

Problem Statement 2: 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  
 $y_1 = 25 = (10+20+30+40)/4$   
 $y_2 = 35 = (20+30+40+50)/4$   
 $y_3 = 45 = (30+40+50+60)/4$   
 $y_4 = 55 = (40+50+60+70)/4$   
 $y_5 = 65 = (50+60+70+80)/4$   
 $y_6 = 75 = (60+70+80+90)/4$   
 $y_7 = 85 = (70+80+90+100)/4$   
 Thus, the moving average sequence has  $n-k+1=10-4+1=7$  values.

Question: 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 [7]:

```
import pandas as pd
import numpy as np
```

In [17]:

```
def gen_vander_matrix(ipvector , n , increasing = True):
    if not increasing:
        op_matx = np.array([x**(n-1-i) for x in ipvector for i in range(n)]).reshape(ipvector.size, n)
    elif increasing:
        op_matx = np.array([x**i for x in ipvector for i in range(n)]).reshape(ipvector.size, n)
    return op_matx
```

In [18]:

```
ipvector = np.array([1,2,3,4,5])
n = 5
```

In [16]:

```
gen_vander_matrix(ipvector,n)
```

Out[16]:

```
array([[ 1,  1,  1,  1,  1],
       [16,  8,  4,  2,  1],
       [81, 27,  9,  3,  1],
       [256, 64, 16,  4,  1],
       [625, 125, 25,  5,  1]])
```

In [19]:

```
gen_vander_matrix(ipvector,n)
```

Out[19]:

```
array([[ 1,  1,  1,  1,  1],
       [ 1,  2,  4,  8, 16],
       [ 1,  3,  9, 27, 81],
       [ 1,  4, 16, 64, 256],
       [ 1,  5, 25, 125, 625]])
```

Problem Statement 2:

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 =  $(10+20+30+40)/4$

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.

Question: 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 [22]:

```
df = pd.DataFrame({'Variables' : [3,5,7,8,10,11,65,72,81,99,100,150]})
df['Rolling'] = df.rolling(window=3 , min_periods=2).mean().round(2)
df
```

Out[22]:

	Variables	Rolling
0	3	NaN
1	5	4.00
2	7	5.00
3	8	6.67
4	10	8.33
5	11	9.67
6	65	28.67
7	72	49.33
8	81	72.67
9	99	84.00
10	100	93.33
11	150	116.33

In [ ]: