

Here we will be using time series analysis for basic calculation such as moving averages etc

In [1]:

```
import pandas as pd
import numpy as np
from pandas import datetime
from matplotlib import pyplot as plt
%matplotlib inline
import seaborn as sns
```

In [2]:

```
# setting figure size
from matplotlib.pylab import rcParams
rcParams['figure.figsize'] = 20,10
#for normalizing data
from sklearn.preprocessing import MinMaxScaler
scaler = MinMaxScaler(feature_range=(0, 1))
```

In [3]:

```
nifty = pd.read_csv("nifty_it_index.csv")
tcs = pd.read_csv("tcs_stock.csv")
infy = pd.read_csv("infy_stock.csv")
```

In [4]:

```
nifty.head(10)
```

Out[4]:

	Date	Open	High	Low	Close	Volume	Turnover
0	2015-01-01	11214.80	11235.75	11166.35	11215.70	4246150	3.575100e+09
1	2015-01-02	11214.65	11399.10	11214.65	11372.10	10004862	9.645600e+09
2	2015-01-05	11369.35	11433.75	11186.95	11248.55	8858018	1.059000e+10
3	2015-01-06	11186.10	11186.10	10909.00	10959.90	12515739	1.364500e+10
4	2015-01-07	11013.20	11042.35	10889.55	10916.00	10976356	1.203440e+10
5	2015-01-08	11031.15	11058.15	10915.05	11018.15	12975117	1.485630e+10
6	2015-01-09	11058.05	11484.90	10932.20	11399.65	24812224	3.536420e+10
7	2015-01-12	11456.00	11565.85	11378.80	11543.65	16505074	1.712310e+10
8	2015-01-13	11545.25	11546.60	11437.95	11502.80	12511358	1.417510e+10
9	2015-01-14	11561.95	11631.55	11521.00	11614.30	12544558	1.438530e+10

In [5]:

tcs.head(10)

Out[5]:

	Date	Symbol	Series	Prev Close	Open	High	Low	Last	Close	VWAP
0	2015-01-01	TCS	EQ	2558.25	2567.0	2567.00	2541.00	2550.00	2545.55	2548.51
1	2015-01-02	TCS	EQ	2545.55	2551.0	2590.95	2550.60	2588.40	2579.45	2568.19
2	2015-01-05	TCS	EQ	2579.45	2581.0	2599.90	2524.65	2538.10	2540.25	2563.94
3	2015-01-06	TCS	EQ	2540.25	2529.1	2529.10	2440.00	2450.05	2446.60	2466.90
4	2015-01-07	TCS	EQ	2446.60	2470.0	2479.15	2407.45	2426.90	2417.70	2433.96
5	2015-01-08	TCS	EQ	2417.70	2442.4	2449.00	2420.55	2446.00	2443.80	2434.81
6	2015-01-09	TCS	EQ	2443.80	2455.0	2519.90	2450.00	2510.00	2512.30	2490.01
7	2015-01-12	TCS	EQ	2512.30	2517.0	2528.00	2480.25	2527.95	2509.70	2497.82
8	2015-01-13	TCS	EQ	2509.70	2520.0	2530.40	2480.10	2498.00	2497.90	2509.40
9	2015-01-14	TCS	EQ	2497.90	2516.0	2531.80	2500.50	2525.05	2521.95	2517.54



In [6]:

```
infy.head(10)
```

Out[6]:

	Date	Symbol	Series	Prev Close	Open	High	Low	Last	Close	VWA
0	2015-01-01	INFY	EQ	1972.55	1968.95	1982.00	1956.90	1971.00	1974.40	1971.3
1	2015-01-02	INFY	EQ	1974.40	1972.00	2019.05	1972.00	2017.95	2013.20	2003.2
2	2015-01-05	INFY	EQ	2013.20	2009.90	2030.00	1977.50	1996.00	1995.90	2004.5
3	2015-01-06	INFY	EQ	1995.90	1980.00	1985.00	1934.10	1965.10	1954.20	1954.8
4	2015-01-07	INFY	EQ	1954.20	1965.00	1974.75	1950.00	1966.05	1963.55	1962.5
5	2015-01-08	INFY	EQ	1963.55	1985.60	1997.00	1950.00	1979.25	1973.45	1972.7
6	2015-01-09	INFY	EQ	1973.45	1980.10	2109.00	1913.05	2075.30	2074.45	2037.6
7	2015-01-12	INFY	EQ	2074.45	2092.00	2119.20	2075.00	2112.95	2115.95	2099.4
8	2015-01-13	INFY	EQ	2115.95	2107.80	2107.80	2075.00	2092.00	2088.90	2089.4
9	2015-01-14	INFY	EQ	2088.90	2098.50	2133.00	2092.60	2129.00	2128.65	2110.8



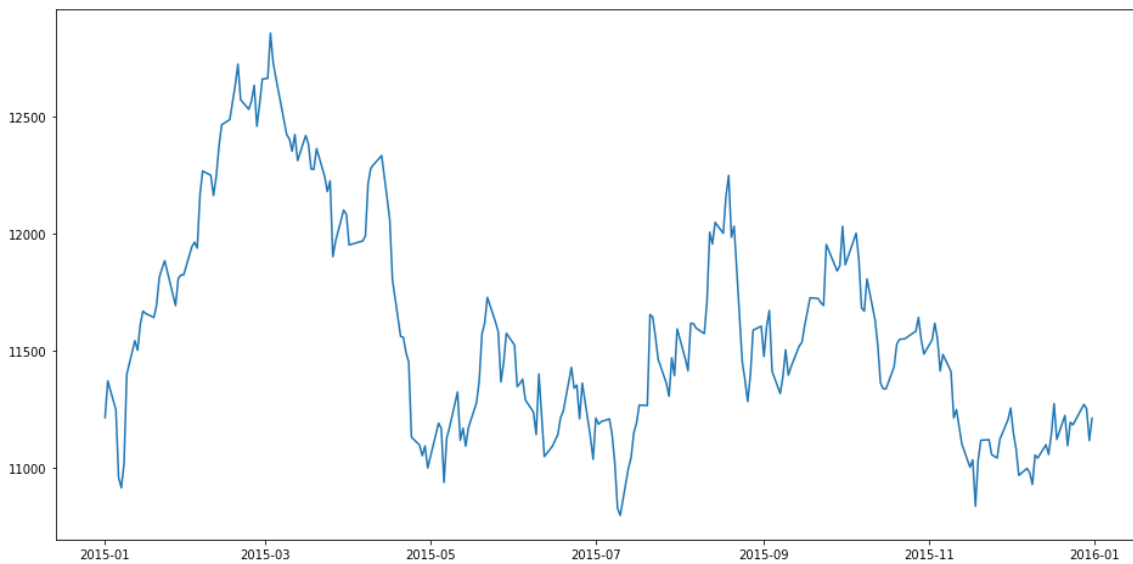
In [8]:

```
# setting the index as date
nifty['Date'] = pd.to_datetime(nifty.Date , format = '%Y-%m-%d')
nifty.index = nifty['Date']

# plotting
plt.figure(figsize=(16,8))
plt.plot(nifty['Close'], label='Close Price Plotting')
```

Out[8]:

[<matplotlib.lines.Line2D at 0x14b8e668>]



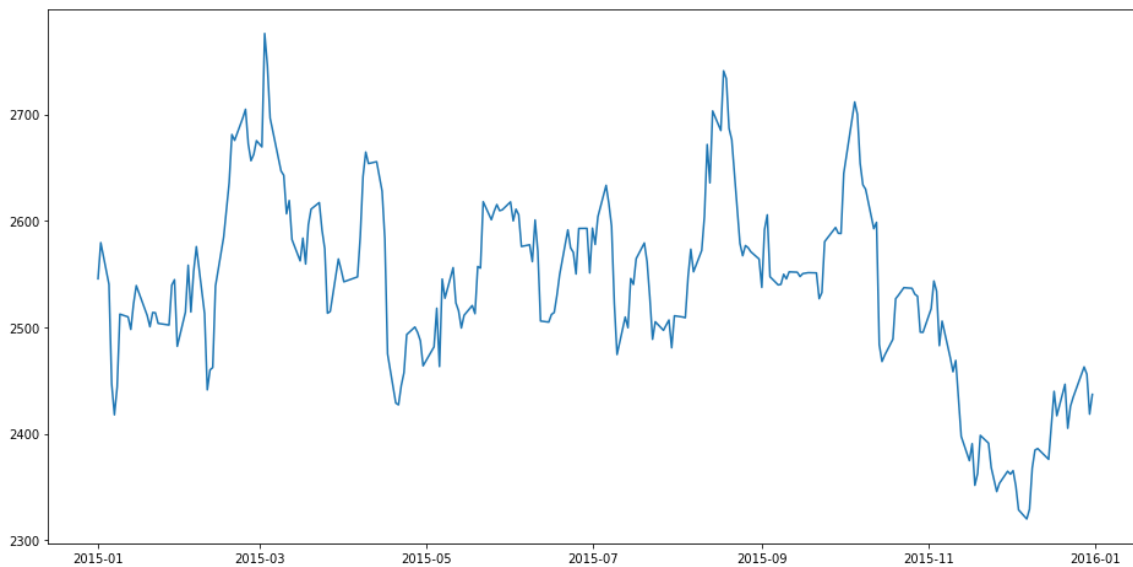
In [9]:

```
# setting the index as date
tcs['Date'] = pd.to_datetime(tcs.Date , format = '%Y-%m-%d')
tcs.index = tcs['Date']

# plotting
plt.figure(figsize=(16,8))
plt.plot(tcs['Close'], label='Close Price Plotting')
```

Out[9]:

[<matplotlib.lines.Line2D at 0x14d80ba8>]



In [10]:

```
# setting the index as date
infy['Date'] = pd.to_datetime(infy.Date , format = '%Y-%m-%d')
infy.index = infy['Date']

# plotting
plt.figure(figsize=(16,8))
plt.plot(infy['Close'], label='Close Price Plotting')
```

Out[10]:

[<matplotlib.lines.Line2D at 0x14eedc88>]



In [15]:

```
## Moving averages
weeks = [4 , 16 , 28 , 40 , 52]

# As they are given in weeks we need to resample them as per the requirement

dummy = pd.DataFrame()

dummy['Close'] = nifty['Close'].resample('W').mean()

# Moving Averages using inbuilt function:
for i in range(len(weeks)):

    moving_avg = dummy['Close'].rolling(weeks[i]).mean()
    dummy[" Moving_Averages for " + str(weeks[i])+ " Weeks"] = moving_avg
    print('Following Moving Averages: for {0} weeks: \n\n {1}' .format(weeks[i], dummy[
'Close']))
    dummy.plot(title="Moving Averages for nifty")
```

Following Moving Averages: for 4 weeks:

Date	
2015-01-04	11293.9000
2015-01-11	11108.4500
2015-01-18	11598.0400
2015-01-25	11777.4900
2015-02-01	11787.9750
2015-02-08	12055.9700
2015-02-15	12298.5000
2015-02-22	12603.9250
2015-03-01	12567.3500
2015-03-08	12728.9250
2015-03-15	12383.0900
2015-03-22	12343.4000
2015-03-29	12104.1300
2015-04-05	12045.3500
2015-04-12	12149.4100
2015-04-19	12087.6000
2015-04-26	11439.2800
2015-05-03	11061.5750
2015-05-10	11120.0700
2015-05-17	11175.8000
2015-05-24	11514.0700
2015-05-31	11519.7300
2015-06-07	11381.0800
2015-06-14	11211.9500
2015-06-21	11163.1100
2015-06-28	11339.5300
2015-07-05	11154.1100
2015-07-12	11000.4400
2015-07-19	11130.7500
2015-07-26	11517.8000
2015-08-02	11425.6200
2015-08-09	11542.7000
2015-08-16	11859.2800
2015-08-23	12085.5600
2015-08-30	11420.2300
2015-09-06	11554.6600
2015-09-13	11408.5000
2015-09-20	11597.5000
2015-09-27	11769.4250
2015-10-04	11901.2375
2015-10-11	11810.5400
2015-10-18	11438.4600
2015-10-25	11515.7000
2015-11-01	11567.6500
2015-11-08	11523.2300
2015-11-15	11244.6250
2015-11-22	11005.4700
2015-11-29	11086.1000
2015-12-06	11132.5700
2015-12-13	11001.8200
2015-12-20	11140.1000
2015-12-27	11175.1875
2016-01-03	11213.8500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 16 weeks:

Date	
2015-01-04	11293.9000

2015-01-11	11108.4500
2015-01-18	11598.0400
2015-01-25	11777.4900
2015-02-01	11787.9750
2015-02-08	12055.9700
2015-02-15	12298.5000
2015-02-22	12603.9250
2015-03-01	12567.3500
2015-03-08	12728.9250
2015-03-15	12383.0900
2015-03-22	12343.4000
2015-03-29	12104.1300
2015-04-05	12045.3500
2015-04-12	12149.4100
2015-04-19	12087.6000
2015-04-26	11439.2800
2015-05-03	11061.5750
2015-05-10	11120.0700
2015-05-17	11175.8000
2015-05-24	11514.0700
2015-05-31	11519.7300
2015-06-07	11381.0800
2015-06-14	11211.9500
2015-06-21	11163.1100
2015-06-28	11339.5300
2015-07-05	11154.1100
2015-07-12	11000.4400
2015-07-19	11130.7500
2015-07-26	11517.8000
2015-08-02	11425.6200
2015-08-09	11542.7000
2015-08-16	11859.2800
2015-08-23	12085.5600
2015-08-30	11420.2300
2015-09-06	11554.6600
2015-09-13	11408.5000
2015-09-20	11597.5000
2015-09-27	11769.4250
2015-10-04	11901.2375
2015-10-11	11810.5400
2015-10-18	11438.4600
2015-10-25	11515.7000
2015-11-01	11567.6500
2015-11-08	11523.2300
2015-11-15	11244.6250
2015-11-22	11005.4700
2015-11-29	11086.1000
2015-12-06	11132.5700
2015-12-13	11001.8200
2015-12-20	11140.1000
2015-12-27	11175.1875
2016-01-03	11213.8500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 28 weeks:

Date	
2015-01-04	11293.9000
2015-01-11	11108.4500
2015-01-18	11598.0400
2015-01-25	11777.4900
2015-02-01	11787.9750

2015-02-08	12055.9700
2015-02-15	12298.5000
2015-02-22	12603.9250
2015-03-01	12567.3500
2015-03-08	12728.9250
2015-03-15	12383.0900
2015-03-22	12343.4000
2015-03-29	12104.1300
2015-04-05	12045.3500
2015-04-12	12149.4100
2015-04-19	12087.6000
2015-04-26	11439.2800
2015-05-03	11061.5750
2015-05-10	11120.0700
2015-05-17	11175.8000
2015-05-24	11514.0700
2015-05-31	11519.7300
2015-06-07	11381.0800
2015-06-14	11211.9500
2015-06-21	11163.1100
2015-06-28	11339.5300
2015-07-05	11154.1100
2015-07-12	11000.4400
2015-07-19	11130.7500
2015-07-26	11517.8000
2015-08-02	11425.6200
2015-08-09	11542.7000
2015-08-16	11859.2800
2015-08-23	12085.5600
2015-08-30	11420.2300
2015-09-06	11554.6600
2015-09-13	11408.5000
2015-09-20	11597.5000
2015-09-27	11769.4250
2015-10-04	11901.2375
2015-10-11	11810.5400
2015-10-18	11438.4600
2015-10-25	11515.7000
2015-11-01	11567.6500
2015-11-08	11523.2300
2015-11-15	11244.6250
2015-11-22	11005.4700
2015-11-29	11086.1000
2015-12-06	11132.5700
2015-12-13	11001.8200
2015-12-20	11140.1000
2015-12-27	11175.1875
2016-01-03	11213.8500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 40 weeks:

Date	
2015-01-04	11293.9000
2015-01-11	11108.4500
2015-01-18	11598.0400
2015-01-25	11777.4900
2015-02-01	11787.9750
2015-02-08	12055.9700
2015-02-15	12298.5000
2015-02-22	12603.9250
2015-03-01	12567.3500

2015-03-08	12728.9250
2015-03-15	12383.0900
2015-03-22	12343.4000
2015-03-29	12104.1300
2015-04-05	12045.3500
2015-04-12	12149.4100
2015-04-19	12087.6000
2015-04-26	11439.2800
2015-05-03	11061.5750
2015-05-10	11120.0700
2015-05-17	11175.8000
2015-05-24	11514.0700
2015-05-31	11519.7300
2015-06-07	11381.0800
2015-06-14	11211.9500
2015-06-21	11163.1100
2015-06-28	11339.5300
2015-07-05	11154.1100
2015-07-12	11000.4400
2015-07-19	11130.7500
2015-07-26	11517.8000
2015-08-02	11425.6200
2015-08-09	11542.7000
2015-08-16	11859.2800
2015-08-23	12085.5600
2015-08-30	11420.2300
2015-09-06	11554.6600
2015-09-13	11408.5000
2015-09-20	11597.5000
2015-09-27	11769.4250
2015-10-04	11901.2375
2015-10-11	11810.5400
2015-10-18	11438.4600
2015-10-25	11515.7000
2015-11-01	11567.6500
2015-11-08	11523.2300
2015-11-15	11244.6250
2015-11-22	11005.4700
2015-11-29	11086.1000
2015-12-06	11132.5700
2015-12-13	11001.8200
2015-12-20	11140.1000
2015-12-27	11175.1875
2016-01-03	11213.8500

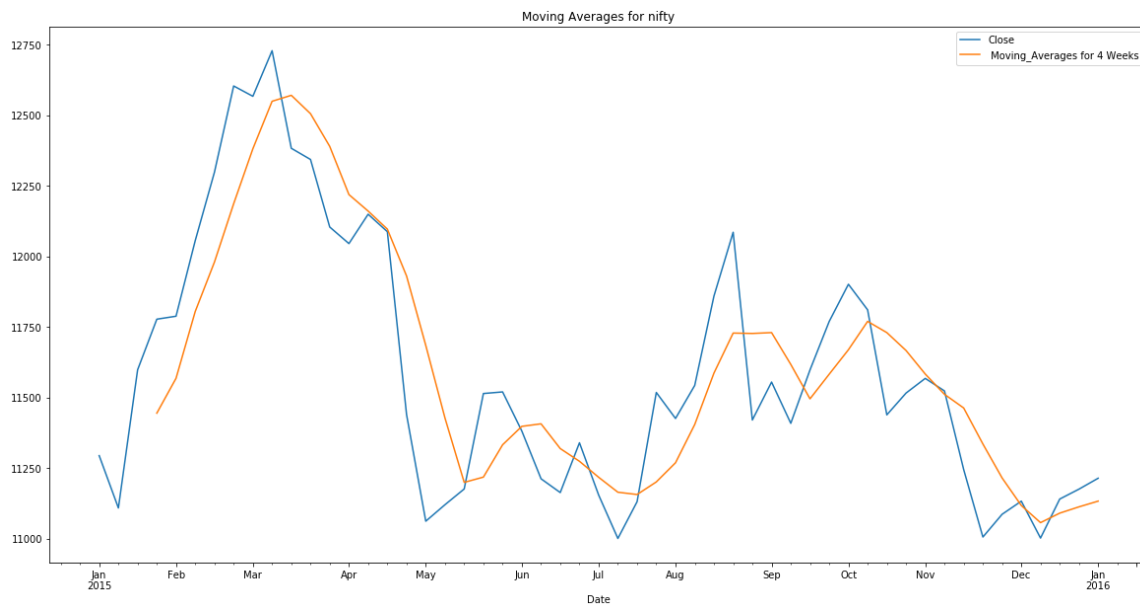
Freq: W-SUN, Name: Close, dtype: float64

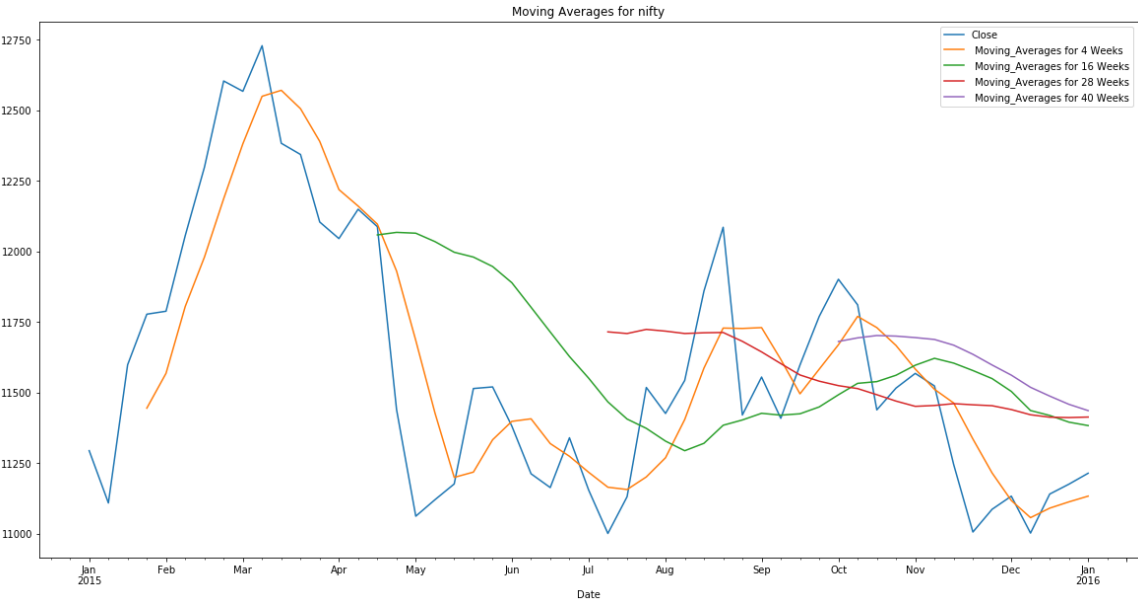
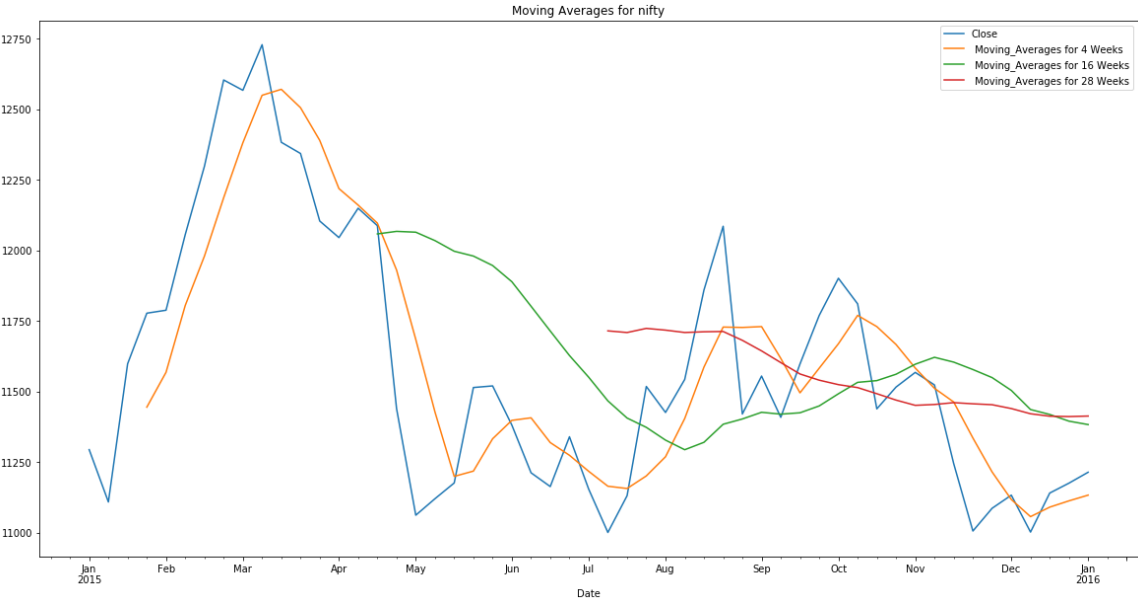
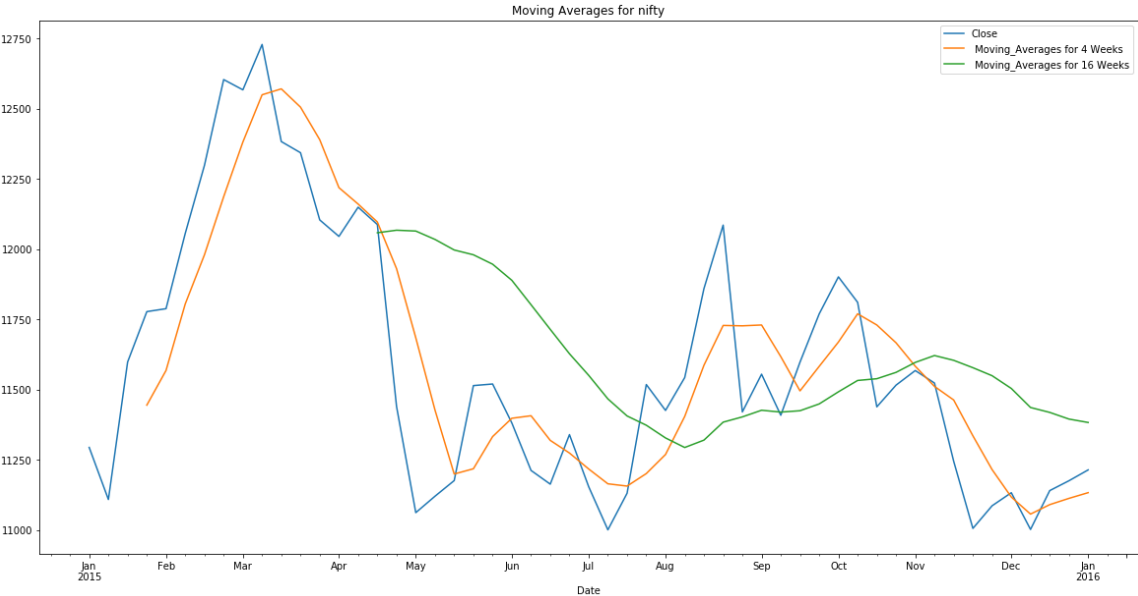
Following Moving Averages: for 52 weeks:

Date	
2015-01-04	11293.9000
2015-01-11	11108.4500
2015-01-18	11598.0400
2015-01-25	11777.4900
2015-02-01	11787.9750
2015-02-08	12055.9700
2015-02-15	12298.5000
2015-02-22	12603.9250
2015-03-01	12567.3500
2015-03-08	12728.9250
2015-03-15	12383.0900
2015-03-22	12343.4000
2015-03-29	12104.1300

2015-04-05	12045.3500
2015-04-12	12149.4100
2015-04-19	12087.6000
2015-04-26	11439.2800
2015-05-03	11061.5750
2015-05-10	11120.0700
2015-05-17	11175.8000
2015-05-24	11514.0700
2015-05-31	11519.7300
2015-06-07	11381.0800
2015-06-14	11211.9500
2015-06-21	11163.1100
2015-06-28	11339.5300
2015-07-05	11154.1100
2015-07-12	11000.4400
2015-07-19	11130.7500
2015-07-26	11517.8000
2015-08-02	11425.6200
2015-08-09	11542.7000
2015-08-16	11859.2800
2015-08-23	12085.5600
2015-08-30	11420.2300
2015-09-06	11554.6600
2015-09-13	11408.5000
2015-09-20	11597.5000
2015-09-27	11769.4250
2015-10-04	11901.2375
2015-10-11	11810.5400
2015-10-18	11438.4600
2015-10-25	11515.7000
2015-11-01	11567.6500
2015-11-08	11523.2300
2015-11-15	11244.6250
2015-11-22	11005.4700
2015-11-29	11086.1000
2015-12-06	11132.5700
2015-12-13	11001.8200
2015-12-20	11140.1000
2015-12-27	11175.1875
2016-01-03	11213.8500

Freq: W-SUN, Name: Close, dtype: float64







In [16]:

```
## Moving averages
weeks = [4 , 16 , 28 , 40 , 52]

# As they are given in weeks we need to resample them as per the requirement

dummy = pd.DataFrame()

dummy['Close'] = tcs['Close'].resample('W').mean()

# Moving Averages using inbuilt function:
for i in range(len(weeks)):

    moving_avg = dummy['Close'].rolling(weeks[i]).mean()
    dummy[" Moving_Averages for " + str(weeks[i])+ " Weeks"] = moving_avg
    print('Following Moving Averages: for {0} weeks: \n\n {1}' .format(weeks[i], dummy[
'Close']))
    dummy.plot(title="Moving Averages for tcs")
```

Following Moving Averages: for 4 weeks:

Date	
2015-01-04	2562.500000
2015-01-11	2472.130000
2015-01-18	2520.160000
2015-01-25	2508.480000
2015-02-01	2517.087500
2015-02-08	2542.980000
2015-02-15	2482.970000
2015-02-22	2644.262500
2015-03-01	2677.941667
2015-03-08	2721.962500
2015-03-15	2619.490000
2015-03-22	2582.510000
2015-03-29	2562.020000
2015-04-05	2553.583333
2015-04-12	2618.400000
2015-04-19	2585.225000
2015-04-26	2450.250000
2015-05-03	2486.550000
2015-05-10	2506.990000
2015-05-17	2520.940000
2015-05-24	2552.710000
2015-05-31	2608.980000
2015-06-07	2602.010000
2015-06-14	2563.390000
2015-06-21	2522.040000
2015-06-28	2575.840000
2015-07-05	2583.720000
2015-07-12	2568.300000
2015-07-19	2531.880000
2015-07-26	2532.470000
2015-08-02	2499.450000
2015-08-09	2538.200000
2015-08-16	2637.360000
2015-08-23	2704.450000
2015-08-30	2573.610000
2015-09-06	2569.260000
2015-09-13	2545.440000
2015-09-20	2550.212500
2015-09-27	2547.725000
2015-10-04	2603.650000
2015-10-11	2665.810000
2015-10-18	2523.270000
2015-10-25	2520.662500
2015-11-01	2517.460000
2015-11-08	2516.600000
2015-11-15	2448.925000
2015-11-22	2375.500000
2015-11-29	2364.475000
2015-12-06	2354.190000
2015-12-13	2357.400000
2015-12-20	2403.850000
2015-12-27	2427.875000
2016-01-03	2443.412500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 16 weeks:

Date	
2015-01-04	2562.500000

2015-01-11	2472.130000
2015-01-18	2520.160000
2015-01-25	2508.480000
2015-02-01	2517.087500
2015-02-08	2542.980000
2015-02-15	2482.970000
2015-02-22	2644.262500
2015-03-01	2677.941667
2015-03-08	2721.962500
2015-03-15	2619.490000
2015-03-22	2582.510000
2015-03-29	2562.020000
2015-04-05	2553.583333
2015-04-12	2618.400000
2015-04-19	2585.225000
2015-04-26	2450.250000
2015-05-03	2486.550000
2015-05-10	2506.990000
2015-05-17	2520.940000
2015-05-24	2552.710000
2015-05-31	2608.980000
2015-06-07	2602.010000
2015-06-14	2563.390000
2015-06-21	2522.040000
2015-06-28	2575.840000
2015-07-05	2583.720000
2015-07-12	2568.300000
2015-07-19	2531.880000
2015-07-26	2532.470000
2015-08-02	2499.450000
2015-08-09	2538.200000
2015-08-16	2637.360000
2015-08-23	2704.450000
2015-08-30	2573.610000
2015-09-06	2569.260000
2015-09-13	2545.440000
2015-09-20	2550.212500
2015-09-27	2547.725000
2015-10-04	2603.650000
2015-10-11	2665.810000
2015-10-18	2523.270000
2015-10-25	2520.662500
2015-11-01	2517.460000
2015-11-08	2516.600000
2015-11-15	2448.925000
2015-11-22	2375.500000
2015-11-29	2364.475000
2015-12-06	2354.190000
2015-12-13	2357.400000
2015-12-20	2403.850000
2015-12-27	2427.875000
2016-01-03	2443.412500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 28 weeks:

Date	
2015-01-04	2562.500000
2015-01-11	2472.130000
2015-01-18	2520.160000
2015-01-25	2508.480000
2015-02-01	2517.087500

2015-02-08	2542.980000
2015-02-15	2482.970000
2015-02-22	2644.262500
2015-03-01	2677.941667
2015-03-08	2721.962500
2015-03-15	2619.490000
2015-03-22	2582.510000
2015-03-29	2562.020000
2015-04-05	2553.583333
2015-04-12	2618.400000
2015-04-19	2585.225000
2015-04-26	2450.250000
2015-05-03	2486.550000
2015-05-10	2506.990000
2015-05-17	2520.940000
2015-05-24	2552.710000
2015-05-31	2608.980000
2015-06-07	2602.010000
2015-06-14	2563.390000
2015-06-21	2522.040000
2015-06-28	2575.840000
2015-07-05	2583.720000
2015-07-12	2568.300000
2015-07-19	2531.880000
2015-07-26	2532.470000
2015-08-02	2499.450000
2015-08-09	2538.200000
2015-08-16	2637.360000
2015-08-23	2704.450000
2015-08-30	2573.610000
2015-09-06	2569.260000
2015-09-13	2545.440000
2015-09-20	2550.212500
2015-09-27	2547.725000
2015-10-04	2603.650000
2015-10-11	2665.810000
2015-10-18	2523.270000
2015-10-25	2520.662500
2015-11-01	2517.460000
2015-11-08	2516.600000
2015-11-15	2448.925000
2015-11-22	2375.500000
2015-11-29	2364.475000
2015-12-06	2354.190000
2015-12-13	2357.400000
2015-12-20	2403.850000
2015-12-27	2427.875000
2016-01-03	2443.412500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 40 weeks:

Date	
2015-01-04	2562.500000
2015-01-11	2472.130000
2015-01-18	2520.160000
2015-01-25	2508.480000
2015-02-01	2517.087500
2015-02-08	2542.980000
2015-02-15	2482.970000
2015-02-22	2644.262500
2015-03-01	2677.941667

2015-03-08	2721.962500
2015-03-15	2619.490000
2015-03-22	2582.510000
2015-03-29	2562.020000
2015-04-05	2553.583333
2015-04-12	2618.400000
2015-04-19	2585.225000
2015-04-26	2450.250000
2015-05-03	2486.550000
2015-05-10	2506.990000
2015-05-17	2520.940000
2015-05-24	2552.710000
2015-05-31	2608.980000
2015-06-07	2602.010000
2015-06-14	2563.390000
2015-06-21	2522.040000
2015-06-28	2575.840000
2015-07-05	2583.720000
2015-07-12	2568.300000
2015-07-19	2531.880000
2015-07-26	2532.470000
2015-08-02	2499.450000
2015-08-09	2538.200000
2015-08-16	2637.360000
2015-08-23	2704.450000
2015-08-30	2573.610000
2015-09-06	2569.260000
2015-09-13	2545.440000
2015-09-20	2550.212500
2015-09-27	2547.725000
2015-10-04	2603.650000
2015-10-11	2665.810000
2015-10-18	2523.270000
2015-10-25	2520.662500
2015-11-01	2517.460000
2015-11-08	2516.600000
2015-11-15	2448.925000
2015-11-22	2375.500000
2015-11-29	2364.475000
2015-12-06	2354.190000
2015-12-13	2357.400000
2015-12-20	2403.850000
2015-12-27	2427.875000
2016-01-03	2443.412500

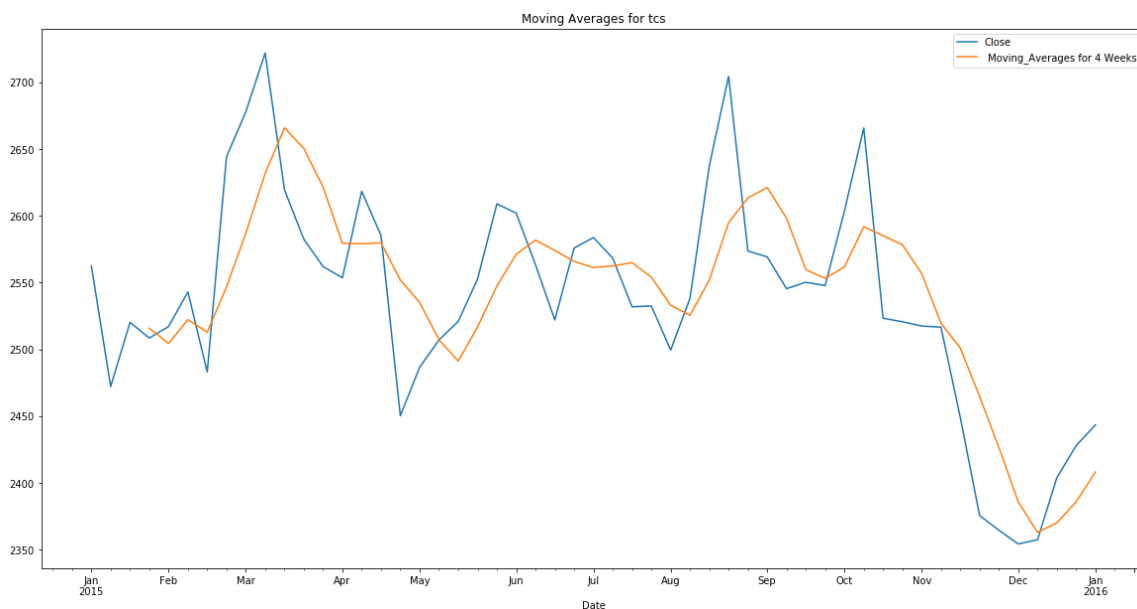
Freq: W-SUN, Name: Close, dtype: float64

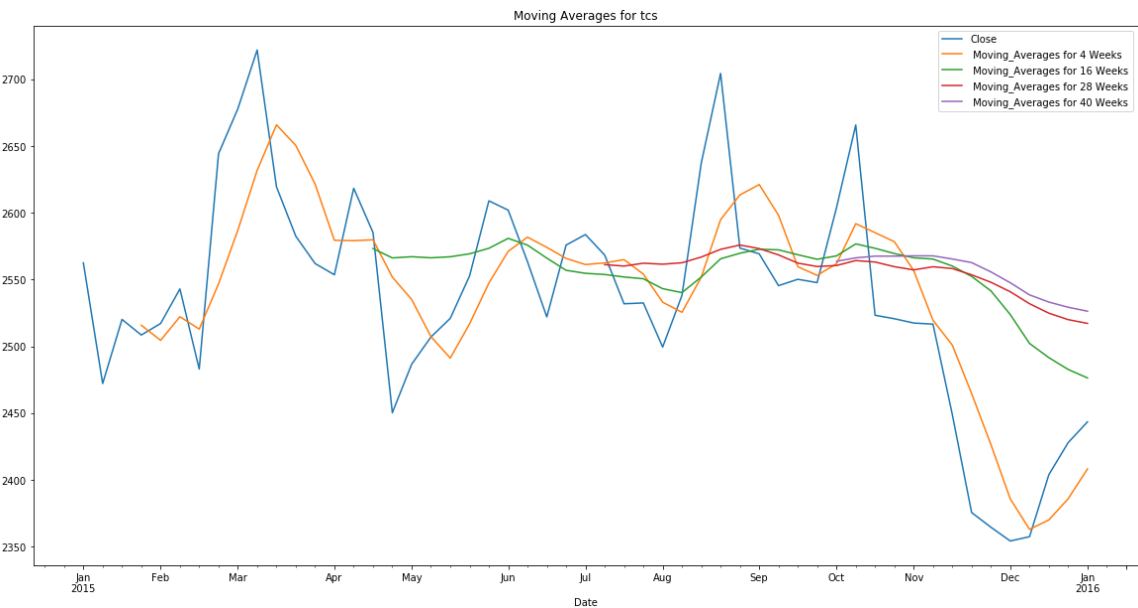
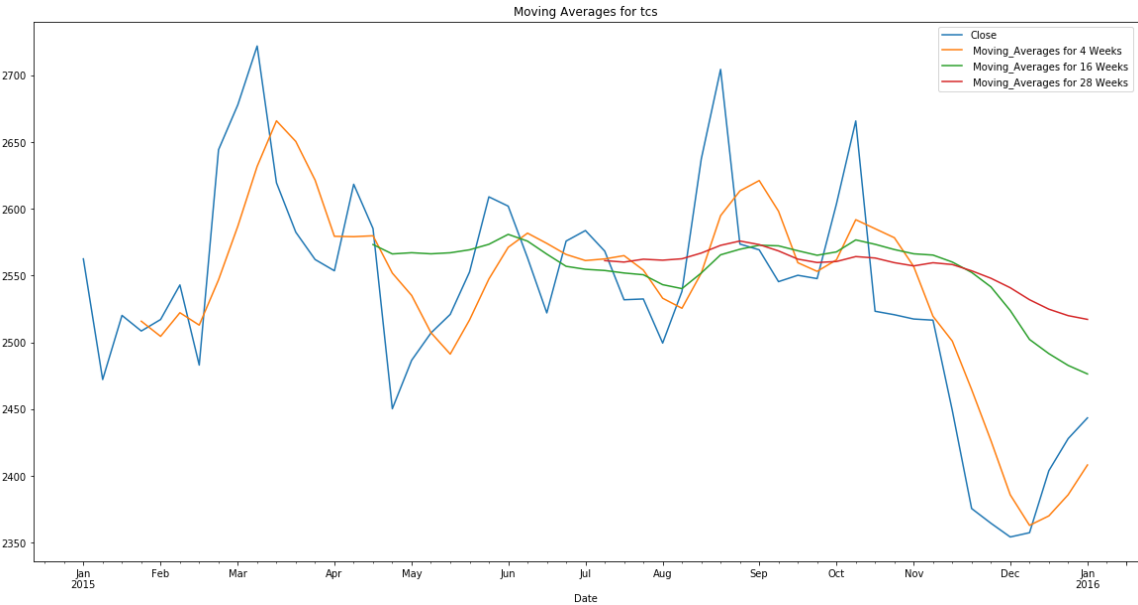
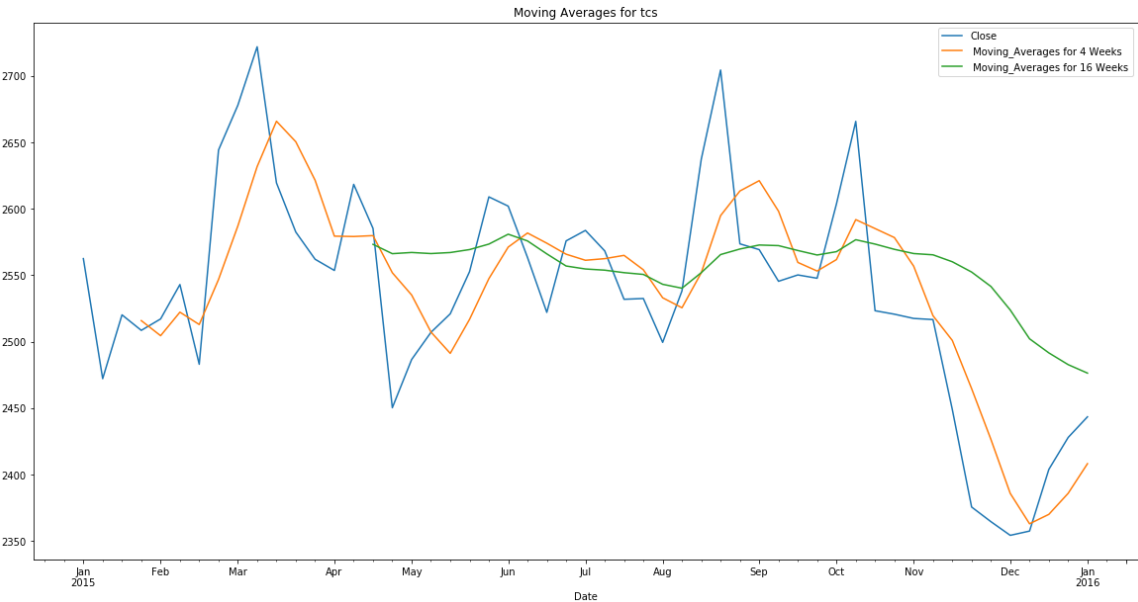
Following Moving Averages: for 52 weeks:

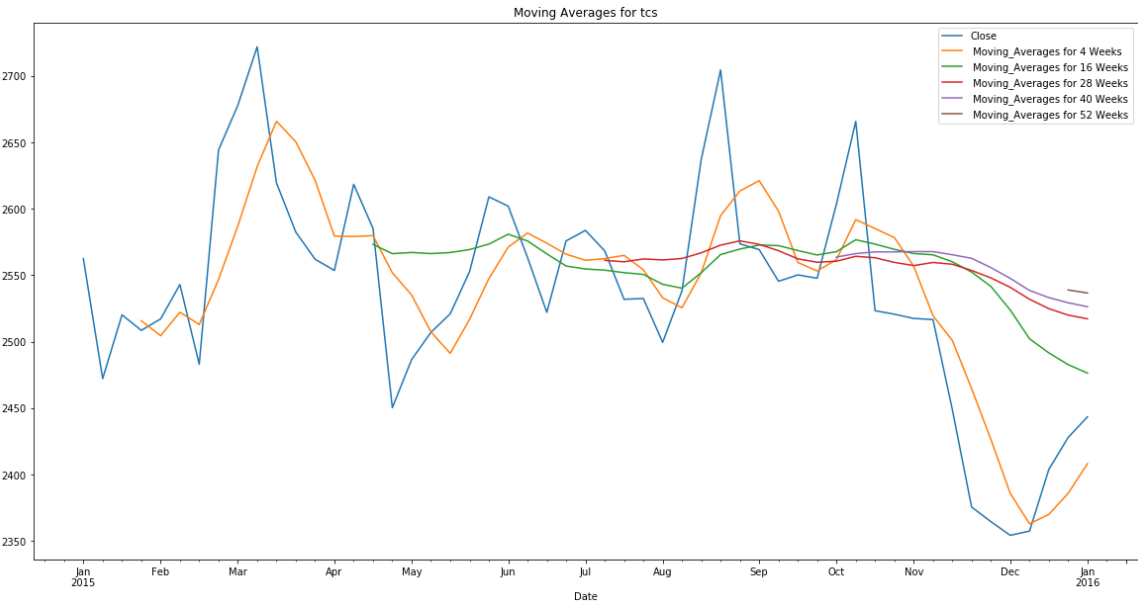
Date	
2015-01-04	2562.500000
2015-01-11	2472.130000
2015-01-18	2520.160000
2015-01-25	2508.480000
2015-02-01	2517.087500
2015-02-08	2542.980000
2015-02-15	2482.970000
2015-02-22	2644.262500
2015-03-01	2677.941667
2015-03-08	2721.962500
2015-03-15	2619.490000
2015-03-22	2582.510000
2015-03-29	2562.020000

2015-04-05	2553.583333
2015-04-12	2618.400000
2015-04-19	2585.225000
2015-04-26	2450.250000
2015-05-03	2486.550000
2015-05-10	2506.990000
2015-05-17	2520.940000
2015-05-24	2552.710000
2015-05-31	2608.980000
2015-06-07	2602.010000
2015-06-14	2563.390000
2015-06-21	2522.040000
2015-06-28	2575.840000
2015-07-05	2583.720000
2015-07-12	2568.300000
2015-07-19	2531.880000
2015-07-26	2532.470000
2015-08-02	2499.450000
2015-08-09	2538.200000
2015-08-16	2637.360000
2015-08-23	2704.450000
2015-08-30	2573.610000
2015-09-06	2569.260000
2015-09-13	2545.440000
2015-09-20	2550.212500
2015-09-27	2547.725000
2015-10-04	2603.650000
2015-10-11	2665.810000
2015-10-18	2523.270000
2015-10-25	2520.662500
2015-11-01	2517.460000
2015-11-08	2516.600000
2015-11-15	2448.925000
2015-11-22	2375.500000
2015-11-29	2364.475000
2015-12-06	2354.190000
2015-12-13	2357.400000
2015-12-20	2403.850000
2015-12-27	2427.875000
2016-01-03	2443.412500

Freq: W-SUN, Name: Close, dtype: float64







In [17]:

```
## Moving averages
weeks = [4 , 16 , 28 , 40 , 52]

# As they are given in weeks we need to resample them as per the requirement

dummy = pd.DataFrame()

dummy['Close'] = infy['Close'].resample('W').mean()

# Moving Averages using inbuilt function:
for i in range(len(weeks)):

    moving_avg = dummy['Close'].rolling(weeks[i]).mean()
    dummy[" Moving_Averages for " + str(weeks[i])+ " Weeks"] = moving_avg
    print('Following Moving Averages: for {0} weeks: \n\n {1}' .format(weeks[i], dummy[
'Close']))
    dummy.plot(title="Moving Averages for infy")
```

Following Moving Averages: for 4 weeks:

Date	
2015-01-04	1993.800000
2015-01-11	1992.310000
2015-01-18	2117.210000
2015-01-25	2161.620000
2015-02-01	2142.112500
2015-02-08	2164.980000
2015-02-15	2283.870000
2015-02-22	2295.762500
2015-03-01	2279.383333
2015-03-08	2277.950000
2015-03-15	2201.790000
2015-03-22	2244.910000
2015-03-29	2202.500000
2015-04-05	2206.766667
2015-04-12	2197.440000
2015-04-19	2206.600000
2015-04-26	2105.930000
2015-05-03	1962.237500
2015-05-10	1955.970000
2015-05-17	1958.800000
2015-05-24	2031.520000
2015-05-31	2006.470000
2015-06-07	2023.410000
2015-06-14	1998.270000
2015-06-21	996.560000
2015-06-28	1003.010000
2015-07-05	990.040000
2015-07-12	959.360000
2015-07-19	979.260000
2015-07-26	1080.530000
2015-08-02	1072.120000
2015-08-09	1081.020000
2015-08-16	1129.360000
2015-08-23	1153.300000
2015-08-30	1087.230000
2015-09-06	1091.230000
2015-09-13	1075.490000
2015-09-20	1101.262500
2015-09-27	1117.225000
2015-10-04	1140.600000
2015-10-11	1153.820000
2015-10-18	1102.430000
2015-10-25	1131.550000
2015-11-01	1147.050000
2015-11-08	1134.940000
2015-11-15	1111.712500
2015-11-22	1052.380000
2015-11-29	1053.400000
2015-12-06	1066.880000
2015-12-13	1043.800000
2015-12-20	1086.630000
2015-12-27	1096.100000
2016-01-03	1100.287500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 16 weeks:

Date	
2015-01-04	1993.800000

2015-01-11	1992.310000
2015-01-18	2117.210000
2015-01-25	2161.620000
2015-02-01	2142.112500
2015-02-08	2164.980000
2015-02-15	2283.870000
2015-02-22	2295.762500
2015-03-01	2279.383333
2015-03-08	2277.950000
2015-03-15	2201.790000
2015-03-22	2244.910000
2015-03-29	2202.500000
2015-04-05	2206.766667
2015-04-12	2197.440000
2015-04-19	2206.600000
2015-04-26	2105.930000
2015-05-03	1962.237500
2015-05-10	1955.970000
2015-05-17	1958.800000
2015-05-24	2031.520000
2015-05-31	2006.470000
2015-06-07	2023.410000
2015-06-14	1998.270000
2015-06-21	996.560000
2015-06-28	1003.010000
2015-07-05	990.040000
2015-07-12	959.360000
2015-07-19	979.260000
2015-07-26	1080.530000
2015-08-02	1072.120000
2015-08-09	1081.020000
2015-08-16	1129.360000
2015-08-23	1153.300000
2015-08-30	1087.230000
2015-09-06	1091.230000
2015-09-13	1075.490000
2015-09-20	1101.262500
2015-09-27	1117.225000
2015-10-04	1140.600000
2015-10-11	1153.820000
2015-10-18	1102.430000
2015-10-25	1131.550000
2015-11-01	1147.050000
2015-11-08	1134.940000
2015-11-15	1111.712500
2015-11-22	1052.380000
2015-11-29	1053.400000
2015-12-06	1066.880000
2015-12-13	1043.800000
2015-12-20	1086.630000
2015-12-27	1096.100000
2016-01-03	1100.287500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 28 weeks:

Date	
2015-01-04	1993.800000
2015-01-11	1992.310000
2015-01-18	2117.210000
2015-01-25	2161.620000
2015-02-01	2142.112500

2015-02-08	2164.980000
2015-02-15	2283.870000
2015-02-22	2295.762500
2015-03-01	2279.383333
2015-03-08	2277.950000
2015-03-15	2201.790000
2015-03-22	2244.910000
2015-03-29	2202.500000
2015-04-05	2206.766667
2015-04-12	2197.440000
2015-04-19	2206.600000
2015-04-26	2105.930000
2015-05-03	1962.237500
2015-05-10	1955.970000
2015-05-17	1958.800000
2015-05-24	2031.520000
2015-05-31	2006.470000
2015-06-07	2023.410000
2015-06-14	1998.270000
2015-06-21	996.560000
2015-06-28	1003.010000
2015-07-05	990.040000
2015-07-12	959.360000
2015-07-19	979.260000
2015-07-26	1080.530000
2015-08-02	1072.120000
2015-08-09	1081.020000
2015-08-16	1129.360000
2015-08-23	1153.300000
2015-08-30	1087.230000
2015-09-06	1091.230000
2015-09-13	1075.490000
2015-09-20	1101.262500
2015-09-27	1117.225000
2015-10-04	1140.600000
2015-10-11	1153.820000
2015-10-18	1102.430000
2015-10-25	1131.550000
2015-11-01	1147.050000
2015-11-08	1134.940000
2015-11-15	1111.712500
2015-11-22	1052.380000
2015-11-29	1053.400000
2015-12-06	1066.880000
2015-12-13	1043.800000
2015-12-20	1086.630000
2015-12-27	1096.100000
2016-01-03	1100.287500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 40 weeks:

Date	
2015-01-04	1993.800000
2015-01-11	1992.310000
2015-01-18	2117.210000
2015-01-25	2161.620000
2015-02-01	2142.112500
2015-02-08	2164.980000
2015-02-15	2283.870000
2015-02-22	2295.762500
2015-03-01	2279.383333

2015-03-08	2277.950000
2015-03-15	2201.790000
2015-03-22	2244.910000
2015-03-29	2202.500000
2015-04-05	2206.766667
2015-04-12	2197.440000
2015-04-19	2206.600000
2015-04-26	2105.930000
2015-05-03	1962.237500
2015-05-10	1955.970000
2015-05-17	1958.800000
2015-05-24	2031.520000
2015-05-31	2006.470000
2015-06-07	2023.410000
2015-06-14	1998.270000
2015-06-21	996.560000
2015-06-28	1003.010000
2015-07-05	990.040000
2015-07-12	959.360000
2015-07-19	979.260000
2015-07-26	1080.530000
2015-08-02	1072.120000
2015-08-09	1081.020000
2015-08-16	1129.360000
2015-08-23	1153.300000
2015-08-30	1087.230000
2015-09-06	1091.230000
2015-09-13	1075.490000
2015-09-20	1101.262500
2015-09-27	1117.225000
2015-10-04	1140.600000
2015-10-11	1153.820000
2015-10-18	1102.430000
2015-10-25	1131.550000
2015-11-01	1147.050000
2015-11-08	1134.940000
2015-11-15	1111.712500
2015-11-22	1052.380000
2015-11-29	1053.400000
2015-12-06	1066.880000
2015-12-13	1043.800000
2015-12-20	1086.630000
2015-12-27	1096.100000
2016-01-03	1100.287500

Freq: W-SUN, Name: Close, dtype: float64

Following Moving Averages: for 52 weeks:

Date	
2015-01-04	1993.800000
2015-01-11	1992.310000
2015-01-18	2117.210000
2015-01-25	2161.620000
2015-02-01	2142.112500
2015-02-08	2164.980000
2015-02-15	2283.870000
2015-02-22	2295.762500
2015-03-01	2279.383333
2015-03-08	2277.950000
2015-03-15	2201.790000
2015-03-22	2244.910000
2015-03-29	2202.500000

2015-04-05	2206.766667
2015-04-12	2197.440000
2015-04-19	2206.600000
2015-04-26	2105.930000
2015-05-03	1962.237500
2015-05-10	1955.970000
2015-05-17	1958.800000
2015-05-24	2031.520000
2015-05-31	2006.470000
2015-06-07	2023.410000
2015-06-14	1998.270000
2015-06-21	996.560000
2015-06-28	1003.010000
2015-07-05	990.040000
2015-07-12	959.360000
2015-07-19	979.260000
2015-07-26	1080.530000
2015-08-02	1072.120000
2015-08-09	1081.020000
2015-08-16	1129.360000
2015-08-23	1153.300000
2015-08-30	1087.230000
2015-09-06	1091.230000
2015-09-13	1075.490000
2015-09-20	1101.262500
2015-09-27	1117.225000
2015-10-04	1140.600000
2015-10-11	1153.820000
2015-10-18	1102.430000
2015-10-25	1131.550000
2015-11-01	1147.050000
2015-11-08	1134.940000
2015-11-15	1111.712500
2015-11-22	1052.380000
2015-11-29	1053.400000
2015-12-06	1066.880000
2015-12-13	1043.800000
2015-12-20	1086.630000
2015-12-27	1096.100000
2016-01-03	1100.287500

Freq: W-SUN, Name: Close, dtype: float64

