

5 Module talib.func

5.1 Functions

`__bootstrap__()`

ACOS(*real*)

Vector Trigonometric ACos (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

AD(*high, low, close, volume*)

Chaikin A/D Line (Volume Indicators)

Inputs:

prices: ['high', 'low', 'close', 'volume']

Outputs:

real

ADD(*real0, real1*)

Vector Arithmetic Add (Math Operators)

Inputs:

real0: (any ndarray)

real1: (any ndarray)

Outputs:

real

ADOSC(*high, low, close, volume, fastperiod=? , slowperiod=?*)

Chaikin A/D Oscillator (Volume Indicators)

Inputs:

prices: ['high', 'low', 'close', 'volume']

Parameters:

fastperiod: 3

slowperiod: 10

Outputs:

real

ADX(*high, low, close, timeperiod=?*)

Average Directional Movement Index (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

ADXR(*high, low, close, timeperiod=?*)

Average Directional Movement Index Rating (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

APO(*real*, *fastperiod=?*, *slowperiod=?*, *matype=?*)

Absolute Price Oscillator (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

fastperiod: 12

slowperiod: 26

matype: 0 (Simple Moving Average)

Outputs:

real

AROON(*high*, *low*, *timeperiod=?*)

Aroon (Momentum Indicators)

Inputs:

prices: ['high', 'low']

Parameters:

timeperiod: 14

Outputs:

arooldown

aroonup

AROONOSC(*high*, *low*, *timeperiod=?*)

Aroon Oscillator (Momentum Indicators)

Inputs:

prices: ['high', 'low']

Parameters:

timeperiod: 14

Outputs:

real

ASIN(*real*)

Vector Trigonometric ASin (Math Transform)

Inputs:

 real: (any ndarray)

Outputs:

 real

ATAN(*real*)

Vector Trigonometric ATan (Math Transform)

Inputs:

 real: (any ndarray)

Outputs:

 real

ATR(*high, low, close, timeperiod=?*)

Average True Range (Volatility Indicators)

Inputs:

 prices: ['high', 'low', 'close']

Parameters:

 timeperiod: 14

Outputs:

 real

AVGPRICE(*open, high, low, close*)

Average Price (Price Transform)

Inputs:

 prices: ['open', 'high', 'low', 'close']

Outputs:

 real

BBANDS(*real*, *timeperiod*=?, *nbdevup*=?, *nbdevdn*=?, *matype*=?)

Bollinger Bands (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 5

nbdevup: 2

nbdevdn: 2

matype: 0 (Simple Moving Average)

Outputs:

upperband

middleband

lowerband

BETA(*real0*, *real1*, *timeperiod*=?)

Beta (Statistic Functions)

Inputs:

real0: (any ndarray)

real1: (any ndarray)

Parameters:

timeperiod: 5

Outputs:

real

BOP(*open*, *high*, *low*, *close*)

Balance Of Power (Momentum Indicators)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

real

CCI(*high, low, close, timeperiod=?*)

Commodity Channel Index (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

CDL2CROWS(*open, high, low, close*)

Two Crows (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3BLACKCROWS(*open, high, low, close*)

Three Black Crows (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3INSIDE(*open, high, low, close*)

Three Inside Up/Down (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3LINESTRIKE(*open, high, low, close*)

Three-Line Strike (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3OUTSIDE(*open, high, low, close*)

Three Outside Up/Down (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3STARSINSOUTH(*open, high, low, close*)

Three Stars In The South (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDL3WHITESOLDIERS(*open, high, low, close*)

Three Advancing White Soldiers (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLABANDONEDBABY(*open, high, low, close, penetration=?*)

Abandoned Baby (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.3

Outputs:

integer (values are -100, 0 or 100)

CDLADVANCEBLOCK(*open, high, low, close*)

Advance Block (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLBELTHOLD(*open, high, low, close*)

Belt-hold (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLBREAKAWAY(*open, high, low, close*)

Breakaway (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLCLCLOSINGMARUBOZU(*open, high, low, close*)

Closing Marubozu (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLCONCEALBABYSWALL(*open, high, low, close*)

Concealing Baby Swallow (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLCOUNTERATTACK(*open, high, low, close*)

Counterattack (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLDARKCLOUDCOVER(*open, high, low, close, penetration=?*)

Dark Cloud Cover (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.5

Outputs:

integer (values are -100, 0 or 100)

CDLDOJI(*open, high, low, close*)

Doji (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLDOJISTAR(*open, high, low, close*)

Doji Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLDRAGONFLYDOJI(*open, high, low, close*)

Dragonfly Doji (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLENGULFING(*open, high, low, close*)

Engulfing Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLEVENINGDOJISTAR(*open, high, low, close, penetration=?*)

Evening Doji Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.3

Outputs:

integer (values are -100, 0 or 100)

CDLEVENINGSTAR(*open, high, low, close, penetration=?*)

Evening Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.3

Outputs:

integer (values are -100, 0 or 100)

CDLGAPSIDESIDEWHITE(*open, high, low, close*)

Up/Down-gap side-by-side white lines (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLGRAVESTONEDOJI(*open, high, low, close*)

Gravestone Doji (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHAMMER(*open, high, low, close*)

Hammer (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHANGINGMAN(*open, high, low, close*)

Hanging Man (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHARAMI(*open, high, low, close*)

Harami Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHARAMICROSS(*open, high, low, close*)

Harami Cross Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHIGHWAVE(*open, high, low, close*)

High-Wave Candle (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHIKKAKE(*open, high, low, close*)

Hikkake Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHIKKAKEMOD(*open, high, low, close*)

Modified Hikkake Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLHOMINGPIGEON(*open, high, low, close*)

Homing Pigeon (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLIDENTICAL3CROWS(*open, high, low, close*)

Identical Three Crows (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLINNECK(*open, high, low, close*)

In-Neck Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLINVERTEDHAMMER(*open, high, low, close*)

Inverted Hammer (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLKICKING(*open, high, low, close*)

Kicking (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLKICKINGBYLENGTH(*open, high, low, close*)

Kicking - bull/bear determined by the longer marubozu (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLLADDERBOTTOM(*open, high, low, close*)

Ladder Bottom (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLLONGLEGGEDDOJI(*open, high, low, close*)

Long Legged Doji (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLLONGLINE(*open, high, low, close*)

Long Line Candle (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLMARUBOZU(*open, high, low, close*)

Marubozu (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLMATCHINGLOW(*open, high, low, close*)

Matching Low (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLMATHOLD(*open, high, low, close, penetration=?*)

Mat Hold (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.5

Outputs:

integer (values are -100, 0 or 100)

CDLMORNINGDOJISTAR(*open, high, low, close, penetration=?*)

Morning Doji Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.3

Outputs:

integer (values are -100, 0 or 100)

CDLMORNINGSTAR(*open, high, low, close, penetration=?*)

Morning Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Parameters:

penetration: 0.3

Outputs:

integer (values are -100, 0 or 100)

CDLONNECK(*open, high, low, close*)

On-Neck Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLPIERCING(*open, high, low, close*)

Piercing Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLRICKSHAWMAN(*open, high, low, close*)

Rickshaw Man (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLRRISEFALL3METHODS(*open, high, low, close*)

Rising/Falling Three Methods (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSEPARATINGLINES(*open, high, low, close*)

Separating Lines (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSHOOTINGSTAR(*open, high, low, close*)

Shooting Star (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSHORTLINE(*open, high, low, close*)

Short Line Candle (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSPINNINGTOP(*open, high, low, close*)

Spinning Top (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSTALLEDPATTERN(*open, high, low, close*)

Stalled Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLSTICKSANDWICH(*open, high, low, close*)

Stick Sandwich (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLTAKURI(*open, high, low, close*)

Takuri (Dragonfly Doji with very long lower shadow) (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLTASUKIGAP(*open, high, low, close*)

Tasuki Gap (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLTHRUSTING(*open, high, low, close*)

Thrusting Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLTRISTAR(*open, high, low, close*)

Tristar Pattern (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLUNIQUE3RIVER(*open, high, low, close*)

Unique 3 River (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLUPSIDEGAP2CROWS(*open, high, low, close*)

Upside Gap Two Crows (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CDLXSIDEGAP3METHODS(*open, high, low, close*)

Upside/Downside Gap Three Methods (Pattern Recognition)

Inputs:

prices: ['open', 'high', 'low', 'close']

Outputs:

integer (values are -100, 0 or 100)

CEIL(*real*)

Vector Ceil (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

CMO(*real, timeperiod=?*)

Chande Momentum Oscillator (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

real

CORREL(*real0*, *real1*, *timeperiod*=?)

Pearson's Correlation Coefficient (r) (Statistic Functions)

Inputs:

real0: (any ndarray)

real1: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

 real

COS(*real*)

Vector Trigonometric Cos (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

 real

COSH(*real*)

Vector Trigonometric Cosh (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

 real

DEMA(*real*, *timeperiod*=?)

Double Exponential Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

 real

DIV(*real0*, *real1*)

Vector Arithmetic Div (Math Operators)

Inputs:

real0: (any ndarray) *real1*: (any ndarray)

Outputs:

real

DX(*high*, *low*, *close*, *timeperiod*=?)

Directional Movement Index (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

EMA(*real*, *timeperiod*=?)

Exponential Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

EXP(*real*)

Vector Arithmetic Exp (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

FLOOR(*real*)

Vector Floor (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

HT_DCPERIOD(*real*)

Hilbert Transform - Dominant Cycle Period (Cycle Indicators)

Inputs:

real: (any ndarray)

Outputs:

real

HT_DCPHASE(*real*)

Hilbert Transform - Dominant Cycle Phase (Cycle Indicators)

Inputs:

real: (any ndarray)

Outputs:

real

HT_PHASOR(*real*)

Hilbert Transform - Phasor Components (Cycle Indicators)

Inputs:

real: (any ndarray)

Outputs:

inphase

quadrature

HT_SINE(*real*)

Hilbert Transform - SineWave (Cycle Indicators)

Inputs:

real: (any ndarray)

Outputs:

 sine

 leadsine

HT_TRENDLINE(*real*)

Hilbert Transform - Instantaneous Trendline (Overlap Studies)

Inputs:

real: (any ndarray)

Outputs:

real

HT_TRENDMODE(*real*)

Hilbert Transform - Trend vs Cycle Mode (Cycle Indicators)

Inputs:

real: (any ndarray)

Outputs:

 integer (values are -100, 0 or 100)

KAMA(*real*, *timeperiod*=?)

Kaufman Adaptive Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

LINEARREG(*real*, *timeperiod=?*)

Linear Regression (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

*real***LINEARREG_ANGLE**(*real*, *timeperiod=?*)

Linear Regression Angle (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

*real***LINEARREG_INTERCEPT**(*real*, *timeperiod=?*)

Linear Regression Intercept (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

*real***LINEARREG_SLOPE**(*real*, *timeperiod=?*)

Linear Regression Slope (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

real

LN(*real*)

Vector Log Natural (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

*real***LOG10**(*real*)

Vector Log10 (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

*real***MA**(*real*, *timeperiod*=?, *matype*=?)

Moving average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30 *matype*: 0 (Simple Moving Average)

Outputs:

real

MACD(*real*, *fastperiod*=?, *slowperiod*=?, *signalperiod*=?)

Moving Average Convergence/Divergence (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

fastperiod: 12

slowperiod: 26

signalperiod: 9

Outputs:

macd

macdsignal

macdhist

MACDEXT(*real*, *fastperiod*=?, *fastmatype*=?, *slowperiod*=?, *slowmatype*=?,
signalperiod=?, *signalmatype*=?)

MACD with controllable MA type (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

fastperiod: 12

fastmatype: 0

slowperiod: 26

slowmatype: 0

signalperiod: 9

signalmatype: 0

Outputs:

macd

macdsignal

macdhist

MACDFIX(*real*, *signalperiod*=?)

Moving Average Convergence/Divergence Fix 12/26 (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

signalperiod: 9

Outputs:

macd

macdsignal

macdhist

MAMA(*real*, *fastlimit*=?, *slowlimit*=?)

MESA Adaptive Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

fastlimit: 0.5

slowlimit: 0.05

Outputs:

mama

fama

MAVP(*real*, *periods*, *minperiod*=?, *maxperiod*=?, *matype*=?)

Moving average with variable period (Overlap Studies)

Inputs:

real: (any ndarray)

periods: (any ndarray)

Parameters:

minperiod: 2

maxperiod: 30

matype: 0 (Simple Moving Average)

Outputs:

real

MAX(*real, timeperiod=?*)

Highest value over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

MAXINDEX(*real, timeperiod=?*)

Index of highest value over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

integer (values are -100, 0 or 100)

MEDPRICE(*high, low*)

Median Price (Price Transform)

Inputs:

prices: ['high', 'low']

Outputs:

real

MFI(*high, low, close, volume, timeperiod=?*)

Money Flow Index (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close', 'volume']

Parameters:

timeperiod: 14

Outputs:

real

MIDPOINT(*real*, *timeperiod*=?)

MidPoint over period (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

real

MIDPRICE(*high*, *low*, *timeperiod*=?)

Midpoint Price over period (Overlap Studies)

Inputs:

prices: ['high', 'low']

Parameters:

timeperiod: 14

Outputs:

real

MIN(*real*, *timeperiod*=?)

Lowest value over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

MININDEX(*real*, *timeperiod*=?)

Index of lowest value over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

 integer (values are -100, 0 or 100)

MINMAX(*real*, *timeperiod*=?)

Lowest and highest values over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

 min

 max

MINMAXINDEX(*real*, *timeperiod*=?)

Indexes of lowest and highest values over a specified period (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

 minidx

 maxidx

MINUS_DI(*high*, *low*, *close*, *timeperiod*=?)

Minus Directional Indicator (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

 real

MINUS_DM(*high, low, timeperiod=?*)

Minus Directional Movement (Momentum Indicators)

Inputs:

prices: ['high', 'low']

Parameters:

timeperiod: 14

Outputs:

real

MOM(*real, timeperiod=?*)

Momentum (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 10

Outputs:

real

MULT(*real0, real1*)

Vector Arithmetic Mult (Math Operators)

Inputs:

real0: (any ndarray)

real1: (any ndarray)

Outputs:

real

NATR(*high, low, close, timeperiod=?*)

Normalized Average True Range (Volatility Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

OBV(*real, volume*)

On Balance Volume (Volume Indicators)

Inputs:

real: (any ndarray)

prices: ['volume']

Outputs:

real

PLUS_DI(*high, low, close, timeperiod=?*)

Plus Directional Indicator (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

PLUS_DM(*high, low, timeperiod=?*)

Plus Directional Movement (Momentum Indicators)

Inputs:

prices: ['high', 'low']

Parameters:

timeperiod: 14

Outputs:

real

PPO(*real*, *fastperiod*=?, *slowperiod*=?, *matype*=?)

Percentage Price Oscillator (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

fastperiod: 12

slowperiod: 26

matype: 0 (Simple Moving Average)

Outputs:

real

ROC(*real*, *timeperiod*=?)

Rate of change : ((*real*/prevPrice)-1)*100 (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 10

Outputs:

real

ROCP(*real*, *timeperiod*=?)

Rate of change Percentage: (*real*-prevPrice)/prevPrice (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 10

Outputs:

real

ROCR(*real*, *timeperiod*=?)

Rate of change ratio: (real/prevPrice) (Momentum Indicators)

Inputs:

 real: (any ndarray)

Parameters:

 timeperiod: 10

Outputs:

 real

ROCR100(*real*, *timeperiod*=?)

Rate of change ratio 100 scale: (real/prevPrice)*100 (Momentum Indicators)

Inputs:

 real: (any ndarray)

Parameters:

 timeperiod: 10

Outputs:

 real

RSI(*real*, *timeperiod*=?)

Relative Strength Index (Momentum Indicators)

Inputs:

 real: (any ndarray)

Parameters:

 timeperiod: 14

Outputs:

 real

SAR(*high*, *low*, *acceleration*=?, *maximum*=?)

Parabolic SAR (Overlap Studies)

Inputs:

prices: ['high', 'low']

Parameters:

acceleration: 0.02

maximum: 0.2

Outputs:

real

SAREXT(*high*, *low*, *startvalue*=?, *offsetonreverse*=?, *accelerationinitlong*=?, *accelerationlong*=?, *accelerationmaxlong*=?, *accelerationinitshort*=?, *accelerationshort*=?, *accelerationmaxshort*=?)

Parabolic SAR - Extended (Overlap Studies)

Inputs:

prices: ['high', 'low']

Parameters:

startvalue: 0

offsetonreverse: 0

accelerationinitlong: 0.02

accelerationlong: 0.02

accelerationmaxlong: 0.2

accelerationinitshort: 0.02

accelerationshort: 0.02

accelerationmaxshort: 0.2

Outputs:

real

SIN(*real*)

Vector Trigonometric Sin (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

SINH(*real*)

Vector Trigonometric Sinh (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

SMA(*real*, *timeperiod*=?)

Simple Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

SQRT(*real*)

Vector Square Root (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

real

STDDEV(*real*, *timeperiod*=?, *nbdev*=?)

Standard Deviation (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 5

nbdev: 1

Outputs:

real

STOCH(*high, low, close, fastk_period=?, slowk_period=?, slowk_matype=?, slowd_period=?, slowd_matype=?*)

Stochastic (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

fastk_period: 5

slowk_period: 3

slowk_matype: 0

slowd_period: 3

slowd_matype: 0

Outputs:

slowk

slowd

STOCHF(*high, low, close, fastk_period=?, fastd_period=?, fastd_matype=?*)

Stochastic Fast (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

fastk_period: 5

fastd_period: 3

fastd_matype: 0

Outputs:

fastk

fastd

STOCHRSI(*real*, *timeperiod*=?, *fastk_period*=?, *fastd_period*=?,
fastd_matype=?)

Stochastic Relative Strength Index (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

fastk_period: 5

fastd_period: 3

fastd_matype: 0

Outputs:

fastk

fastd

SUB(*real0*, *real1*)

Vector Arithmetic Substraction (Math Operators)

Inputs:

real0: (any ndarray)

real1: (any ndarray)

Outputs:

real

SUM(*real*, *timeperiod*=?)

Summation (Math Operators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

T3(*real*, *timeperiod*=?, *vfactor*=?)

Triple Exponential Moving Average (T3) (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 5*vfactor*: 0.7

Outputs:

*real***TAN**(*real*)

Vector Trigonometric Tan (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

*real***TANH**(*real*)

Vector Trigonometric Tanh (Math Transform)

Inputs:

real: (any ndarray)

Outputs:

*real***TEMA**(*real*, *timeperiod*=?)

Triple Exponential Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

TRANGE(*high, low, close*)

True Range (Volatility Indicators)

Inputs:

prices: ['high', 'low', 'close']

Outputs:

real

TRIMA(*real, timeperiod=?*)

Triangular Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

TRIX(*real, timeperiod=?*)

1-day Rate-Of-Change (ROC) of a Triple Smooth EMA (Momentum Indicators)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real

TSF(*real, timeperiod=?*)

Time Series Forecast (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 14

Outputs:

real

TYPPRICE(*high, low, close*)

Typical Price (Price Transform)

Inputs:

prices: ['high', 'low', 'close']

Outputs:

real

ULTOSC(*high, low, close, timeperiod1=?, timeperiod2=?, timeperiod3=?*)

Ultimate Oscillator (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod1: 7

timeperiod2: 14

timeperiod3: 28

Outputs:

real

VAR(*real, timeperiod=?, nbdev=?*)

Variance (Statistic Functions)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 5

nbdev: 1

Outputs:

real

WCLPRICE(*high, low, close*)

Weighted Close Price (Price Transform)

Inputs:

prices: ['high', 'low', 'close']

Outputs:

real

WILLR(*high, low, close, timeperiod=?*)

Williams' %R (Momentum Indicators)

Inputs:

prices: ['high', 'low', 'close']

Parameters:

timeperiod: 14

Outputs:

real

WMA(*real, timeperiod=?*)

Weighted Moving Average (Overlap Studies)

Inputs:

real: (any ndarray)

Parameters:

timeperiod: 30

Outputs:

real