

Rýnir

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1 Introduction

Rýnir is a statistical analyzer designed for Data-market.com, a data portal that provides access to statistics and structured data from various public and private sector organizations.

It's purpose is to analyze time series and return a list of flags, indicating interesting points in time for a given set of time series.

2 Dependencies

Rýnir is written in Python 2.6 and has the following dependencies:

- i NumPy
<http://numpy.scipy.org/>
- ii SciPy
<http://www.scipy.org/>
- iii Matplotlib
<http://matplotlib.sourceforge.net/index.html>
- iv SciKits.timeseries
<http://pytseries.sourceforge.net/index.html>
- v Unittest2
<http://pypi.python.org/pypi/unittest2>
- vi Simplejson
<http://pypi.python.org/pypi/simplejson/>

3 General Instructions

3.1 Installation

No special operations are needed if all dependencies are fulfilled. Simply unzip the package in any directory.

3.2 Configuration

In the config file following parameters can be set;
N: Determines the framesize or N-period of a simple moving average.

K: Determines upper and lower bands at K times an N-period standard deviation, upper = $K * \sigma$ and lower = $-(K * \sigma)$

TOP: Determines how many flags are to be returned at most.

3.3 Addons

To be added ;)