2022/3/22 上午11:35 pandas time series - Jupyter Notebook

# 使用Pandas探索能源数据集

## 读取数据集read\_csv()

In [228]: import pandas as pd opsd\_daily = pd.read\_csv('opsd\_germany\_daily.csv')

In [229]: opsd\_daily.shape

Out[229]: (4383, 5)

In [230]: opsd\_daily.head(3)

Out [230]:

**Date Consumption Wind** Solar Wind+Solar 0 2006-01-01 1069.184 NaN NaN NaN **1** 2006-01-02 1380.521 NaN NaN NaN **2** 2006-01-03 1442.533 NaN NaN NaN

In [231]: opsd\_daily.tail(3)

Out [231]:

	Date	Consumption	Wind	Solar	Wind+Solar
4380	2017-12-29	1295.08753	584.277	29.854	614.131
4381	2017-12-30	1215.44897	721.247	7.467	728.714
4382	2017-12-31	1107.11488	721.176	19.980	741.156

## 数据查询 loc[]

In [232]: opsd\_daily.loc[0]

Out[232]: Date 2006-01-01

> Consumption 1069.184 Wind NaN Solar NaN Wind+Solar NaN Name: 0, dtype: object

In [233]: opsd\_daily.loc[4380]

Out[233]: Date 2017-12-29

> Consumption 1295.08753 Wind 584.277 Solar 29.854 Wind+Solar 614.131 Name: 4380, dtype: object

## 设置数据索引set\_index()

In [234]: opsd\_daily = opsd\_daily.set\_index('Consumption')

In [235]: opsd\_daily.tail(3)

Out [235]:

	Date	Wind	Solar	Wind+Solar
Consumption				
1295.08753	2017-12-29	584.277	29.854	614.131
1215.44897	2017-12-30	721.247	7.467	728.714
1107.11488	2017-12-31	721.176	19.980	741.156

```
In [236]: opsd_daily = pd.read_csv('opsd_germany_daily.csv')
    opsd_daily = opsd_daily.set_index('Date')
```

In [237]: opsd\_daily.tail(3)

Out [237]:

	Date				
201	7-12-29	1295.08753	584.277	29.854	614.131
201	7-12-30	1215.44897	721.247	7.467	728.714
201	7-12-31	1107.11488	721.176	19.980	741.156

Wind Solar Wind+Solar

In [238]: opsd\_daily.loc['2017-12-30']

Out[238]: Consumption 1215.44897 Wind 721.24700 Solar 7.46700

Wind+Solar 728.71400 Name: 2017-12-30, dtype: float64

Consumption

In [239]: opsd\_daily.loc['2016-12-25']

Out[239]: Consumption 1117.673

Wind 719.778 Solar 6.608 Wind+Solar 726.386

Name: 2016-12-25, dtype: float64

- 1. data = pd.read\_csv('data\_path') # 读取数据
- 2. data.set\_index('index\_name') # 设置索引
- 3. data.loc[idx] # 根据设置的索引读取数据

```
In [240]: opsd_daily.loc['2017-12']
                                                     Traceback (most recent call last)
          KeyError
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/indexes/base.py in get loc
          (self, key, method, tolerance)
             3079
                              try:
          -> 3080
                                   return self._engine.get_loc(casted_key)
             3081
                              except KeyError as err:
          pandas/_libs/index.pyx in pandas._libs.index.IndexEngine.get_loc()
          pandas/_libs/index.pyx in pandas._libs.index.IndexEngine.get_loc()
          pandas/_libs/hashtable_class_helper.pxi in pandas._libs.hashtable.PyObjectHashTable.get_item()
          pandas/_libs/hashtable_class_helper.pxi in pandas._libs.hashtable.PyObjectHashTable.get_item()
          KeyError: '2017-12'
          The above exception was the direct cause of the following exception:
                                                     Traceback (most recent call last)
          /var/folders/0r/3nv9krpx00sfg0jn2t3lt8700000gn/T/ipykernel_57926/4010321873.py in <module>
             -> 1 opsd_daily.loc['2017-12']
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/indexing.py in __getitem_
          (self, key)
              893
              894
                              maybe_callable = com.apply_if_callable(key, self.obj)
           --> 895
                              return self._getitem_axis(maybe_callable, axis=axis)
              896
              897
                      def _is_scalar_access(self, key: Tuple):
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/indexing.py in _getitem_ax
          is(self, key, axis)
             1122
                          # fall thru to straight lookup
             1123
                          self._validate_key(key, axis)
          -> 1124
                          return self._get_label(key, axis=axis)
             1125
             1126
                      def _get_slice_axis(self, slice_obj: slice, axis: int):
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/indexing.py in _get_label(
          self, label, axis)
                      def _get_label(self, label, axis: int):
             1071
             1072
                          # GH#5667 this will fail if the label is not present in the axis.
          -> 1073
                          return self.obj.xs(label, axis=axis)
             1074
             1075
                      def _handle_lowerdim_multi_index_axis0(self, tup: Tuple):
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/generic.py in xs(self, key
          , axis, level, drop_level)
             3737
                                   raise TypeError(f"Expected label or tuple of labels, got {key}") from e
             3738
                          else:
          -> 3739
                              loc = index.get_loc(key)
             3740
                              if isinstance(loc, np.ndarray):
             3741
          ~/opt/anaconda3/envs/pose_estimation/lib/python3.7/site-packages/pandas/core/indexes/base.py in get_loc
          (self, key, method, tolerance)
             3080
                                   return self._engine.get_loc(casted_key)
             3081
                              except KeyError as err:
             3082
             3083
                          if tolerance is not None:
             3084
          KeyError: '2017-12'
```

## pd.read\_csv() 实用参数: index\_col; parse\_dates

```
In [241]: opsd_daily = pd.read_csv('opsd_germany_daily.csv', index_col=0, parse_dates=True)
```

In [242]: opsd\_daily.loc['2017-12-25']

Out[242]: Consumption

1111.28338 Wind 587.81000 Solar 15.76500 Wind+Solar 603.57500

Name: 2017-12-25 00:00:00, dtype: float64

In [243]: opsd\_daily.loc['2017-12']

Out [243]:

	Consumption	Wind	Solar	Wind+Solar
Date				
2017-12-01	1592.96187	52.323	19.266	71.589
2017-12-02	1391.85405	126.274	16.459	142.733
2017-12-03	1330.26226	387.490	12.411	399.901
2017-12-04	1620.97758	479.798	10.747	490.545
2017-12-05	1643.72307	611.488	10.953	622.441
2017-12-06	1639.08265	632.501	7.618	640.119
2017-12-07	1628.47979	743.725	42.994	786.719
2017-12-08	1618.05658	652.830	20.504	673.334
2017-12-09	1415.34531	712.317	12.344	724.661
2017-12-10	1318.10964	622.944	9.922	632.866
2017-12-11	1614.15862	415.109	5.669	420.778
2017-12-12	1647.36346	590.101	13.250	603.351
2017-12-13	1651.90418	721.540	36.880	758.420
2017-12-14	1636.54375	666.438	21.030	687.468
2017-12-15	1576.93197	176.418	21.653	198.071
2017-12-16	1382.87708	277.391	15.904	293.295
2017-12-17	1297.21916	250.726	12.620	263.346
2017-12-18	1578.69079	134.843	15.897	150.740
2017-12-19	1586.48230	99.098	8.793	107.891
2017-12-20	1559.68569	90.880	8.799	99.679
2017-12-21	1520.37206	259.039	7.313	266.352
2017-12-22	1423.23782	228.773	10.065	238.838
2017-12-23	1272.17085	748.074	8.450	756.524
2017-12-24	1141.75730	812.422	9.949	822.371
2017-12-25	1111.28338	587.810	15.765	603.575
2017-12-26	1130.11683	717.453	30.923	748.376
2017-12-27	1263.94091	394.507	16.530	411.037
2017-12-28	1299.86398	506.424	14.162	520.586
2017-12-29	1295.08753	584.277	29.854	614.131
2017-12-30	1215.44897	721.247	7.467	728.714
2017-12-31	1107.11488	721.176	19.980	741.156

2022/3/22 上午11:35 pandas time series - Jupyter Notebook

In [244]: opsd\_daily.loc['2017']

Out [244]:

	Consumption	Wind	Solar	Wind+Solar
Date				
2017-01-01	1130.41300	307.125	35.291	342.416
2017-01-02	1441.05200	295.099	12.479	307.578
2017-01-03	1529.99000	666.173	9.351	675.524
2017-01-04	1553.08300	686.578	12.814	699.392
2017-01-05	1547.23800	261.758	20.797	282.555
***				
2017-12-27	1263.94091	394.507	16.530	411.037
2017-12-28	1299.86398	506.424	14.162	520.586
2017-12-29	1295.08753	584.277	29.854	614.131
2017-12-30	1215.44897	721.247	7.467	728.714
2017-12-31	1107.11488	721.176	19.980	741.156

365 rows × 4 columns

1. 读取excel文件:转换成.csv格式,然后使用pandas包进行读取。

```
read_csv('file_name.csv')
```

- 2. set\_index()设置索引
- 3. loc[]按照索引读取数据
- 4. read\_csv('file\_name.csv', index\_col, parse\_dates)

读取文件的同时,自动设置索引,解析日期。

# 可视化时间序列

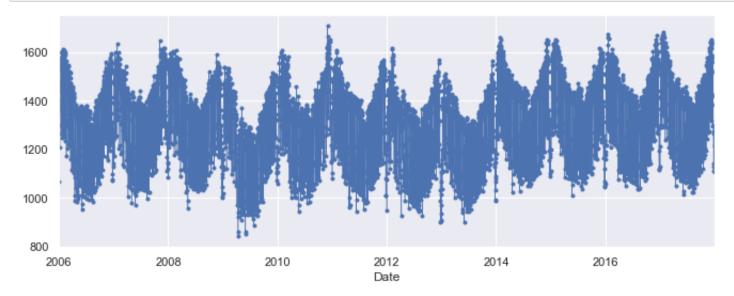
```
In [245]: import matplotlib.pyplot as plt # 画图工具包
         import seaborn as sns # 图样式设置
         sns.set(rc={'figure.figsize':(11, 4)})
```

折线图: opsd\_daily['Consumption'].plot(linewidth=0.5,marker='.');

默认横坐标:数据索引 (dates)

可视化数据设置: 'Consumption'

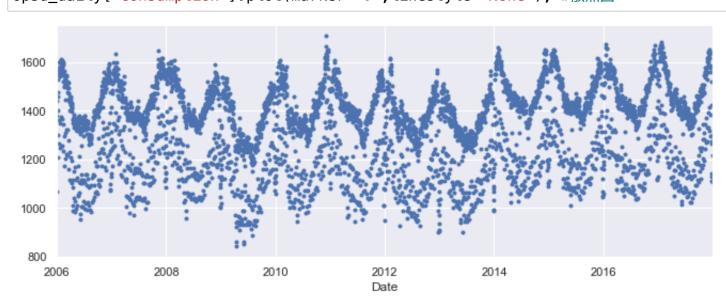
In [246]: opsd\_daily['Consumption'].plot(linewidth=0.5,marker='.'); #折线图



## 数据点过于密集: 1.使用散点图 2.数据降采样

## 折线图基础上设置linestyle: opsd\_daily['Consumption'].plot(marker='.',linestyle='None');

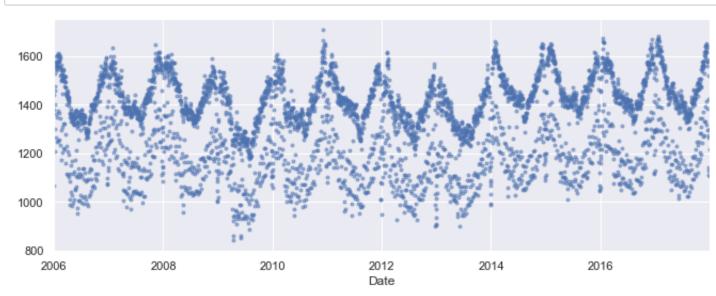
In [247]: opsd\_daily['Consumption'].plot(marker='.',linestyle='None'); #散点图



## 数据点重叠:设置透明度

## 设置alpha: opsd\_daily['Consumption'].plot(marker='.',linestyle='None',alpha=0.5);

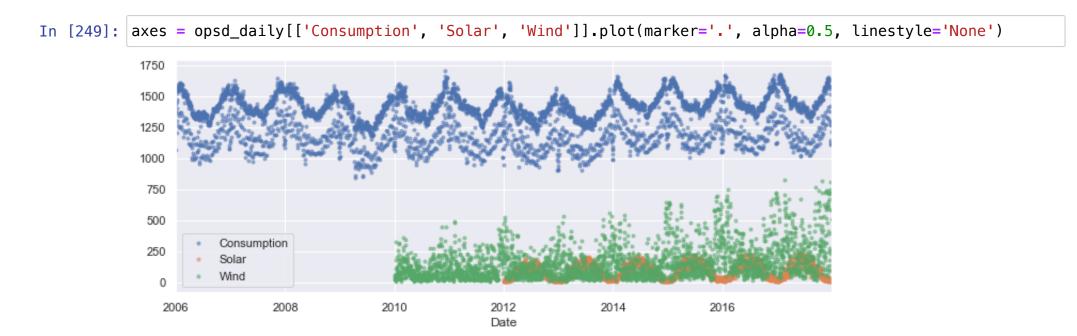
In [248]: opsd\_daily['Consumption'].plot(marker='.',linestyle='None',alpha=0.5);



## 如何一张图, 可视化多栏数据: 列表输入

设置可视化数据的类型列表 ['Consumption', 'Solar', 'Wind']

axes = opsd\_daily[['Consumption', 'Solar', 'Wind']].plot(marker='.', alpha=0.5, linestyle='None')



## 1.折线图 2.散点图 3.透明度 4.可视化不同数据

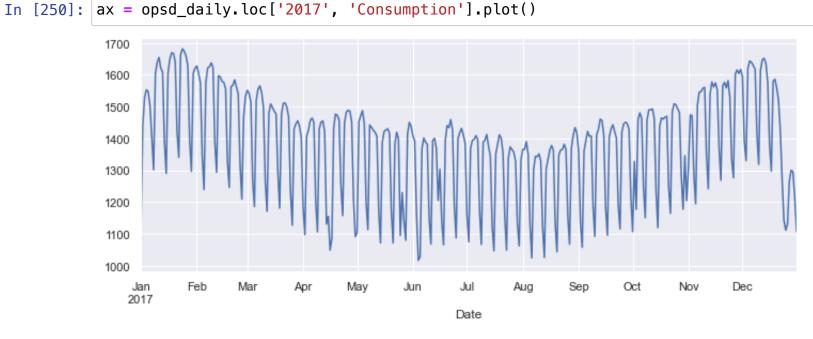
## 如何设置横坐标区间,实现某一时间段的数据可视化

结合.loc[]函数,对时间段定位: opsd\_daily.loc['2017', 'Consumption'].plot()

'2017': 横坐标范围。

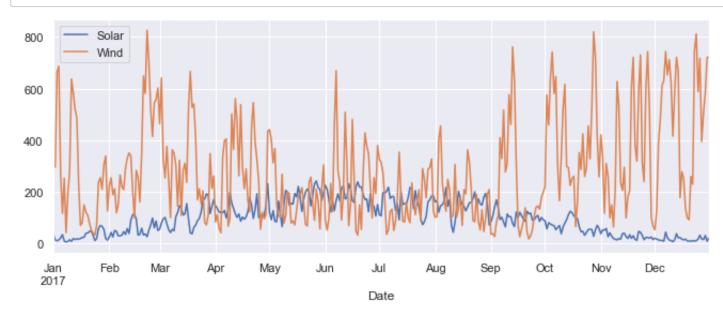
'Consumption': 可视化数据类型





## 某一段时间+多栏数据

In [251]: ax = opsd\_daily.loc['2017', ['Solar','Wind']].plot()



## 增加图的可读性: 设置标签

ax = opsd\_daily.loc['2017', ['Solar', 'Wind']].plot()

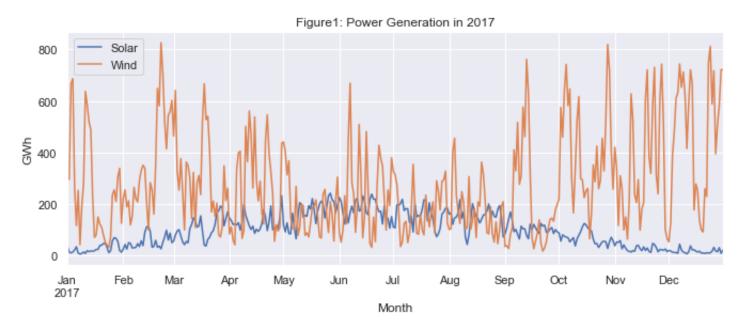
ax.set xlabel()

ax.set\_ylabel()

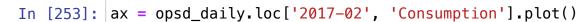
ax.set\_title()

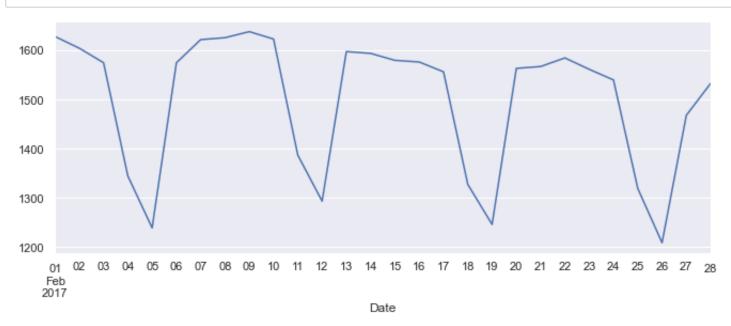
```
In [252]: ax = opsd_daily.loc['2017', ['Solar','Wind']].plot()
    ax.set_xlabel('Month')
    ax.set_ylabel('GWh')
    ax.set_title('Figure1: Power Generation in 2017')
```

Out[252]: Text(0.5, 1.0, 'Figure1: Power Generation in 2017')

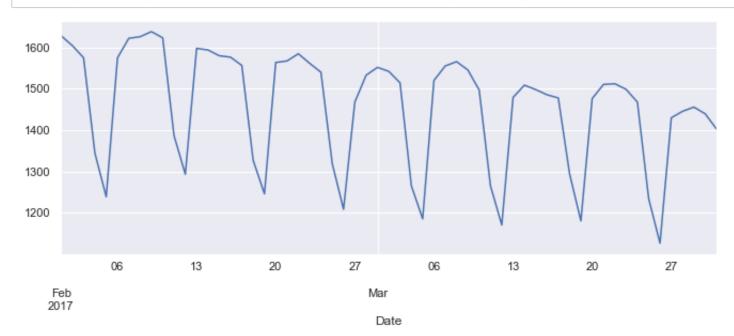


## 设置竖直线





In [254]: | ax = opsd\_daily.loc['2017-02':'2017-03', 'Consumption'].plot()



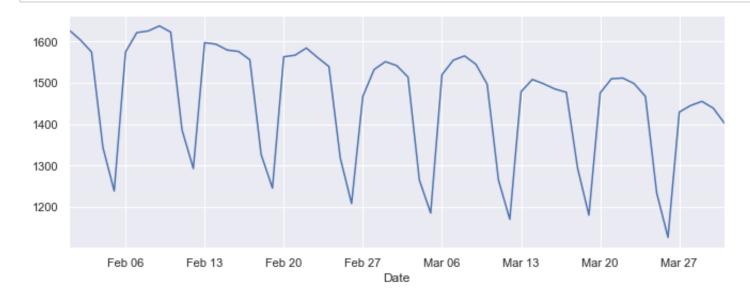
### 竖直线默认以月为间隔

自定义竖直线间隔: import matplotlib.dates as mdates

ax.xaxis.set\_major\_locator(mdates.WeekdayLocator(byweekday=mdates.MONDAY))

ax.xaxis.set\_major\_formatter(mdates.DateFormatter('%b %d'))

```
In [255]: import matplotlib.dates as mdates
ax = opsd_daily.loc['2017-02':'2017-03', 'Consumption'].plot()
# Set x-axis major ticks to weekly interval, on Mondays
ax.xaxis.set_major_locator(mdates.WeekdayLocator(byweekday=mdates.MONDAY))
ax.xaxis.set_major_formatter(mdates.DateFormatter('%b %d'))
```



1. 控制横坐标范围。 2. 通过设置标签、网格增加图的可读性

数据处理: asfreq()、resample()、rolling()

数据上采样asfreq(): 数据插值、补全缺失数据

```
In [256]: #times_sample = pd.to_datetime()
# Select the specified dates and just the Consumption column
consum_sample = opsd_daily.loc[['2013-02-03', '2013-02-06', '2013-02-08'], ['Consumption']].copy()
consum_sample
```

### Out[256]:

## Consumption

Date	
2013-02-03	1109.639
2013-02-06	1451.449
2013-02-08	1433.098

以天为单位插值: 'D'

consum\_freq = consum\_sample.asfreq('D')

```
In [257]: consum_freq = consum_sample.asfreq('D')
consum_freq
```

#### Out [257]:

#### Consumption

Date	
2013-02-03	1109.639
2013-02-04	NaN
2013-02-05	NaN
2013-02-06	1451.449
2013-02-07	NaN
2013-02-08	1433.098

## 插值方式: method='ffill' 向上补全

## consum\_freq = consum\_sample.asfreq(freq='D', method='ffill')

```
In [258]: consum_freq = consum_sample.asfreq(freq='D', method='ffill')
# method : {'bfill', 'ffill'}
consum_freq
```

#### Out [258]:

#### Consumption

Date	
2013-02-03	1109.639
2013-02-04	1109.639
2013-02-05	1109.639
2013-02-06	1451.449
2013-02-07	1451.449
2013-02-08	1433.098

## 插值方式: method='bfill' 向下补全

## consum\_freq = consum\_sample.asfreq(freq='D', method='bfill')

```
In [259]: consum_freq = consum_sample.asfreq(freq='D', method='bfill')
consum_freq
```

### Out[259]:

### Consumption

Date	
2013-02-03	1109.639
2013-02-04	1451.449
2013-02-05	1451.449
2013-02-06	1451.449
2013-02-07	1433.098
2013-02-08	1433.098

## 数据下采样 resample(): 求平均、求和、减少数据冗余

opsd\_weekly\_mean = opsd\_daily[data\_columns].resample('W').mean()

下采样周期: 'W' 每周

下采样方式: mean() 求平均

```
In [260]: data_columns = ['Consumption', 'Wind', 'Solar', 'Wind+Solar']
# Resample to weekly frequency, aggregating with mean
opsd_weekly_mean = opsd_daily[data_columns].resample('W').mean()
```

In [261]: print(opsd\_daily.shape[0])
print(opsd\_weekly\_mean.shape[0])

4383 627

In [262]: opsd\_weekly\_mean.head(3)

Out[262]:

#### Consumption Wind Solar Wind+Solar

Date				
2006-01-01	1069.184000	NaN	NaN	NaN
2006-01-08	1381.300143	NaN	NaN	NaN
2006-01-15	1486.730286	NaN	NaN	NaN

### opsd\_monthly = opsd\_daily[data\_columns].resample('M').sum()

下采样周期: 'M' 每月

下采样方式: sum()求和

```
In [263]: opsd_monthly = opsd_daily[data_columns].resample('M').sum()
opsd_monthly.head(3)
```

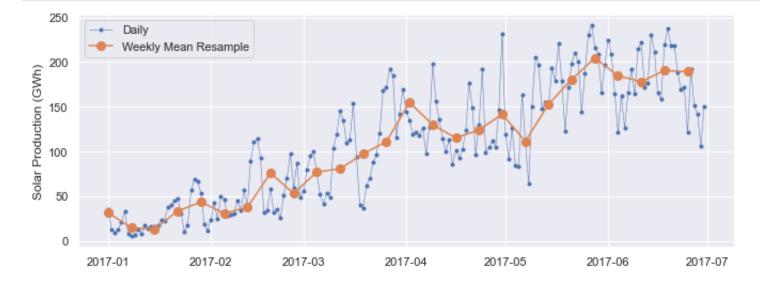
Out [263]:

#### Consumption Wind Solar Wind+Solar

Date				
2006-01-31	45304.704	0.0	0.0	0.0
2006-02-28	41078.993	0.0	0.0	0.0
2006-03-31	43978.124	0.0	0.0	0.0

## 利用下采样后的数据画图

In [264]: start, end = '2017-01', '2017-06'
fig, ax = plt.subplots()
 ax.plot(opsd\_daily.loc[start:end, 'Solar'],marker='.', linestyle='-', linewidth=0.5, label='Daily')
 ax.plot(opsd\_weekly\_mean.loc[start:end, 'Solar'],marker='o', markersize=8, linestyle='-', label='Weekly
 ax.set\_ylabel('Solar Production (GWh)')
 ax.legend();



## 滑动窗口 rolling(): 求数据变化趋势

## opsd\_7d = opsd\_daily[data\_columns].rolling(7, center=True).mean()

窗口大小: 7, 每周的变化趋势

计算方式: mean(), max(), min(), sum()

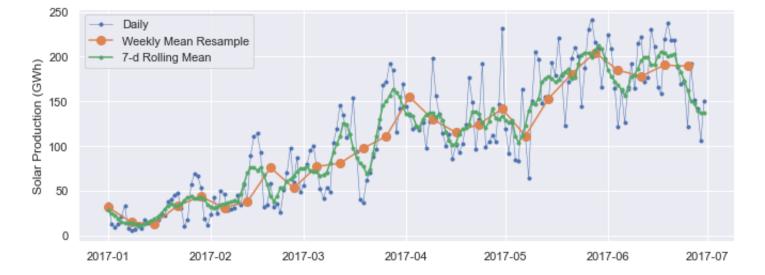
```
In [265]: opsd_7d = opsd_daily[data_columns].rolling(7, center=True).mean()
    opsd_7d.head(10)
```

#### Out [265]:

	Consumption	Wind	Solar	Wind+Solar
Date				
2006-01-01	NaN	NaN	NaN	NaN
2006-01-02	NaN	NaN	NaN	NaN
2006-01-03	NaN	NaN	NaN	NaN
2006-01-04	1361.471429	NaN	NaN	NaN
2006-01-05	1381.300143	NaN	NaN	NaN
2006-01-06	1402.557571	NaN	NaN	NaN
2006-01-07	1421.754429	NaN	NaN	NaN
2006-01-08	1438.891429	NaN	NaN	NaN
2006-01-09	1449.769857	NaN	NaN	NaN
2006-01-10	1469.994857	NaN	NaN	NaN

## 周变化趋势图

```
In [266]: start, end = '2017-01', '2017-06'
# Plot daily, weekly resampled, and 7-day rolling mean time series together
fig, ax = plt.subplots()
ax.plot(opsd_daily.loc[start:end, 'Solar'],marker='.', linestyle='-', linewidth=0.5, label='Daily')
ax.plot(opsd_weekly_mean.loc[start:end, 'Solar'],marker='o', markersize=8, linestyle='-', label='Weekly
ax.plot(opsd_7d.loc[start:end, 'Solar'],marker='.', linestyle='-', label='7-d Rolling Mean')
ax.set_ylabel('Solar Production (GWh)')
ax.legend();
```

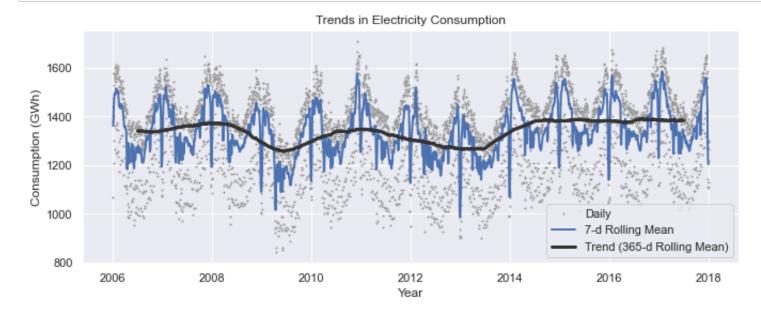


psd\_365d = opsd\_daily[data\_columns].rolling(window=365, center=True).mean()

窗口大小: 365, 对应年变化趋势

```
In [267]: opsd_365d = opsd_daily[data_columns].rolling(window=365, center=True).mean()
```

```
In [268]: import matplotlib.dates as mdates
fig, ax = plt.subplots()
ax.plot(opsd_daily['Consumption'], marker='.', markersize=2, color='0.6',linestyle='None', label='Daily'
ax.plot(opsd_7d['Consumption'], linewidth=2, label='7-d Rolling Mean')
ax.plot(opsd_365d['Consumption'], color='0.2', linewidth=3,label='Trend (365-d Rolling Mean)')
# Set x-ticks to yearly interval and add legend and labels
ax.legend()
ax.set_xlabel('Year')
ax.set_ylabel('Consumption (GWh)')
ax.set_title('Trends in Electricity Consumption');
```



```
In [269]: ig, ax = plt.subplots()
    for nm in ['Wind', 'Solar', 'Wind+Solar']:
        ax.plot(opsd_365d[nm], label=nm)
        # Set x-ticks to yearly interval, adjust y-axis limits, add legend and labels
        ax.xaxis.set_major_locator(mdates.YearLocator())
        ax.set_ylim(0, 400)
        ax.legend()
        ax.set_ylabel('Production (GWh)')
        ax.set_title('Trends in Electricity Production (365-d Rolling Means)');
```

