



Clean your time series data

Thomas Vincent Senior Data Science Engineer, DigitalOcean



The CO2 level time series

A snippet of the weekly measurements of CO2 levels at the Mauna Loa Observatory, Hawaii.

```
datestamp co2

datestamp
1958-03-29 1958-03-29 316.1
1958-04-05 1958-04-05 317.3
1958-04-12 1958-04-12 317.6
...
2001-12-15 2001-12-15 371.2
2001-12-22 2001-12-22 371.3
2001-12-29 2001-12-29 371.5
```



Finding missing values in a DataFrame

```
In [1]: print(df.isnull())
               co2
datestamp
1958-03-29 False
1958-04-05 False
1958-04-12 False
. . .
In [2]: print(df.notnull())
               co2
datestamp
1958-03-29
             True
1958-04-05
             True
1958 - 04 - 12
             True
. . .
```



Counting missing values in a DataFrame

```
In [1]: print(df.isnull().sum())
datestamp    0
co2     59
dtype: int64
```



Replacing missing values in a DataFrame

```
In [1]: print(df)
. . .
   1958-05-03 316.9
  1958-05-10 NaN
  1958-05-17 317.5
. . .
In [2]: df = df.fillna(method='bfill')
In [3]: print(df)
   1958-05-03 316.9
   1958-05-10 317.5
6
   1958 - 05 - 17
               317.5
. . .
```





Let's practice!





Plot aggregates of your data

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Moving averages

- In the field of time series analysis, a moving average can be used for many different purposes:
 - smoothing out short-term fluctuations
 - removing outliers
 - highlighting long-term trends or cycles.

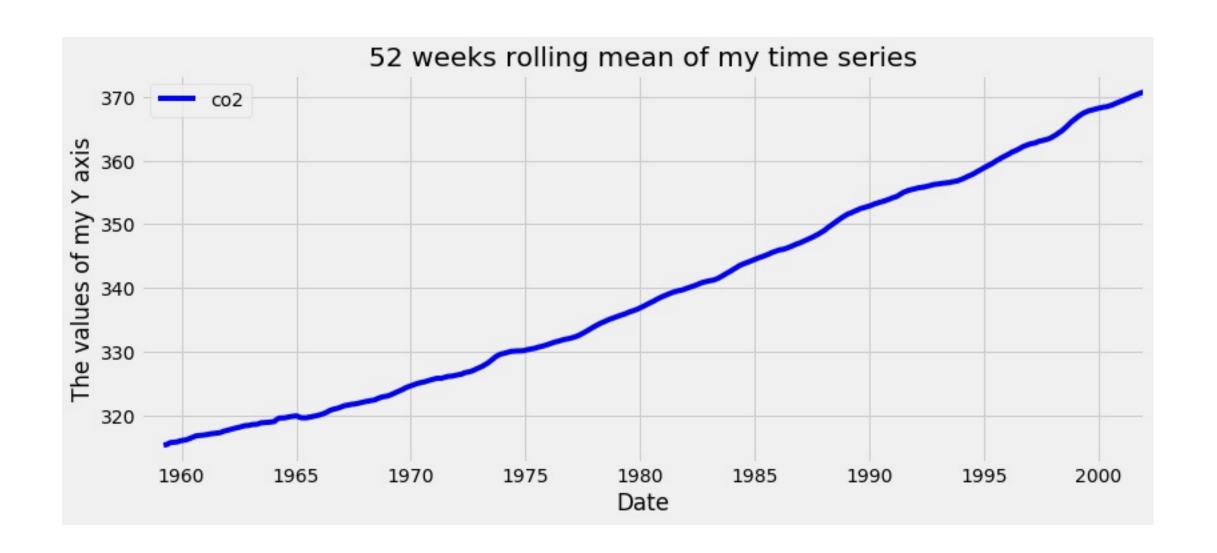


The moving average model

```
In [1]: co2_levels_mean = co2_levels.rolling(window=52).mean()
In [2]: ax = co2_levels_mean.plot()
In [3]: ax.set_xlabel("Date")
In [4]: ax.set_ylabel("The values of my Y axis")
In [5]: ax.set_title("52 weeks rolling mean of my time series")
In [6]: plt.show()
```



A plot of the moving average for the CO2 data





Computing aggregate values of your time series

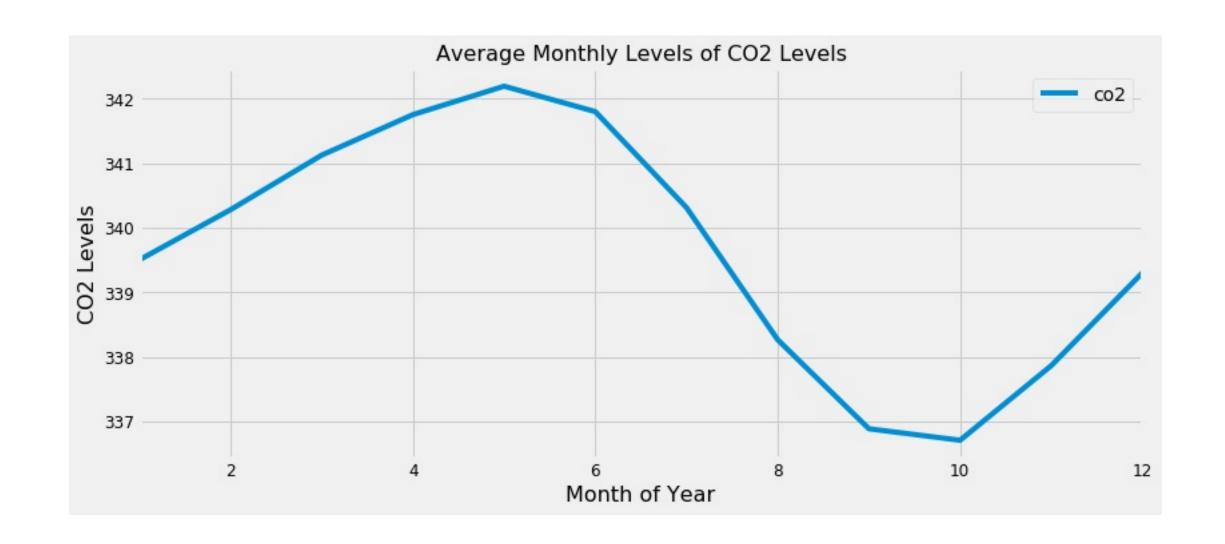


Plotting aggregate values of your time series

```
In [1]: index_month = co2_levels.index.month
In [2]: co2_levels_by_month = co2_levels.groupby(index_month).m
In [3]: co2_levels_by_month.plot()
In [4]: plt.show()
```



Plotting aggregate values of your time series







Let's practice!





Summarizing the values in your time series data

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Obtaining numerical summaries of your data

- What is the average value of this data?
- What is the maximum value observed in this time series?



Obtaining numerical summaries of your data

The .describe() method automatically computes key statistics of all numeric columns in your DataFrame

```
In [1]: print(df.describe())
               co2
       2284.000000
count
        339.657750
mean
std
       17.100899
        313.000000
min
25%
        323.975000
50%
        337.700000
75%
        354.500000
        373.900000
max
```

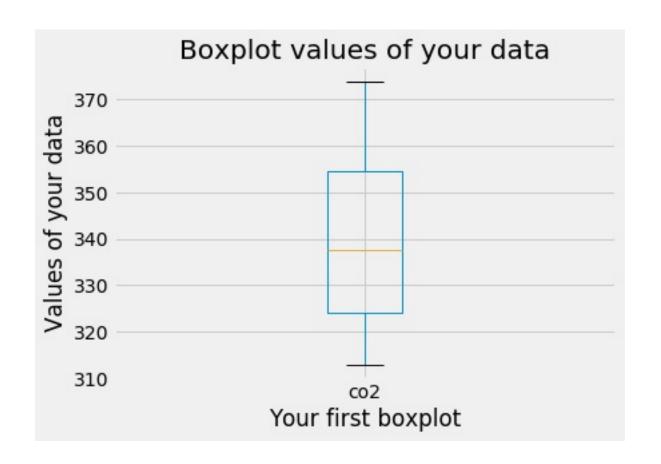


Summarizing your data with boxplots

```
In [1]: ax1 = df.boxplot()
In [2]: ax1.set_xlabel('Your first boxplot')
In [3]: ax1.set_ylabel('Values of your data')
In [4]: ax1.set_title('Boxplot values of your data')
In [5]: plt.show()
```



A boxplot of the values in the CO2 data



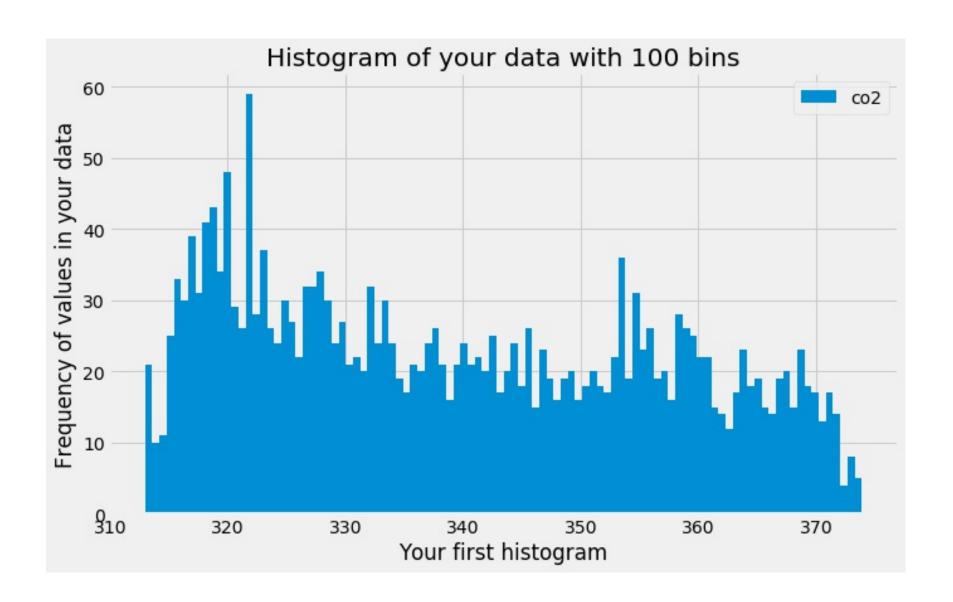


Summarizing your data with histograms

```
In [1]: ax2 = df.plot(kind='hist', bins=100)
In [2]: ax2.set_xlabel('Your first histogram')
In [3]: ax2.set_ylabel('Frequency of values in your data')
In [4]: ax2.set_title('Histogram of your data with 100 bins')
In [5]: plt.show()
```



A histogram plot of the values in the CO2 data



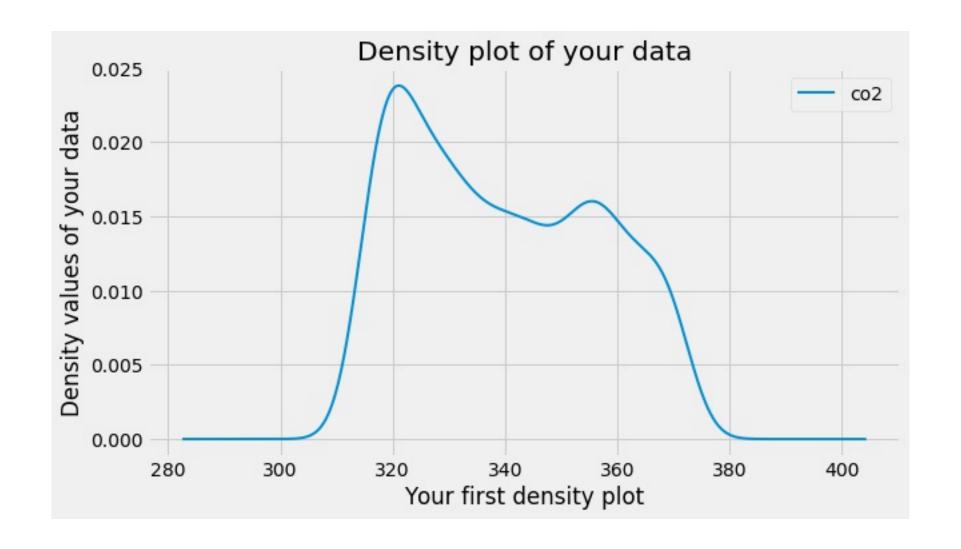


Summarizing your data with density plots

```
In [1]: ax3 = df.plot(kind='density', linewidth=2)
In [2]: ax3.set_xlabel('Your first density plot')
In [3]: ax3.set_ylabel('Density values of your data')
In [4]: ax3.set_title('Density plot of your data')
In [5]: plt.show()
```



A density plot of the values in the CO2 data







Let's practice!