tai Documentation

Release 0.0.45

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2015-05-12

This module provides some technical indicators for analysing stocks.

CHAPTER

ONE

DESCRIPTION AND FEATURES

Description

This module provides some technical indicators for analysing stocks.

When I can I will add more.

If anyone wishes to contribute with new code or corrections/suggestions, feel free.

This module was done and tested under Windows with Python 2.7.3 and numpy 1.6.1.

Features

Relative Strength Index (RSI), ROC, MA envelopes Simple Moving Average (SMA), Weighted Moving Average (WMA), Exponential Moving Average (EMA) Bollinger Bands (BB), Bollinger Bandwidth, %B

CHAPTER

TWO

INSTALLATION

Installation

```
$ pip install tai
```

CHAPTER

THREE

RESOURCES AND CONTRIBUTING

Resources

- Repository PyPI
- Documentation PyPI
- Repository Github
- Documentation Read the Docs

Contributing

If Other repository above is Github or compatible, follow these guidelines for contributing:

1. Fork the repository .
2. Make a branch of master and commit your changes to it.
3. Ensure that your name is added to the end of the AUTHORS.rst file using the format: `Name <email@domain.com>`
4. Submit a Pull Request to the master branch.

CHAPTER

FOUR

REFERENCE

4.1 tai

This module provides some technical indicators for analysing stocks.

When I can I will add more. If anyone wishes to contribute with new code or corrections/suggestions, feel free.

Features:

> Relative Strength Index (RSI), ROC, MA envelopes Simple Moving Average (SMA), Weighted Moving Average (WMA), Exponential Moving Average (EMA) Bollinger Bands (BB), Bollinger Bandwidth, %B

Dependencies:

It requires numpy. This module was developed and tested under Windows 7, with Python 2.7.3 and numpy 1.6.1.

`tai.`**`bb`**(*prices*, *period*, *num_std_dev=2.0*)

Bollinger bands (BB) are volatility bands placed above and below a moving average. Volatility is based on the standard deviation, which changes as volatility increases and decreases. The bands automatically widen when volatility increases and narrow when volatility decreases. This dynamic nature of Bollinger Bands also means they can be used on different securities with the standard settings. For signals, Bollinger Bands can be used to identify M-Tops and W-Bottoms or to determine the strength of the trend. Signals derived from narrowing BandWidth are also important.

Bollinger BandWidth is an indicator that derives from Bollinger Bands, and measures the percentage difference between the upper band and the lower band. BandWidth decreases as Bollinger Bands narrow and increases as Bollinger Bands widen. Because Bollinger Bands are based on the standard deviation, falling BandWidth reflects decreasing volatility and rising BandWidth reflects increasing volatility.

%B quantifies a security's price relative to the upper and lower Bollinger Band. There are six basic relationship levels: %B equals 1 when price is at the upper band %B equals 0 when price is at the lower band %B is above 1 when price is above the upper band %B is below 0 when price is below the lower band %B is above .50 when price is above the middle band (20-day SMA) %B is below .50 when price is below the middle band (20-day SMA)

They were developed by John Bollinger. Bollinger suggests increasing the standard deviation multiplier to 2.1 for a 50-period SMA and decreasing the standard deviation multiplier to 1.9 for a 10-period SMA.

http://www.csidata.com/?page_id=797 http://goo.gl/3pXmip http://goo.gl/aMNs97

Input: prices ndarray period int > 1 and < len(prices) num_std_dev float > 0.0 (optional and defaults to 2.0)

Output: bbs ndarray with upper, middle, lower bands, bandwidth, range and %B

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([86.16, 89.09, 88.78, 90.32, 89.07, 91.15, 89.44,
... 89.18, 86.93, 87.68, 86.96, 89.43, 89.32, 88.72, 87.45, 87.26, 89.50,
... 87.90, 89.13, 90.70, 92.90, 92.98, 91.80, 92.66, 92.68, 92.30, 92.77,
... 92.54, 92.95, 93.20, 91.07, 89.83, 89.74, 90.40, 90.74, 88.02, 88.09,
... 88.84, 90.78, 90.54, 91.39, 90.65])
>>> print(tai.bb(prices, period=20))
[[ 9.12919107e+01   8.87085000e+01   8.61250893e+01   5.82449423e-02
    5.16682146e+00   6.75671306e-03]
 [ 9.19497209e+01   8.90455000e+01   8.61412791e+01   6.52300429e-02
    5.80844179e+00   5.07661263e-01]
 [ 9.26132536e+01   8.92400000e+01   8.58667464e+01   7.55995881e-02
    6.74650724e+00   4.31816571e-01]
 [ 9.29344497e+01   8.93910000e+01   8.58475503e+01   7.92797873e-02
    7.08689946e+00   6.31086945e-01]
 [ 9.33114122e+01   8.95080000e+01   8.57045878e+01   8.49848539e-02
    7.60682430e+00   4.42420124e-01]
 [ 9.37270110e+01   8.96885000e+01   8.56499890e+01   9.00563838e-02
    8.07702198e+00   6.80945403e-01]
 [ 9.38972812e+01   8.97460000e+01   8.55947188e+01   9.25117832e-02
    8.30256250e+00   4.63143909e-01]
 [ 9.42636418e+01   8.99125000e+01   8.55613582e+01   9.67861377e-02
    8.70228361e+00   4.15826692e-01]
 [ 9.45630193e+01   9.00805000e+01   8.55979807e+01   9.95225220e-02
    8.96503854e+00   1.48579313e-01]
 [ 9.47851634e+01   9.03815000e+01   8.59778366e+01   9.74461225e-02
    8.80732672e+00   1.93266744e-01]
 [ 9.50411874e+01   9.06575000e+01   8.62738126e+01   9.67087637e-02
    8.76737475e+00   7.82660026e-02]
 [ 9.49062071e+01   9.08630000e+01   8.68197929e+01   8.89956780e-02
    8.08641429e+00   3.22789193e-01]
 [ 9.49015375e+01   9.08830000e+01   8.68644625e+01   8.84332063e-02
    8.03707509e+00   3.05526266e-01]
 [ 9.48939343e+01   9.09040000e+01   8.69140657e+01   8.77834713e-02
    7.97986867e+00   2.26311285e-01]
 [ 9.48594576e+01   9.09880000e+01   8.71165424e+01   8.50982021e-02
    7.74291521e+00   4.30661576e-02]
 [ 9.46722663e+01   9.11525000e+01   8.76327337e+01   7.72280810e-02
    7.03953265e+00  -5.29486389e-02]
 [ 9.45543042e+01   9.11905000e+01   8.78266958e+01   7.37753219e-02
    6.72760849e+00   2.48722001e-01]
 [ 9.46761721e+01   9.11200000e+01   8.75638279e+01   7.80546993e-02
    7.11234420e+00   4.72660054e-02]
 [ 9.45733946e+01   9.11670000e+01   8.77606054e+01   7.47286754e-02
    6.81278915e+00   2.01003516e-01]
 [ 9.45322396e+01   9.12495000e+01   8.79667604e+01   7.19508503e-02
    6.56547911e+00   4.16304661e-01]
 [ 9.45303313e+01   9.12415000e+01   8.79526687e+01   7.20906879e-02
    6.57766250e+00   7.52141243e-01]
 [ 9.43672335e+01   9.11660000e+01   8.79647665e+01   7.02286710e-02
    6.40246702e+00   7.83328285e-01]
 [ 9.41460689e+01   9.10495000e+01   8.79529311e+01   6.80194599e-02
    6.19313782e+00   6.21182512e-01]]
```

`tai.`**ema**(*prices*, *period*, *ema_type=0*)

Exponencial Moving Average (EMA) are used to smooth the data in an array to help eliminate noise and identify trends. Exponential moving averages reduce the lag by applying more weight to recent prices. The weighting applied to the most recent price depends on the number of periods in the moving average.

They do not predict price direction, but can be used to identify the direction of the trend or define potential support and resistance levels.

EMA type 0 EMAn = w.Pn + (1 - w).EMAn-1 EMAn = EMAn-1 + w.(Pn - EMAn-1) EMAn = w.Pn + w.(1 - w).Pn-1 + w.(1 - w)^2.Pn-2 + ... + w.(1 - w)^(n-1).P1 + w.(1 - w)^n.EMA0 where w = 2 / (n + 1) and EMA0 = mean(oldest period) or EMAn = w.EMAn-1 + (1 - w).Pn where w = 1 - 2 / (n + 1) and Pn is the most recent price and EMA0 = mean(oldest period)

EMA type 1 The above formulas with EMA0 = P1 (oldest price)

EMA type 2 EMA = (Pn + w.Pn-1 + w^2.Pn-2 + w^3.Pn-3 + ...) / K where K = 1 + w + w^2 + ... = 1 / (1 - w) and Pn is the most recent price and w = 2 / (N + 1)

http://www.financialwebring.org/gummy-stuff/MA-stuff.htm http://www.csidata.com/?page_id=797 http://goo.gl/MlgHQu

Input: prices ndarray period int > 1 and < len(prices) ema_type can be 0, 1 or 2

Output: emas ndarray

Tests:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([22.27, 22.19, 22.08, 22.17, 22.18, 22.13, 22.23,
... 22.43, 22.24, 22.29, 22.15, 22.39, 22.38, 22.61, 23.36, 24.05, 23.75,
... 23.83, 23.95, 23.63, 23.82, 23.87, 23.65, 23.19, 23.10, 23.33, 22.68,
... 23.10, 22.40, 22.17])
>>> period = 10
>>> print(tai.ema(prices, period))
[ 22.221       22.20809091  22.24116529  22.26640796  22.32887924
  22.51635574  22.79520015  22.96880013  23.12538192  23.27531248
  23.33980112  23.42711001  23.50763546  23.53351992  23.47106176
  23.40359598  23.39021489  23.26108491  23.23179675  23.08056097
  22.91500443]
>>> print(tai.ema(prices, period, ema_type=1))
[ 22.27         22.25545455  22.22355372  22.21381668  22.20766819
  22.1935467   22.20017457  22.24196102  22.24160447  22.25040366
  22.23214845  22.26084873  22.2825126   22.34205576  22.52713653
  22.8040208   22.97601702  23.13128665  23.28014362  23.34375387
  23.43034408  23.51028152  23.53568488  23.47283308  23.40504525
  23.39140066  23.26205508  23.23259052  23.08121043  22.9155358 ]
>>> print(tai.ema(prices, period, ema_type=2))
[ 22.28588695  22.174706    22.35085492  22.37470018  22.5672175
  23.21585701  23.89833692  23.77696963  23.82035739  23.9264279
  23.68389526  23.79525297  23.85640891  23.68752817  23.28045894
  23.13280996  23.29414649  22.79166223  23.04393782  22.51707883
  22.23310448]
```

`tai.`**`ma_env`**(*prices*, *period*, *percent*, *ma_type=0*)

Moving Average Envelopes are percentage-based envelopes set above and below a moving average. They can be used as a trend following indicator. The envelopes can also be used to identify overbought and oversold levels when the trend is relatively flat.

Upper Envelope: MA + (MA x percent) Lower Envelope: MA - (MA x percent)

http://www.csidata.com/?page_id=797 http://goo.gl/JH4mcq

Input: prices ndarray period int > 1 and < len(prices) percent float > 0.00 and < 1.00 ma_type 0=EMA type 0, 1=EMA type 1, 2=EMA type 2, 3=WMA, 4=SMA

Output: ma_envs ndarray with upper, middle, lower bands, range and %B

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([86.16, 89.09, 88.78, 90.32, 89.07, 91.15, 89.44,
... 89.18, 86.93, 87.68, 86.96, 89.43, 89.32, 88.72, 87.45, 87.26, 89.50,
... 87.90, 89.13, 90.70, 92.90, 92.98, 91.80, 92.66, 92.68, 92.30, 92.77,
... 92.54, 92.95, 93.20, 91.07, 89.83, 89.74, 90.40, 90.74, 88.02, 88.09,
... 88.84, 90.78, 90.54, 91.39, 90.65])
>>> period = 20
>>> print(tai.ma_env(prices, period, 0.1, 4))
[[  97.57935     88.7085      79.83765     17.7417        0.35635537]
 [  97.95005     89.0455      80.14095     17.8091        0.50249872]
 [  98.164       89.24        80.316       17.848         0.4742268 ]
 [  98.3301      89.391       80.4519      17.8782        0.55196273]
 [  98.4588      89.508       80.5572      17.9016        0.47553291]
 [  98.65735     89.6885      80.71965     17.9377        0.58147644]
 [  98.7206      89.746       80.7714      17.9492        0.48295189]
 [  98.90375     89.9125      80.92125     17.9825        0.45926595]
 [  99.08855     90.0805      81.07245     18.0161        0.32512863]
 [  99.41965     90.3815      81.34335     18.0763        0.35055017]
 [  99.72325     90.6575      81.59175     18.1315        0.29607313]
 [  99.9493      90.863       81.7767      18.1726        0.42114502]
 [  99.9713      90.883       81.7947      18.1766        0.41401032]
 [  99.9944      90.904       81.8136      18.1808        0.37987327]
 [ 100.0868      90.988       81.8892      18.1976        0.30557876]
 [ 100.26775     91.1525      82.03725     18.2305        0.28648419]
 [ 100.30955     91.1905      82.07145     18.2381        0.40730942]
 [ 100.232       91.12        82.008       18.224         0.32330992]
 [ 100.2837      91.167       82.0503       18.2334        0.38828194]
 [ 100.37445     91.2495      82.12455      18.2499        0.46989025]
 [ 100.36565     91.2415      82.11735      18.2483        0.59088518]
 [ 100.2826      91.166       82.0494       18.2332        0.59948884]
 [ 100.15445     91.0495      81.94455      18.2099        0.54121385]]
```

`tai.`**`roc`**(*prices*, *period=21*)

The Rate-of-Change (ROC) indicator, a.k.a. Momentum, is a pure momentum oscillator that measures the percent change in price from one period to the next. The plot forms an oscillator that fluctuates above and below the zero line as the Rate-of-Change moves from positive to negative. ROC signals include centerline crossovers, divergences and overbought-oversold readings. Identifying overbought or oversold extremes comes natural to the Rate-of-Change oscillator. It can be used to measure the ROC of any data series, such as price or another indicator. Also known as PROC when used with price.

ROC = [(Close - Close n periods ago) / (Close n periods ago)] * 100

http://www.csidata.com/?page_id=797 http://goo.gl/cpSWXg

Input: prices ndarray period int > 1 and < len(prices) (optional and defaults to 21)

Output: rocs ndarray

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([11045.27, 11167.32, 11008.61, 11151.83, 10926.77,
... 10868.12, 10520.32, 10380.43, 10785.14, 10748.26, 10896.91, 10782.95,
... 10620.16, 10625.83, 10510.95, 10444.37, 10068.01, 10193.39, 10066.57,
... 10043.75])
```

```
>>> print(tai.roc(prices, period=12))
[-3.84879682 -4.84888048 -4.52064339 -6.34389154 -7.85923013 -6.20834146
 -4.31308173 -3.24341092]
```

`tai.`**`rsi`**(*prices*, *period=14*)

The Relative Strength Index (RSI) is a momentum oscillator. It oscillates between 0 and 100. It is considered overbought/oversold when it's over 70/below 30. Some traders use 80/20 to be on the safe side. RSI becomes more accurate as the calculation period (min_periods) increases. This can be lowered to increase sensitivity or raised to decrease sensitivity. 10-day RSI is more likely to reach overbought or oversold levels than 20-day RSI. The look-back parameters also depend on a security's volatility.

Like many momentum oscillators, overbought and oversold readings for RSI work best when prices move sideways within a range.

You can also look for divergence with price. If the price has new highs/lows, and the RSI hasn't, expect a reversal. Signals can also be generated by looking for failure swings and centerline crossovers.

RSI can also be used to identify the general trend.

The RSI was developed by J. Welles Wilder and was first introduced in his article in the June, 1978 issue of Commodities magazine, now known as Futures magazine. It is detailed in his book New Concepts In Technical Trading Systems.

http://www.csidata.com/?page_id=797 http://goo.gl/WlwNiW

Input: prices ndarray period int > 1 and < len(prices) (optional and defaults to 14)

Output: rsis ndarray

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([44.55, 44.3, 44.36, 43.82, 44.46, 44.96, 45.23,
... 45.56, 45.98, 46.22, 46.03, 46.17, 45.75, 46.42, 46.42, 46.14, 46.17,
... 46.55, 46.36, 45.78, 46.35, 46.39, 45.85, 46.59, 45.92, 45.49, 44.16,
... 44.31, 44.35, 44.7, 43.55, 42.79, 43.26])
>>> print(tai.rsi(prices))
[ 70.02141328  65.77440817  66.01226849  68.95536568  65.88342192
  57.46707948  62.532685    62.86690858  55.64975092  62.07502976
  54.39159393  50.10513101  39.68712141  41.17273382  41.5859395
  45.21224077  37.06939108  32.85768734  37.58081218]
```

`tai.`**`sma`**(*prices*, *period*)

Simple Moving Average (SMA) are used to smooth the data in an array to help eliminate noise and identify trends. In SMA, each value in the time period carries equal weight.

They do not predict price direction, but can be used to identify the direction of the trend or define potential support and resistance levels.

SMA = (P1 + P2 + ... + Pn) / K where K = n and Pn is the most recent price

http://www.financialwebring.org/gummy-stuff/MA-stuff.htm http://www.csidata.com/?page_id=797 http://goo.gl/MlgHQu

Input: prices ndarray period int > 1 and < len(prices)

Output: smas ndarray

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([22.27, 22.19, 22.08, 22.17, 22.18, 22.13, 22.23,
... 22.43, 22.24, 22.29, 22.15, 22.39, 22.38, 22.61, 23.36, 24.05, 23.75,
... 23.83, 23.95, 23.63, 23.82, 23.87, 23.65, 23.19, 23.10, 23.33, 22.68,
... 23.10, 22.40, 22.17])
>>> print(tai.sma(prices, period=10))
[ 22.221  22.209  22.229  22.259  22.303  22.421  22.613  22.765  22.905
  23.076  23.21   23.377  23.525  23.652  23.71   23.684  23.612  23.505
  23.432  23.277  23.131]
```

tai.**wma**(*prices*, *period*)

Weighted Moving Average (WMA) is a type of moving average that assigns a higher weighting to recent price data.

WMA = (P1 + 2 P2 + 3 P3 + ... + n Pn) / K where K = (1+2+...+n) = n(n+1)/2 and Pn is the most recent price after the 1st WMA we can use another formula WMAn = WMAn-1 + w.(Pn - SMA(prices, n-1)) where w = 2 / (n + 1)

http://www.csidata.com/?page_id=797 http://www.financialwebring.org/gummy-stuff/MA-stuff.htm http://www.investopedia.com/terms/l/linearlyweightedmovingaverage.asp http://fxtrade.oanda.com/learn/forex-indicators/weighted-moving-average

Input: prices ndarray period int > 1 and < len(prices)

Output: wmas ndarray

Test:

```
>>> import numpy as np
>>> import tai
>>> prices = np.array([77, 79, 79, 81, 83, 49, 55])
>>> print(tai.wma(prices, period=5))
[ 80.73333333  70.46666667  64.06666667]
```

CHAPTER FIVE

CHANGELOG

0.0.45 2015-05-12

```
Forgot to rebuild. :(
```

0.0.44 2015-05-12

```
Changed .travis.yml to allow pypy to build with a special version of
    numpy.
```

0.0.43 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.42 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.41 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.40 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.39 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.38 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.37 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.36 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.35 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.34 2015-05-12

```
Corrected error in .travis.yml.
```

0.0.33 2015-05-12

```
Corrected error in appveyor.yml.
```

0.0.32 2015-05-12

```
Corrected errors in .travis.yml and appveyor.yml.
```

0.0.31 2015-05-12

```
Changed .travis.yml to allow pypy and pypy3 builds to fail.
    Changed .travis.yml to test numpy for pypy.
    Commented Py3 x64 build in appveyor.yml due to problems with numpy.
    Corrected some URLs and used URL shortener.
    Corrected some imports in doctests.
    Simplified0 PYTHONPATH insert in test files.
    Removed py2exe from requirements-dev.txt.
```

0.0.30 2015-05-09

```
Corrected appveyor.yml.
```

0.0.29 2015-05-09

```
Corrected appveyor.yml.
    Commented pypy and pypy3 builds in .travis.yml until numpy
    build problem is resolved.
```

0.0.28 2015-05-09

```
Corrected appveyor.yml.
    Updated to Py 2.7.9 and Py 3.4.3 in appveyor.yml.
```

0.0.27 2015-05-09

```
Added pypy and pyp3 to .travis.yml.
    Added test results to shippable.yml and appveyor.yml.
```

0.0.26 2015-05-09

```
Added notifications to appveyor.yml.
```

0.0.25 2015-05-09

```
Corrected appveyor.yml.
```

0.0.24 2015-05-09

```
Corrected Travis, Shippable and Appveyor files.
```

0.0.23 2015-05-09

```
Updated Travis and Shippable files.
    Added appveyor config.
```

0.0.22 2015-05-05

```
Updated Travis and Shippable files.
```

0.0.21 2015-05-05

```
Updated Travis and Shippable files.
```

0.0.20 2015-05-05

```
Updated Travis and Shippable files.
```

0.0.19 2015-05-05

```
Corrected requirements-dev.txt.
```

0.0.18 2015-05-03

```
Removed images from the 1st line of README.rst because it was messing the PyPI
    description.
```

0.0.17 2015-05-03

```
Added build system.
    Changed name from technical_indicators to tai.
```

0.0.16 2014-06-03

```
Changed both yml files to include Py3.4.
```

0.0.15 2014-06-02

```
Changed both yml files to become as similar as possible.
```

0.0.14 2014-06-02

```
Added end user documentation to .gitignore.
Added option PROJ_TYPE to build.bat to distinguish between modules and
applications.
Added pythonhosted.org files to MANIFEST.in.
Changed __init__.py to use glob to select py2exe and cxf data files.
Added options to py2exe config in setup.py.
Fill some Docstrings.
```

0.0.13 2014-05-31

```
Remarked bdist_egg, bdist_wininst, cxf and py2exe builds from build.bat.
```

0.0.12 2014-05-31

```
Added zip_safe to setup.py.
```

0.0.11 2014-05-31

```
Added PyPI documentation in dir pythonhosted.org (redirects to
ReadTheDocs).
Changed doc\index.rst to include README.rst.
Updated build.bat.
```

0.0.10 2014-05-31

```
Corrected classifiers in __init__.py. Added ReadTheDocs doc.
Added prep_rst2pdf.py and prep_rst2pdf.py to help build.bat.
Changed build.bat.
```

0.0.9 2014-05-30

```
Added py_app_ver.py and changed build.bat.
```

0.0.8 2014-05-30

```
Corrected yml and __init__.py because numpy is not installing in Py3
```

0.0.7 2014-05-30

```
Corrected test and yml files
```

0.0.6 2014-05-29

```
Added Shippable CI
```

0.0.5 2014-05-29

```
Added doctests, packaging, build automation, sphinx doc, travis.
Changed license and versioning.
```

0.0.4 2013-07-03

```
Added ROC and MA envelopes
```

0.0.3 2013-06-30

```
Added WMA and more EMA types.
```

0.0.2 2013-06-18

```
Added Bollinger bandwidth and %B
Created a GitHub repository
```

0.0.1 2013-06-05

```
Includes RSI, SMA, EMA and BB
```

CHAPTER SIX

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```
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CHAPTER

SEVEN

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PYTHON MODULE INDEX

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