

## 王诗薇 WANG Shiwei

More projects can be found on my GitHub home page:

<https://github.com/wswvv>

```
# 导入依赖环境
import numpy as np
import pandas as pd
import mplfinance as mpf
```

```
# 读取测试数据
daily =
pd.read_csv('data/SP500_NOV2019_Hist.csv', index_col=0, parse_dates=True)
daily.index.name = 'Date'

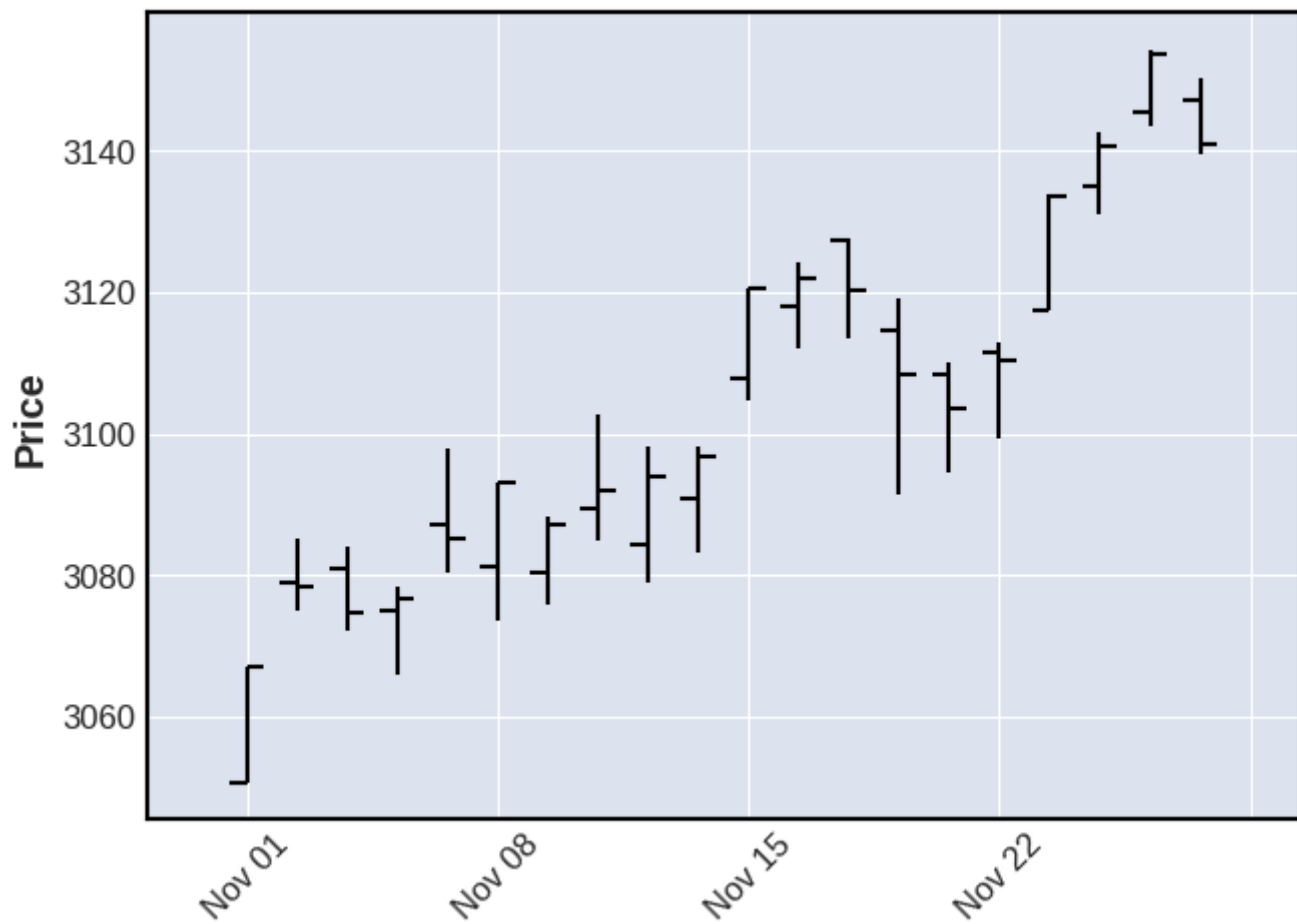
# 显示数据基本信息
daily.shape
daily.head(3)
daily.tail(3)
```

```
.dataframe tbody tr th {
    vertical-align: top;
}

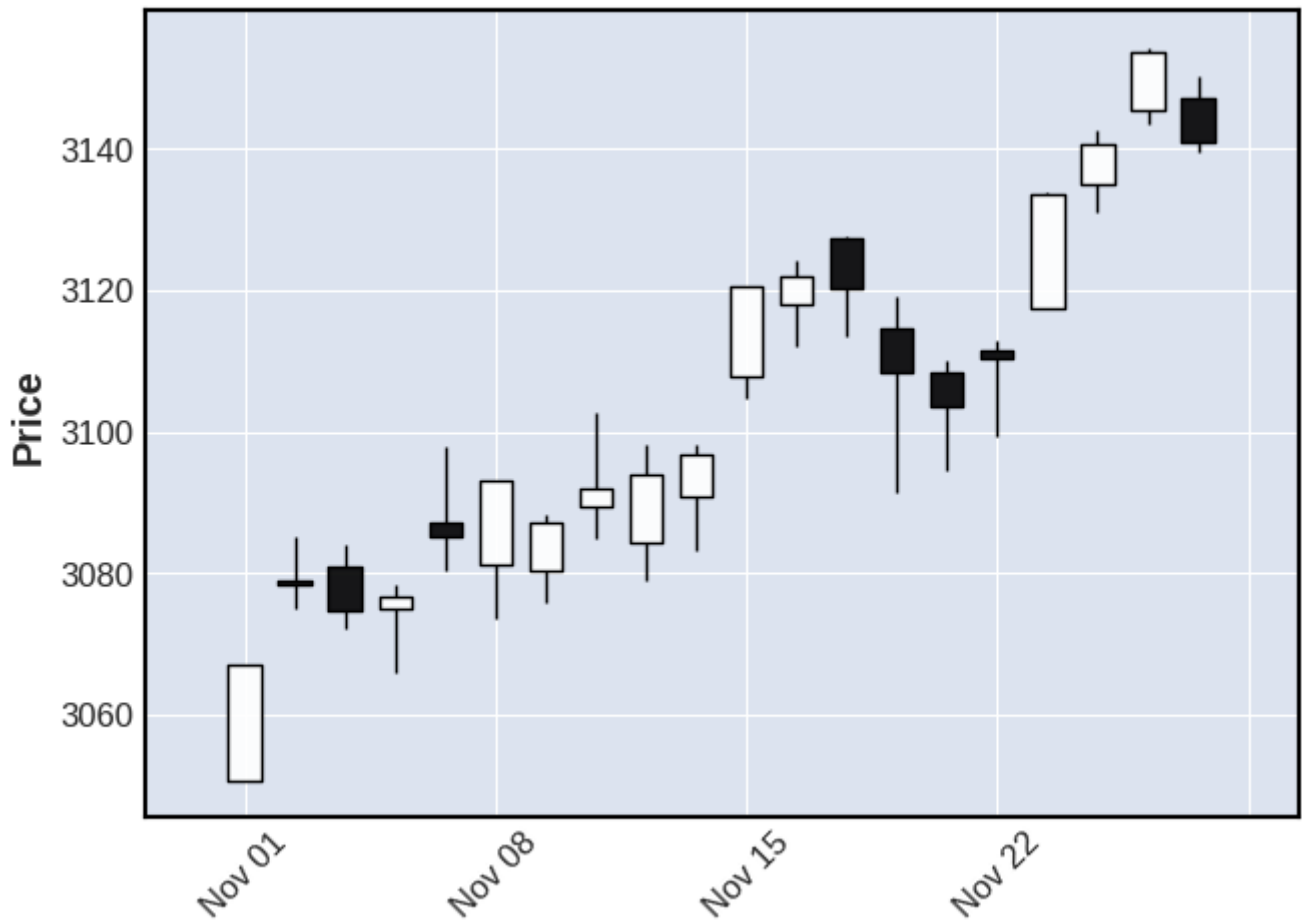
.dataframe thead th {
    text-align: right;
}
```

	Open	High	Low	Close	Volume
Date					
2019-11-26	3134.85	3142.69	3131.00	3140.52	986041660
2019-11-27	3145.49	3154.26	3143.41	3153.63	421853938
2019-11-29	3147.18	3150.30	3139.34	3140.98	286602291

```
# 绘制OHLC图
mpf.plot(daily)
```



```
# 使用箱线图绘制数据  
mpf.plot(daily,type='candle')
```

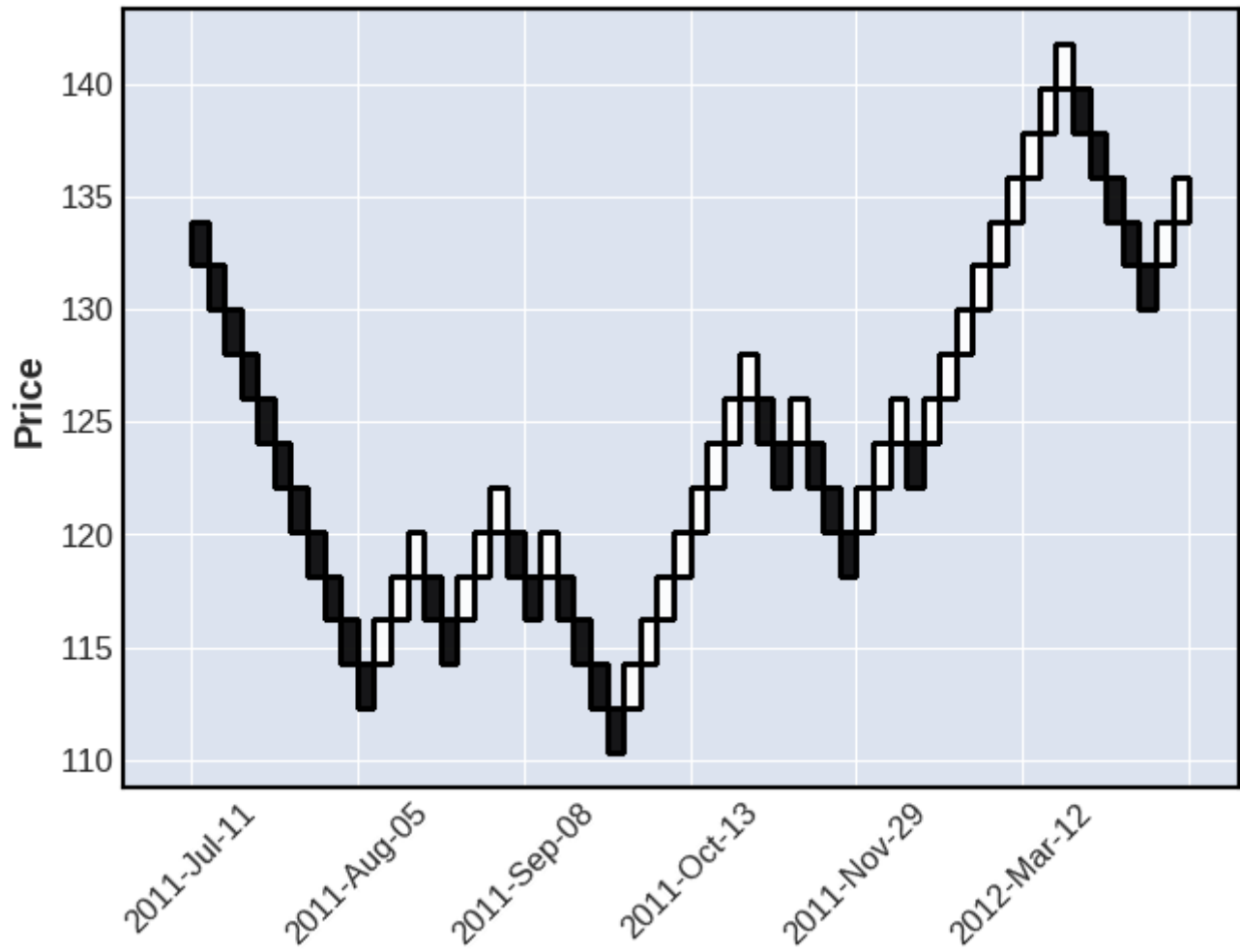


```
# 使用线形图绘制数据  
mpf.plot(daily,type='line')
```

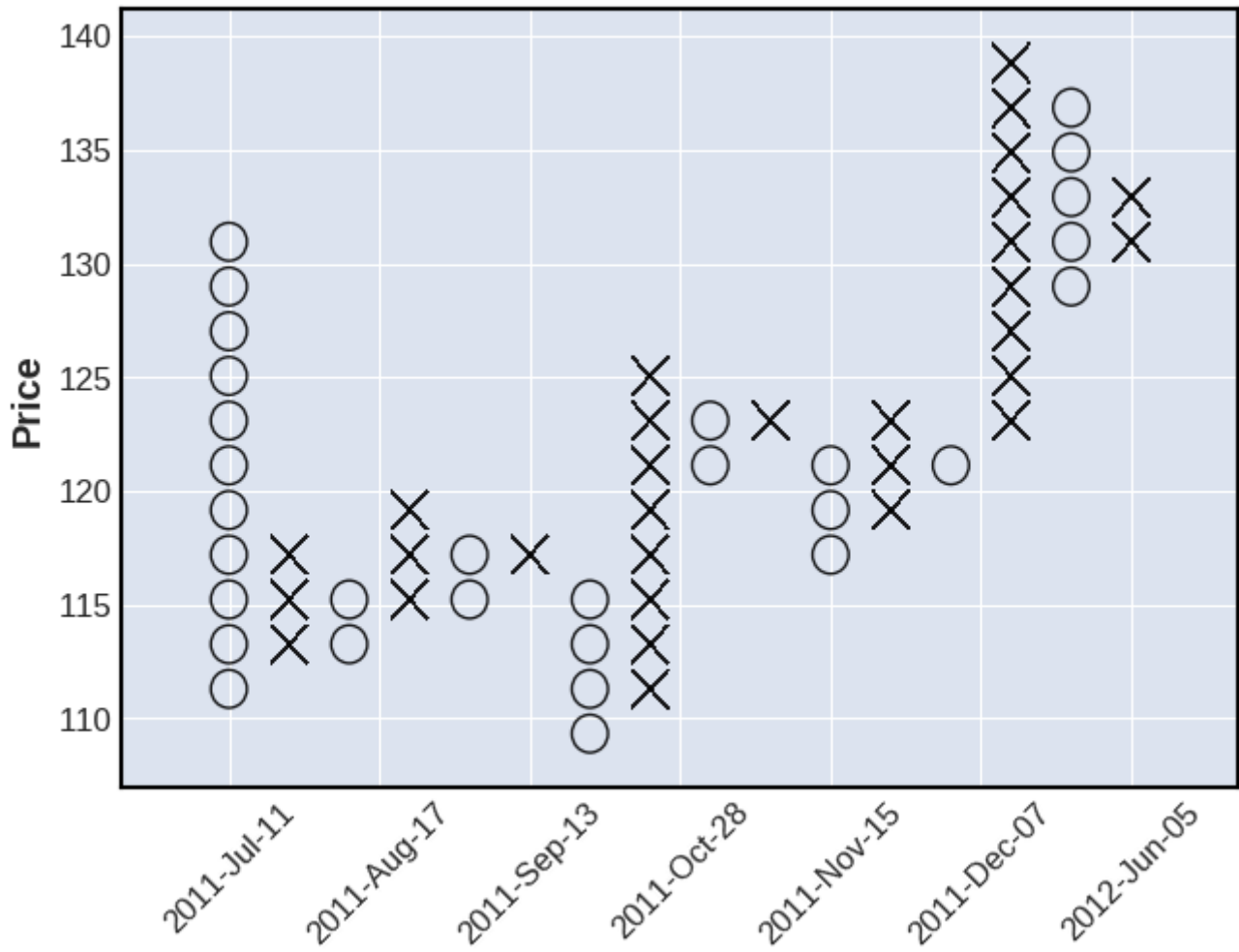


```
# 读取横坐标数据
year =
pd.read_csv('data/SPY_20110701_20120630_Bollinger.csv', index_col=0, parse_dates=True)
year.index.name = 'Date'
```

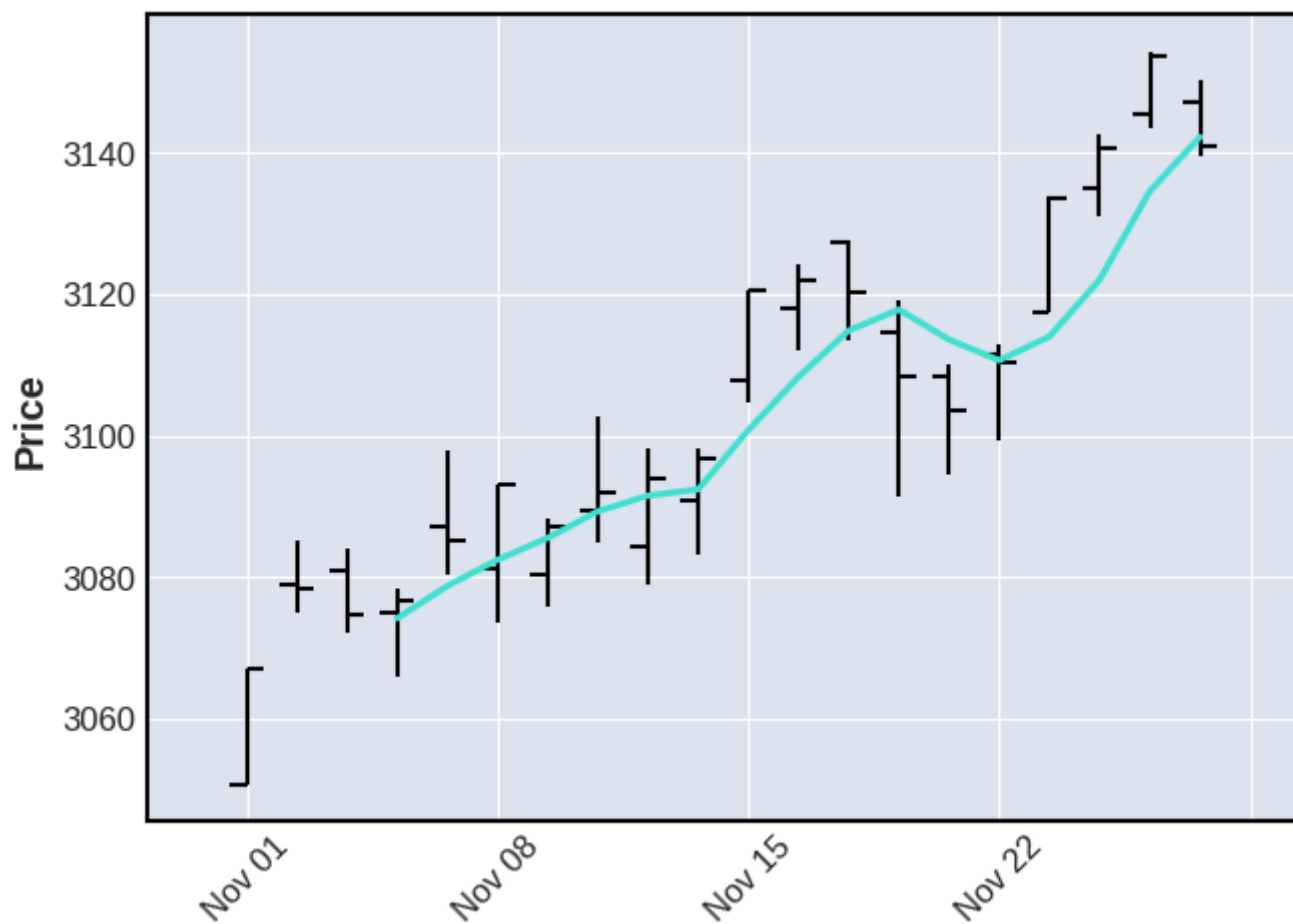
```
# 绘制year-price的renko图
mpf.plot(year, type='renko')
```



```
# 绘制PNF图  
mpf.plot(year, type='pnf')
```



```
# 使用mav参数绘制移动平均线  
# 在数据中添加平均线  
mpf.plot(daily,type='ohlc',mav=4)
```



```
# 不同移动范围内的移动平均线  
mpf.plot(daily,type='candle',mav=(3,6,9))
```



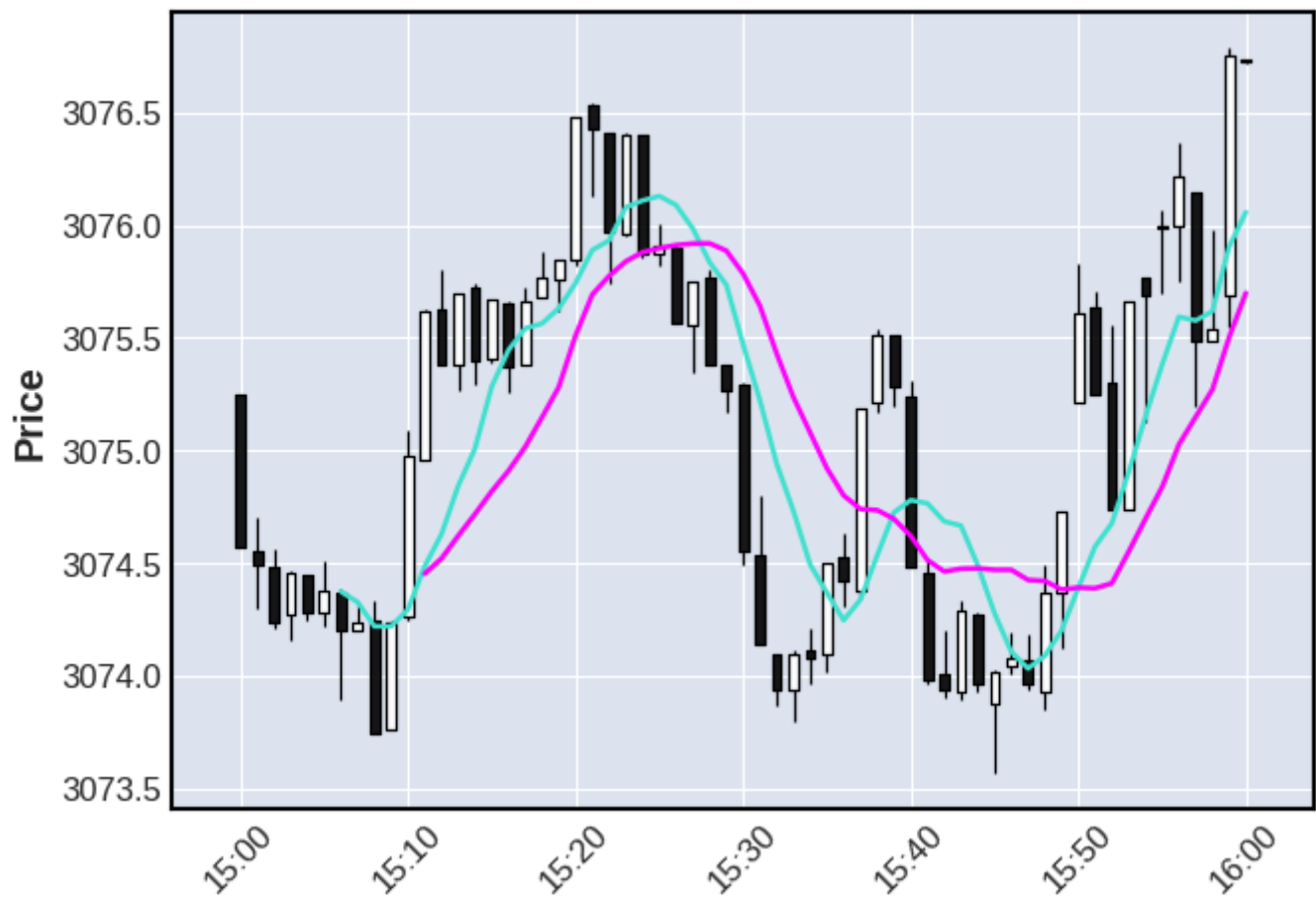
```
# 多数据表融合  
mpf.plot(daily,type='candle',mav=(3,6,9),volume=True)
```





```
# 绘制日内交易数据
## 上述数据框包含标准普尔500指数2019年11月5日、6日、7日和8日的开盘、高点、低点和收盘数据,
## 每1分钟一次。让我们看看11月6日最后一个交易小时, 7分钟和12分钟的移动平均线。
intraday =
pd.read_csv('data/SP500_NOV2019_IDay.csv', index_col=0, parse_dates=True)
intraday = intraday.drop('Volume', axis=1) # Volume is zero anyway for this
intraday data set
intraday.index.name = 'Date'
```

```
# 绘制日内数据波动图
iday = intraday.loc['2019-11-06 15:00':'2019-11-06 16:00',:]
mpf.plot(iday, type='candle', mav=(7, 12))
```



# 显示日期的跨日数据波动图

```
iday = intraday.loc['2019-11-05':'2019-11-06',:]  
mpf.plot(iday,type='candle')
```

