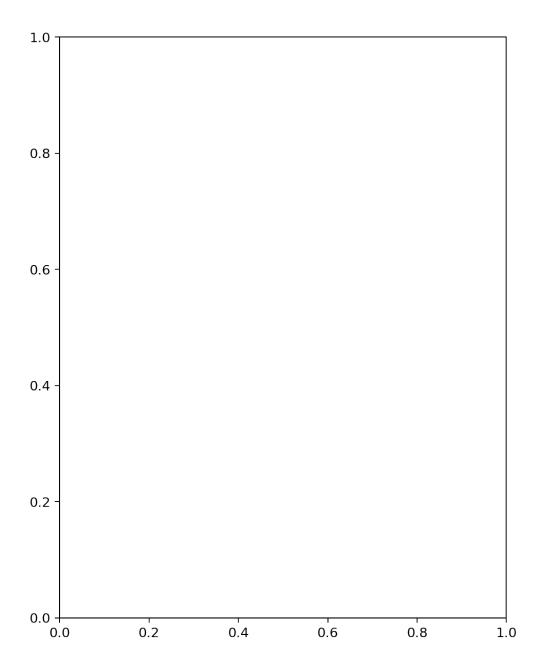


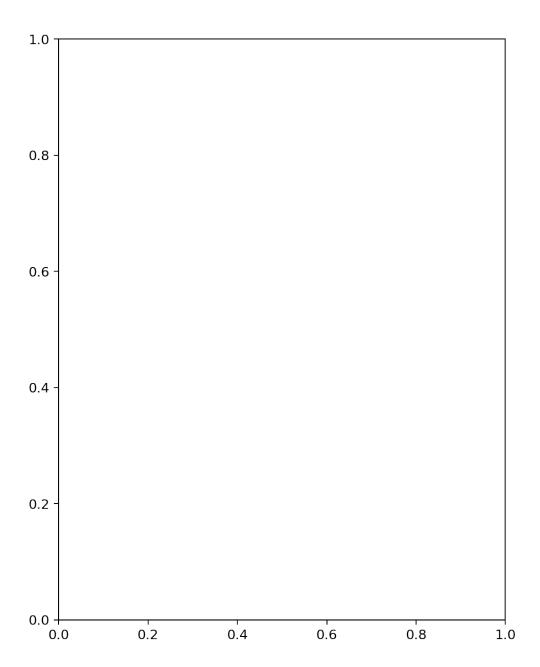




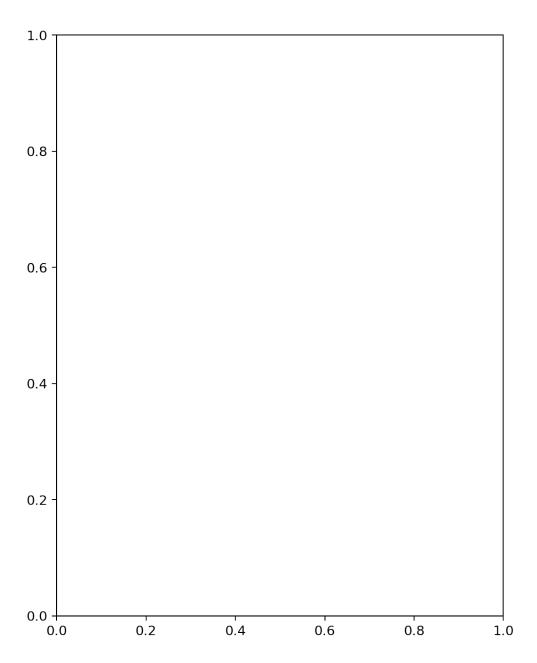


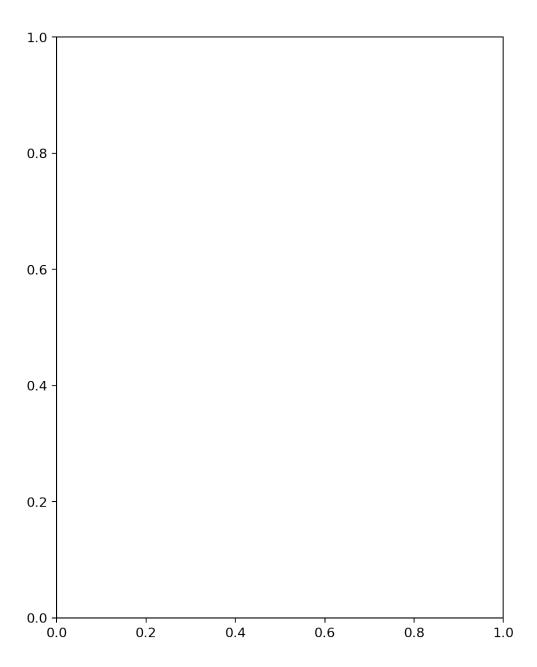




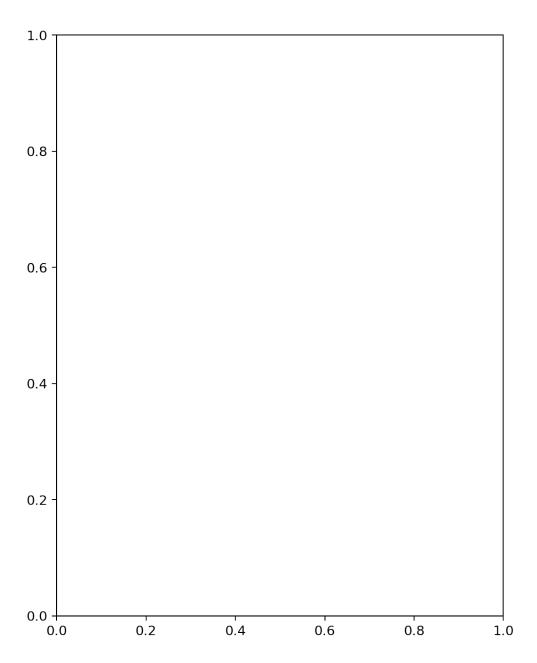




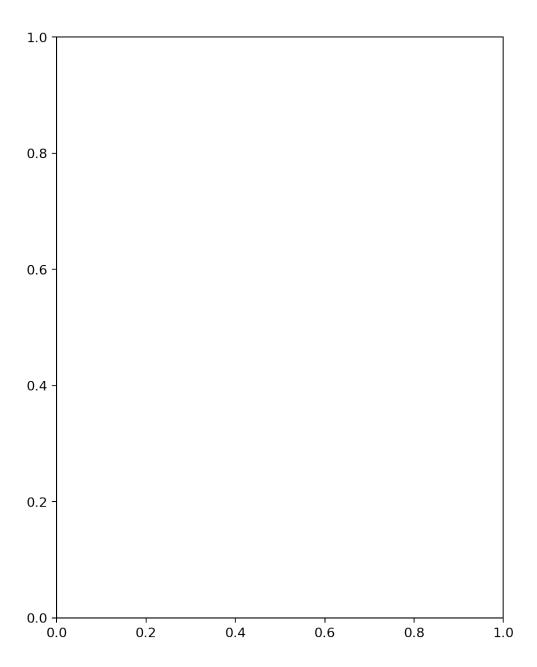




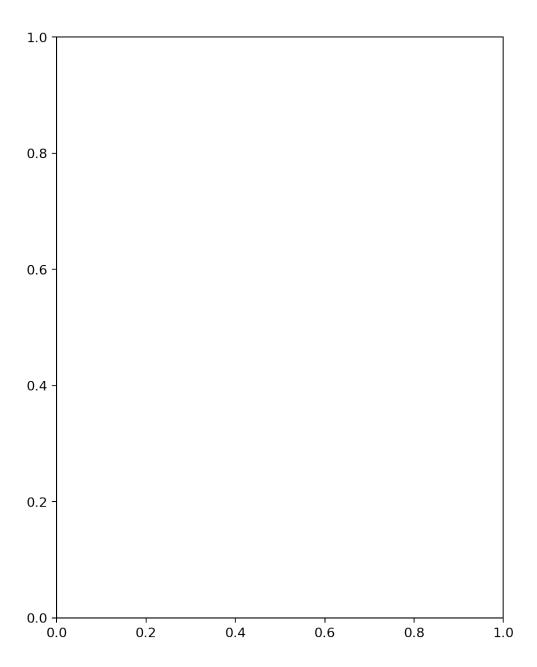


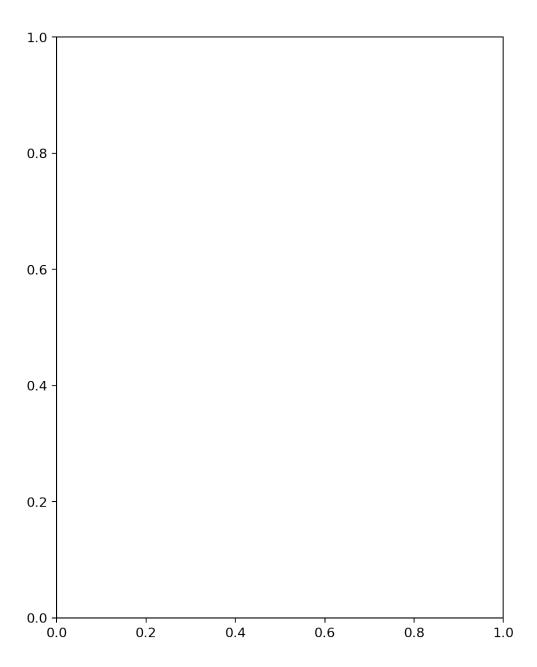




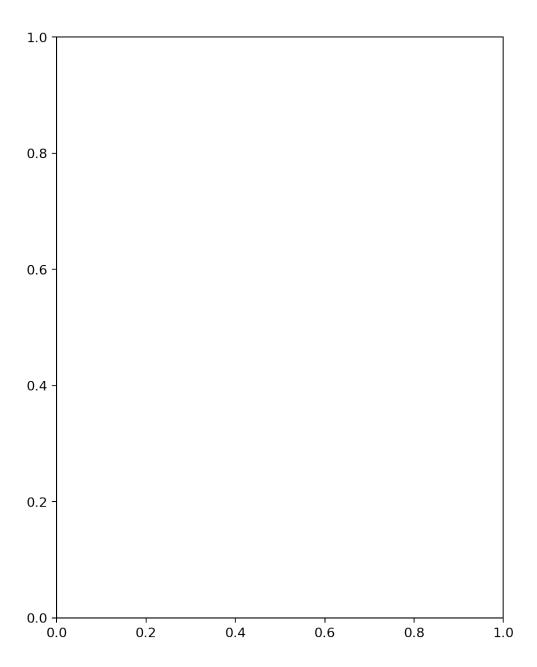




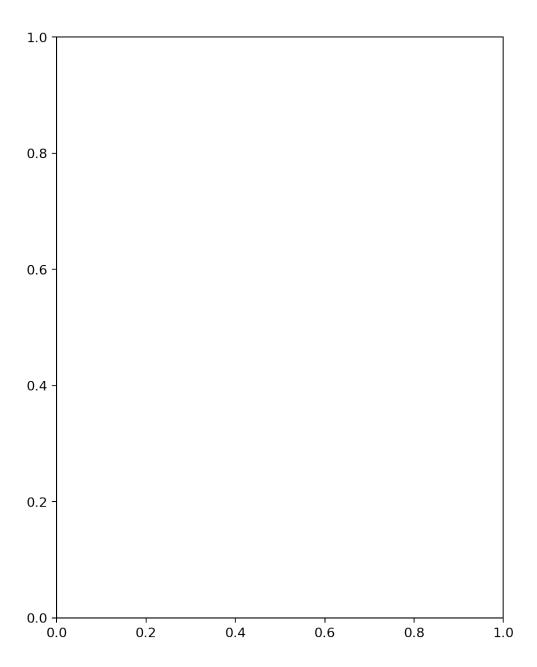




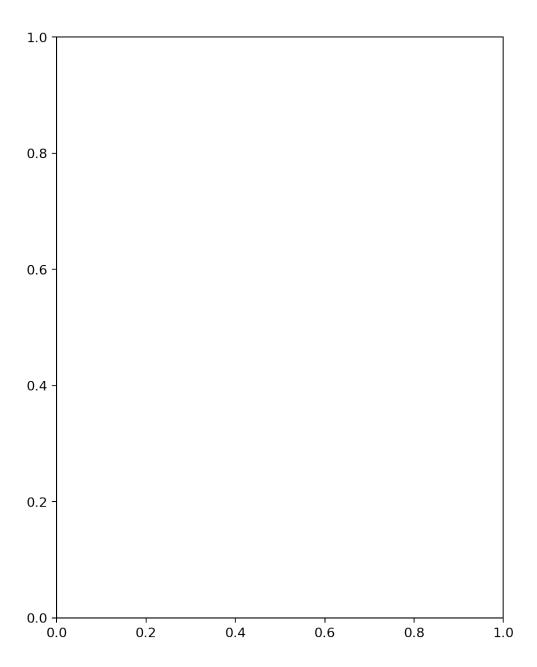


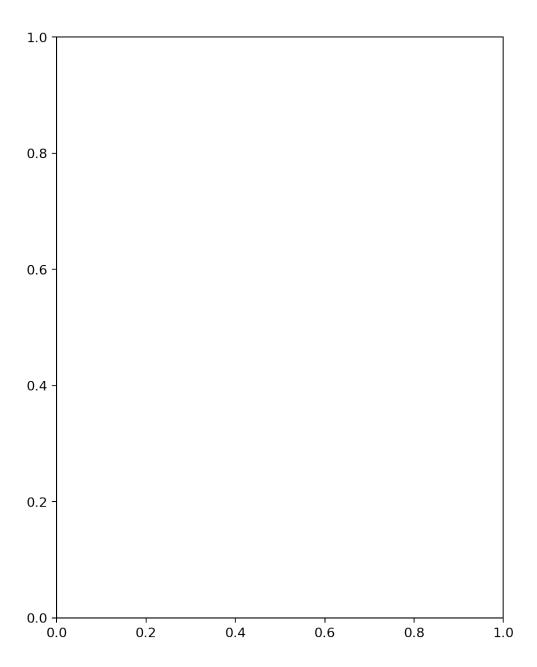


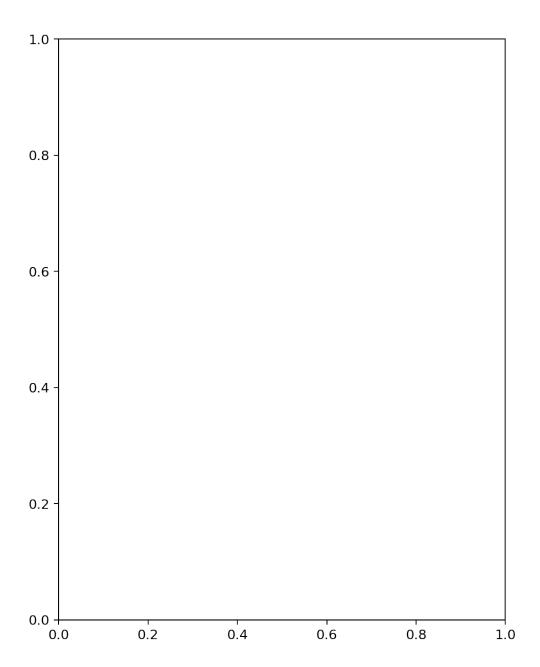


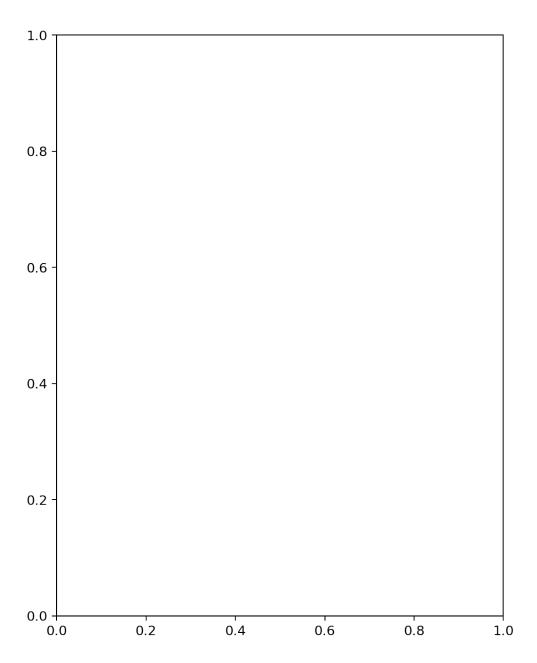


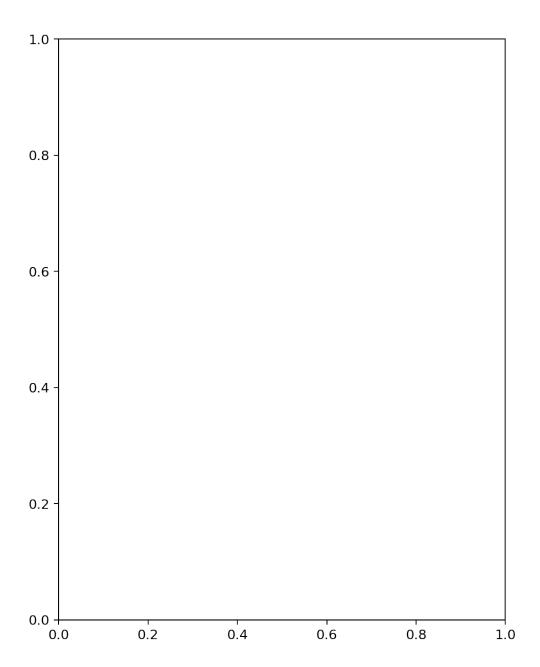












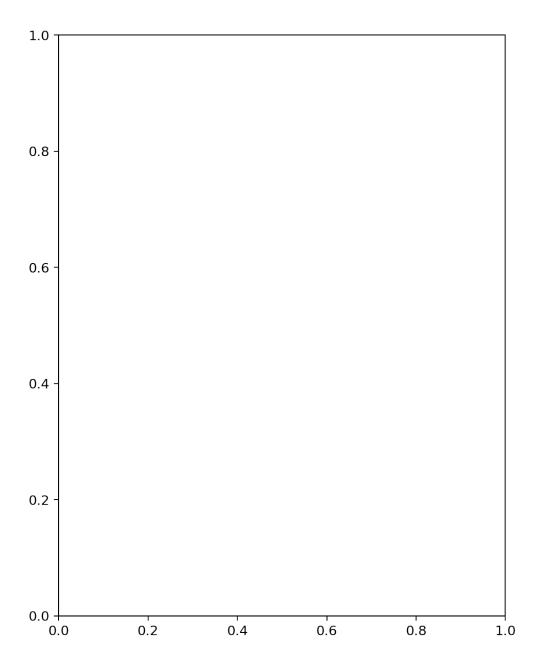






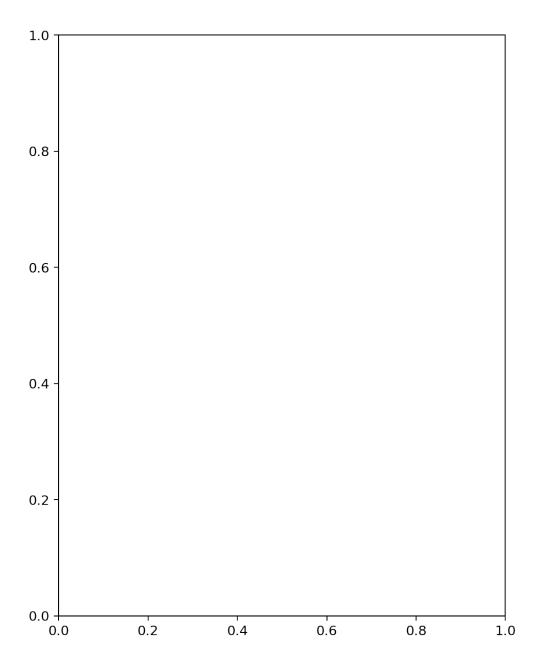


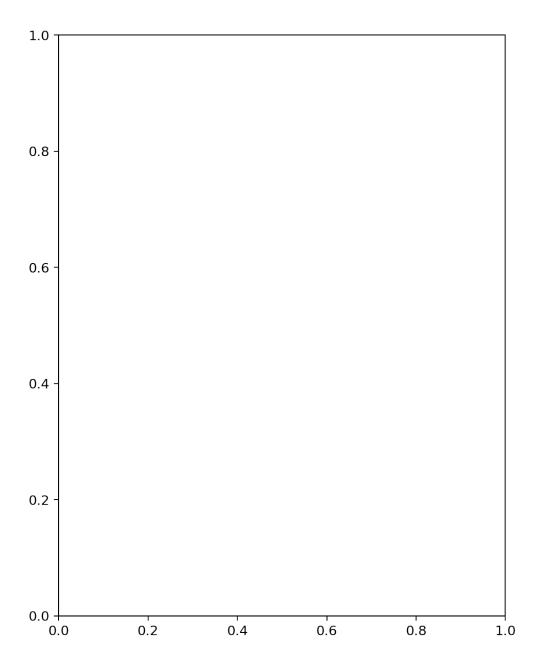




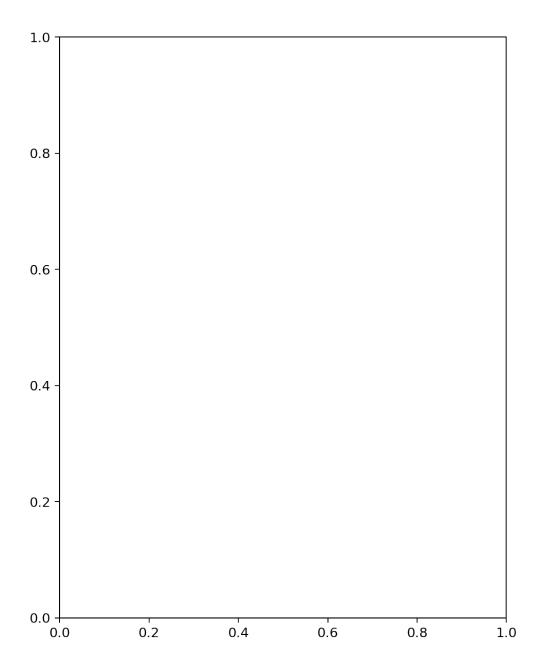


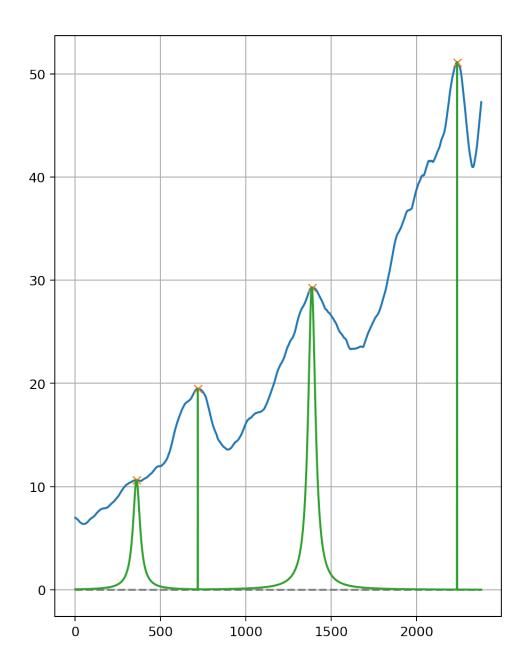












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array([309.5825752 , 259.65830432, 397.00120333, 439.61738109]),
array([309.81979295, 259.71662983, 396.94978964, 439.63089049]),
array([310.00027008, 259.85781233, 397.01183087, 439.70928941]),
array([310.22274484, 259.88112181, 397.04098239, 439.60153116]),
array([310.44919713, 259.9382881 , 397.02139638, 439.51453827]),
array([310.66491149, 260.06348159, 397.00518114, 439.52010326]),
array([310.90536489, 260.02694463, 397.00970322, 439.57778136]),
array([311.14936063, 260.07067337, 397.04214195, 439.57651369]),
array([311.37135126, 260.18378234, 397.02548357, 439.58872113]),
array([311.61862883, 260.18990741, 396.98929326, 439.59128015]),
array([311.85937698, 260.22408261, 397.04504199, 439.57501786]),
array([312.09689821, 260.30066433, 397.03078994, 439.57104502]),
array([312.332164 , 260.23523446, 396.97801423, 439.561898 ]),
array([312.56292974, 260.26402445, 396.99971868, 439.65104522]),
array([312.80463822, 260.30548427, 397.00439969, 439.60271117]),
array([313.0471096 , 260.35254271, 397.0143617 , 439.56537636]),
```

```
array([313.2836643 , 260.41535202, 397.04750045, 439.60408928]), array([313.52199722, 260.46225122, 396.98970151, 439.59155269]), array([313.77061195, 260.47354273, 396.99136984, 439.56787917]), array([314.01371302, 260.50592393, 396.97919451, 439.61483752]), array([314.25243222, 260.48300812, 397.03120901, 439.56706196])]
```

 $\mathbf{2}$ 

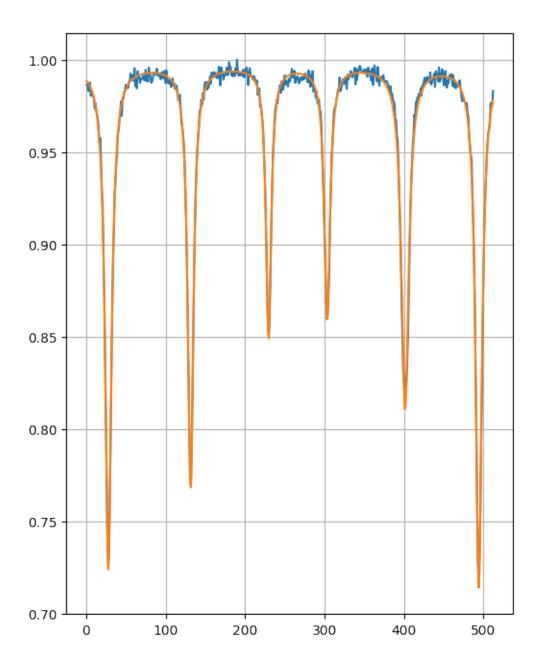
```
[]:
```

```
[109]: import numpy as np
       import matplotlib.pyplot as plt
       from scipy.optimize import leastsq
       def lorentzian( x, x0, a, gam ):
           return a * gam**2 / ( gam**2 + ( x - x0 )**2)
       def multi_lorentz( x, params ):
           off = params[0]
           paramsRest = params[1:]
           assert not ( len( paramsRest ) % 3 )
           return off + sum( [lorentzian(x, *paramsRest[i:i+3]) for i in range(u
       \rightarrow 0, len(paramsRest), 3)])
       def res_multi_lorentz( params, xData, yData ):
           diff = [ multi_lorentz( x, params ) - y for x, y in zip( xData, yData ) ]
           return diff
       xData, yData = np.loadtxt('HEMAT_1.dat', unpack=True )
       yData = yData / max(yData)
       generalWidth = 1
       yDataLoc = yData
       startValues = [ max( yData ) ]
       counter = 0
       while max( yDataLoc ) - min( yDataLoc ) > .1:
           counter += 1
           if counter > 20: ### max 20 peak...emergency break to avoid infinite loop
           minP = np.argmin( yDataLoc )
           minY = yData[ minP ]
           x0 = xData[ minP ]
           startValues += [ x0, minY - max( yDataLoc ), generalWidth ]
           popt, ier = leastsq( res_multi_lorentz, startValues, args=( xData, yData ) )
```

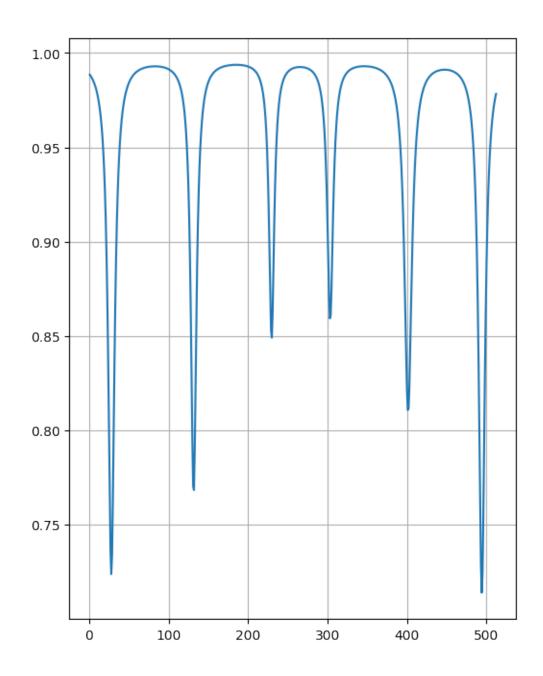
```
yDataLoc = [ y - multi_lorentz( x, popt ) for x,y in zip( xData, yData ) ]
print (popt)
testData = [ multi_lorentz(x, popt ) for x in xData ]

fig = plt.figure(figsize = (6,8),dpi = 100)
ax = fig.add_subplot( 1, 1, 1 )
ax.plot( xData, yData )
ax.grid()
ax.plot( xData, testData )
plt.show()
```

```
[ 9.96855817e-01  4.94106598e+02 -2.82103812e-01  4.66272776e+00  2.80688160e+01 -2.72449246e-01  4.71728297e+00  1.31577189e+02  -2.29698620e-01  4.20685231e+00  4.01421993e+02 -1.85917255e-01  5.57859379e+00  2.29704607e+02 -1.47193791e-01  3.91112198e+00  3.03387957e+02 -1.37127710e-01  4.39571908e+00]
```



```
[111]: fig = plt.figure(figsize = (6,8),dpi = 100)
ax = fig.add_subplot( 1, 1, 1 )
#ax.plot( xData, yData )
ax.grid()
ax.plot( xData, testData )
plt.show()
```



```
[115]: xData = range(len(y))
yData = y / max(y)
yDataLoc = yData
startValues = [ max( yData ) ]

while max( yDataLoc ) - min( yDataLoc ) > .1:
    counter += 1
    if counter > 20: ### max 20 peak...emergency break to avoid infinite loop
        break
    minP = np.argmin( yDataLoc )
```

```
minY = yData[ minP ]
    x0 = xData[ minP ]
    startValues += [ x0, minY - max( yDataLoc ), generalWidth ]
    popt, ier = leastsq( res_multi_lorentz, startValues, args=( xData, yData ) )
    yDataLoc = [ y - multi_lorentz( x, popt ) for x,y in zip( xData, yData ) ]
print (popt)
testData = [ multi_lorentz(x, popt ) for x in range(tickerDf['Open']) ]
fig = plt.figure(figsize = (6,8),dpi = 100)
ax = fig.add subplot(1, 1, 1)
ax.plot( xData, yData )
ax.grid()
ax.plot( xData, testData )
plt.show()
/usr/local/lib/python3.8/dist-packages/scipy/optimize/minpack.py:475:
RuntimeWarning: Number of calls to function has reached maxfev = 2800.
  warnings.warn(errors[info][0], RuntimeWarning)
/usr/local/lib/python3.8/dist-packages/scipy/optimize/minpack.py:475:
RuntimeWarning: Number of calls to function has reached maxfev = 3400.
  warnings.warn(errors[info][0], RuntimeWarning)
        KeyboardInterrupt
                                     Traceback (most recent call last)
        <ipython-input-115-4ec13f20e6ea> in <module>
         12
                x0 = xData[ minP ]
                startValues += [ x0, minY - max( yDataLoc ), generalWidth ]
         13
    ---> 14
                popt, ier = leastsq( res_multi_lorentz, startValues, args=(__
 →xData, yData ) )
         15
                yDataLoc = [ y - multi_lorentz( x, popt ) for x,y in zip( xData,__
 →yData ) ]
         16
        /usr/local/lib/python3.8/dist-packages/scipy/optimize/minpack.py in_
 →leastsq(func, x0, args, Dfun, full_output, col_deriv, ftol, xtol, gtol,
 →maxfev, epsfcn, factor, diag)
        420
                    if maxfev == 0:
        421
                        maxfev = 200*(n + 1)
    --> 422
                   retval = _minpack._lmdif(func, x0, args, full_output, ftol,__
 \rightarrowxtol,
        423
                                             gtol, maxfev, epsfcn, factor, diag)
        424
                else:
```

```
<ipython-input-109-05984246cbff> in res_multi_lorentz(params, xData,__
→yData)
        13
        14 def res_multi_lorentz( params, xData, yData ):
               diff = [ multi_lorentz( x, params ) - y for x, y in zip( xData,__
   ---> 15
→yData ) ]
        16
              return diff
        17
       <ipython-input-109-05984246cbff> in <listcomp>(.0)
        13
        14 def res_multi_lorentz( params, xData, yData ):
   ---> 15
               diff = [ multi_lorentz( x, params ) - y for x, y in zip( xData,__
→yData ) ]
        16
              return diff
        17
       <ipython-input-109-05984246cbff> in multi_lorentz(x, params)
               paramsRest = params[1:]
               assert not ( len( paramsRest ) % 3 )
        11
   ---> 12
               return off + sum([lorentzian(x, *paramsRest[i:i+3]) for_
→i in range( 0, len( paramsRest ), 3 ) ] )
        14 def res_multi_lorentz( params, xData, yData ):
       <ipython-input-109-05984246cbff> in <listcomp>(.0)
               paramsRest = params[1:]
               assert not ( len( paramsRest ) % 3 )
        11
               return off + sum( [ lorentzian( x, *paramsRest[ i : i+3 ] ) for _{\sqcup}
   ---> 12
→i in range( 0, len( paramsRest ), 3 ) ] )
        14 def res_multi_lorentz( params, xData, yData ):
       KeyboardInterrupt:
```

[]:

[]: