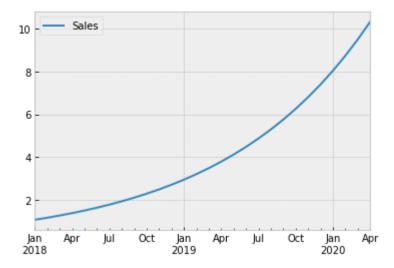
# **Time Series**

#### Out[229]:

	Sales
2018-01-31	1.086904
2018-02-28	1.181360
2018-03-31	1.284025
2018-04-30	1.395612
2018-05-31	1.516897
2018-06-30	1.648721
2018-07-31	1.792002
2018-08-31	1.947734
2018-09-30	2.117000
2018-10-31	2.300976
2018-11-30	2.500940
2018-12-31	2.718282
2019-01-31	2.954512
2019-02-28	3.211271
2019-03-31	3.490343
2019-04-30	3.793668
2019-05-31	4.123353
2019-06-30	4.481689
2019-07-31	4.871166
2019-08-31	5.294490
2019-09-30	5.754603
2019-10-31	6.254701
2019-11-30	0.700000
	6.798260
2019-12-31	
	7.389056
2019-12-31	7.389056 8.031195
2019-12-31 2020-01-31	7.389056 8.031195 8.729138



# datetime

```
In [231]: | datetime.now()
Out[231]: datetime.datetime(2022, 5, 7, 19, 32, 12, 766057)
In [232]: | t = datetime.now()
t.year
Out[232]: 2022
In [233]: | t.month
Out[233]: 5
In [234]: | t.day
Out[234]: 7
In [235]: | t.hour, t.minute, t.second
Out[235]: (19, 32, 12)
In [236]: | # #
```

# pd.Timestamp

# date\_range

```
pd.date range('2021-1-20', periods=3)
In [251]:
   Out[251]: DatetimeIndex(['2021-01-20', '2021-01-21', '2021-01-22'], dtype='datetime64
              [ns]', freq='D')
          pd.date range('2021-01-20', periods=3, freq='D')
In [252]:
   Out[252]: DatetimeIndex(['2021-01-20', '2021-01-21', '2021-01-22'], dtype='datetime64
              [ns]', freq='D')
          pd.date range('2021-01-20', periods=3, freq='7D')
In [253]:
   Out[253]: DatetimeIndex(['2021-01-20', '2021-01-27', '2021-02-03'], dtype='datetime64
              [ns]', freq='7D')

▶ | pd.date range('2021-01-20', periods=3, freq='M')
In [254]:
   Out[254]: DatetimeIndex(['2021-01-31', '2021-02-28', '2021-03-31'], dtype='datetime64
              [ns]', freq='M')
```

```
In [255]: pd.date range('2021-01-20', periods=27, freq='H')
   Out[255]: DatetimeIndex(['2021-01-20 00:00', '2021-01-20 01:00:00',
                             '2021-01-20 02:00:00', '2021-01-20 03:00:00',
                             '2021-01-20 04:00:00', '2021-01-20 05:00:00'
                             '2021-01-20 06:00:00', '2021-01-20 07:00:00',
                             '2021-01-20 08:00:00', '2021-01-20 09:00:00',
                             '2021-01-20 10:00:00', '2021-01-20 11:00:00',
                             '2021-01-20 12:00:00', '2021-01-20 13:00:00',
                             '2021-01-20 14:00:00', '2021-01-20 15:00:00'
                             '2021-01-20 16:00:00', '2021-01-20 17:00:00',
                             '2021-01-20 18:00:00', '2021-01-20 19:00:00',
                             '2021-01-20 20:00:00', '2021-01-20 21:00:00',
                             '2021-01-20 22:00:00', '2021-01-20 23:00:00',
                             '2021-01-21 00:00:00', '2021-01-21 01:00:00',
                             '2021-01-21 02:00:00'],
                            dtype='datetime64[ns]', freq='H')
           # weekly frequency
In [256]:
In [257]:
          pd.date range('2021-01-20', periods=3, freq='W')
   Out[257]: DatetimeIndex(['2021-01-24', '2021-01-31', '2021-02-07'], dtype='datetime64
              [ns]', freq='W-SUN')
          ▶ | pd.date_range('2021-01-20', periods=3, freq='W-SUN')
In [258]:
   Out[258]: DatetimeIndex(['2021-01-24', '2021-01-31', '2021-02-07'], dtype='datetime64
              [ns]', freq='W-SUN')
          pd.date range('2021-01-20', periods=3, freq='W-SAT')
In [259]:
   Out[259]: DatetimeIndex(['2021-01-23', '2021-01-30', '2021-02-06'], dtype='datetime64
              [ns]', freq='W-SAT')
In [260]:
          pd.date range('2021-01-20', periods=3, freq='W-WED')
   Out[260]: DatetimeIndex(['2021-01-20', '2021-01-27', '2021-02-03'], dtype='datetime64
              [ns]', freq='W-WED')
In [261]:

    pd.date range(end='2021-01-20', periods=3)

In [262]:
   Out[262]: DatetimeIndex(['2021-01-18', '2021-01-19', '2021-01-20'], dtype='datetime64
              [ns]', freq='D')
```

```
Out[263]: DatetimeIndex(['2021-01-01', '2021-01-02', '2021-01-03'], dtype='datetime64
             [ns]', freq='D')
In [264]:

▶ | pd.date range(start='2021-01-01', end='2021-01-03')
   Out[264]: DatetimeIndex(['2021-01-01', '2021-01-02', '2021-01-03'], dtype='datetime64
             [ns]', freq='D')
         pd.date range('2021-01-01', '2021-04-01', freq='M')
In [265]:
   Out[265]: DatetimeIndex(['2021-01-31', '2021-02-28', '2021-03-31'], dtype='datetime64
             [ns]', freq='M')
         pd.date_range('2021-01-25', '2021-02-03', freq='12h')
In [266]:
   Out[266]: DatetimeIndex(['2021-01-25 00:00:00', '2021-01-25 12:00:00',
                           '2021-01-26 00:00:00', '2021-01-26 12:00:00',
                           '2021-01-27 00:00:00', '2021-01-27 12:00:00',
                           '2021-01-28 00:00:00', '2021-01-28 12:00:00',
                           '2021-01-29 00:00:00', '2021-01-29 12:00:00',
                           '2021-01-30 00:00:00', '2021-01-30 12:00:00',
                           '2021-01-31 00:00:00', '2021-01-31 12:00:00',
                           '2021-02-01 00:00:00', '2021-02-01 12:00:00',
                           '2021-02-02 00:00:00', '2021-02-02 12:00:00',
                           '2021-02-03 00:00:00'],
                          dtype='datetime64[ns]', freq='12H')
Out[267]: DatetimeIndex(['2021-01-24', '2021-01-31', '2021-02-07'], dtype='datetime64
             [ns]', freq='W-SUN')
In [268]:
         # period range
          ▶ pd.period range('2021-01-25', '2021-02-03')
In [269]:
   Out[269]: PeriodIndex(['2021-01-25', '2021-01-26', '2021-01-27', '2021-01-28',
                         '2021-01-29', '2021-01-30', '2021-01-31', '2021-02-01',
                         '2021-02-02', '2021-02-03'],
                        dtype='period[D]', freq='D')
Out[270]: DatetimeIndex(['2021-01-25', '2021-01-26', '2021-01-27', '2021-01-28',
                           '2021-01-29', '2021-01-30', '2021-01-31', '2021-02-01', '2021-02-02', '2021-02-03'],
                          dtvpe='datetime64[ns]', frea='D')
```

```
In [271]:
In [272]: | pd.date range('2021-01-20', '2021-02-20', freq='B')
                                                                     # B : business day f
   Out[272]: DatetimeIndex(['2021-01-20', '2021-01-21', '2021-01-22', '2021-01-25',
                             '2021-01-26', '2021-01-27', '2021-01-28', '2021-01-29',
                             '2021-02-01', '2021-02-02', '2021-02-03', '2021-02-04',
                             '2021-02-05', '2021-02-08', '2021-02-09', '2021-02-10',
                             '2021-02-11', '2021-02-12', '2021-02-15', '2021-02-16',
                             '2021-02-17', '2021-02-18', '2021-02-19'],
                            dtype='datetime64[ns]', freq='B')
           ▶ | pd.bdate_range('2021-01-20', '2021-02-20')
In [273]:
                                                                       # business day
   Out[273]: DatetimeIndex(['2021-01-20', '2021-01-21', '2021-01-22', '2021-01-25',
                             '2021-01-26', '2021-01-27', '2021-01-28', '2021-01-29',
                             '2021-02-01', '2021-02-02', '2021-02-03', '2021-02-04',
                             '2021-02-05', '2021-02-08', '2021-02-09', '2021-02-10',
                             '2021-02-11', '2021-02-12', '2021-02-15', '2021-02-16',
                             '2021-02-17', '2021-02-18', '2021-02-19'],
                            dtype='datetime64[ns]', freq='B')
           ▶ | pd.date_range('2021-01-20', '2021-02-20', freq='BM')
In [274]:
                                                                       # BM : business mont
   Out[274]: DatetimeIndex(['2021-01-29'], dtype='datetime64[ns]', freq='BM')
          pd.to datetime
```

```
In [279]:

▶ | pd.to datetime("20-1-2021 12:36", format="%d-%m-%Y %H:%M")
   Out[279]: Timestamp('2021-01-20 12:36:00')
In [280]:
           #
           pd.to_datetime(["5-1-2021"])
In [281]:
   Out[281]: DatetimeIndex(['2021-05-01'], dtype='datetime64[ns]', freq=None)

▶ pd.to_datetime(["5-1-2021"], dayfirst=True)

In [282]:
   Out[282]: DatetimeIndex(['2021-01-05'], dtype='datetime64[ns]', freq=None)
In [283]:
           | f = pd.DataFrame({"year":[2020, 2021],"month":[2, 7],"day":[14, 25]})
   Out[283]:
                  year month day
               0 2020
                              14
               1 2021
                              25
In [284]:
           ▶ pd.to_datetime(f)
   Out[284]: 0
                  2020-02-14
                  2021-07-25
              dtype: datetime64[ns]
```

# Hour, Minute

```
In [289]:  pd.Timestamp('2021-01-20 04:00:00') + Minute(3)
Out[289]:  Timestamp('2021-01-20 04:03:00')
```

# Day, MonthEnd

# rollback, rollforward

# asfreq

### **Time Series**

```
In [301]: | i = pd.period_range('2021-1-20', '2021-1-22', freq='D')
            myser = pd.Series(np.random.randn(3), index=i)
            myser
   Out[301]: 2021-01-20
                       -1.206070
            2021-01-21
                       0.205706
            2021-01-22
                       -1.632516
            Freq: D, dtype: float64
Out[302]: -1.2060704621973182
s
   Out[303]: 0
                2021-01-20
            1
                2021-01-21
                2021-01-22
            dtype: period[D]
In [304]: ► s[0]
   Out[304]: Period('2021-01-20', 'D')
In [305]: ▶ #
```

```
In [306]:

  | r = pd.period range("2021-1-20", freq="M", periods=3)

            pd.Series(r)
   Out[306]: 0
                 2021-01
                 2021-02
            1
                 2021-03
            2
            dtype: period[M]
ts = pd.Series(np.random.randn(5), index=i)
   Out[307]: 2021-01-20
                         0.868751
            2021-01-25
                         0.721133
            2021-01-30
                        -0.421394
            2021-02-04
                        -0.405416
            2021-02-09
                         1.153106
            Freq: 5D, dtype: float64
In [308]:

  | i = pd.date_range('2021-1-20', '2021-6-30', freq="BM")

            ts = pd.Series(np.random.randn(len(i)), index=i)
   Out[308]: 2021-01-29
                        -1.154628
            2021-02-26
                         1.314896
            2021-03-31
                        -0.078283
            2021-04-30
                        -1.861597
            2021-05-31
                        -0.017955
            2021-06-30
                         0.086011
            Freq: BM, dtype: float64
ts = pd.Series(range(10), index=i)
   Out[309]: 2021-01-20 00:00:00
                                 0
            2021-01-20 01:00:00
                                 1
            2021-01-20 02:00:00
                                 2
            2021-01-20 03:00:00
                                 3
            2021-01-20 04:00:00
                                 4
            2021-01-20 05:00:00
                                 5
            2021-01-20 06:00:00
                                 6
            2021-01-20 07:00:00
                                 7
            2021-01-20 08:00:00
                                 8
                                 9
            2021-01-20 09:00:00
            Freq: H, dtype: int64
In [310]: ► ts[:2]
   Out[310]: 2021-01-20 00:00:00
                                 0
            2021-01-20 01:00:00
                                 1
            Freq: H, dtype: int64
```

### truncate

```
ts = pd.Series(range(4), index=i)
         ts
  Out[313]: 2020-01-16
                  0
         2021-01-19
                  1
         2021-01-20
                  2
         2021-01-22
                  3
         dtype: int64
In [314]: ► ts.index[3]
  Out[314]: Timestamp('2021-01-22 00:00:00')
Out[315]: 3
       H ts[:2]
In [316]:
  Out[316]: 2020-01-16
                  0
         2021-01-19
                  1
         dtype: int64
In [317]:
      ts2
  Out[317]: 2020-01-16
                  0
         2021-01-19
         dtype: int64
```

```
In [318]:
            ts3 = ts.truncate(before='2021-1-19')
               ts3
    Out[318]: 2021-01-19
               2021-01-20
                              2
               2021-01-22
                              3
               dtype: int64
            # Loc
In [319]:

    i = pd.date range('2021-1-20', periods=4, freq='W-WED')

In [320]:
               df = pd.DataFrame(np.random.randn(4, 2), index=i, columns=['A', 'B'])
    Out[320]:
                                Α
                                         В
                2021-01-20 -0.670114
                                    1.375800
                2021-01-27 -1.786033
                                   0.019784
                2021-02-03 2.378681 -1.242852
                2021-02-10 -0.446476 -1.420543

    df.loc['2021-2']

In [321]:
    Out[321]:
                                Α
                                          В
                2021-02-03 2.378681 -1.242852
                2021-02-10 -0.446476 -1.420543
           df.loc['2021-2-3']
In [322]:
    Out[322]: A
                    2.378681
                   -1.242852
               Name: 2021-02-03 00:00:00, dtype: float64
```

### **DatetimeIndex**

```
In [323]: 

i = pd.DatetimeIndex(['2000-01-01', '2000-01-02', '2000-01-02', '2021-01-03']
#i = [datetime(2000, 1, 1), datetime(2000, 1, 2), datetime(2000, 1, 2), datetime(2000, 1, 2), datetime(2000, 1, 2)
```

```
In [324]:
          ★ ts = pd.Series([6, 3, 7, 5], index=i)
   Out[324]: 2000-01-01
                          6
             2000-01-02
                          3
             2000-01-02
                          7
             2021-01-03
                          5
             dtype: int64
In [325]: H ts['2000-01-02']
   Out[325]: 2000-01-02
                          3
                          7
             2000-01-02
             dtype: int64
In [326]:
         Out[326]: False
In [327]: ► ts.groupby(level=0).max()
   Out[327]: 2000-01-01
                          6
                          7
             2000-01-02
                          5
             2021-01-03
             dtype: int64
```

### shift

```
ts = pd.Series([1, 2, 3, 4], index=i)
          ts
  Out[328]: 2021-01-20
                    1
          2021-01-21
                    2
          2021-01-22
                    3
          2021-01-23
                    4
          Freq: D, dtype: int64
Out[329]: 2021-01-20
                    NaN
          2021-01-21
                    1.0
          2021-01-22
                    2.0
          2021-01-23
                    3.0
          Freq: D, dtype: float64
```

In [330]:

```
Out[330]: 2021-01-20
                            2.0
              2021-01-21
                            3.0
              2021-01-22
                            4.0
              2021-01-23
                            NaN
              Freq: D, dtype: float64
In [331]:
           ⋈ ts
   Out[331]: 2021-01-20
                            1
              2021-01-21
                            2
              2021-01-22
                            3
              2021-01-23
                            4
              Freq: D, dtype: int64
          ★ ts.shift(2, freq='D')
In [332]:
   Out[332]: 2021-01-22
                            1
              2021-01-23
                            2
              2021-01-24
                            3
              2021-01-25
                            4
              Freq: D, dtype: int64
```

### resampe

H ts.shift(-1)

```
In [333]: | i = pd.date_range('2021-1-20', periods=2, freq='W-WED')

df = pd.DataFrame([[1, 2],[4, 5]], index=i, columns=['Hamedan', 'Tehran'])

df
```

#### Out[333]:

	Hamedan	lehran
2021-01-20	1	2
2021-01-27	4	5

```
In [334]:  df.resample('D').asfreq()
```

#### Out[334]:

	Hamedan	Tehran
2021-01-20	1.0	2.0
2021-01-21	NaN	NaN
2021-01-22	NaN	NaN
2021-01-23	NaN	NaN
2021-01-24	NaN	NaN
2021-01-25	NaN	NaN
2021-01-26	NaN	NaN
2021-01-27	4.0	5.0

```
In [335]:  df.resample('D').ffill(limit=2)
```

#### Out[335]:

Hamedan	Tehran
1.0	2.0
1.0	2.0
1.0	2.0
NaN	NaN
4.0	5.0
	1.0 1.0 1.0 NaN NaN NaN

```
In [336]: ▶ #
```

#### Out[337]:

	time	value
0	2021-01-20 00:00:00	0
1	2021-01-20 00:01:00	1
2	2021-01-20 00:02:00	2
3	2021-01-20 00:03:00	3

Out[338]:

	value
time	
2021-01-20 00:00:00	0
2021-01-20 00:01:00	1
2021-01-20 00:02:00	2
2021-01-20 00:03:00	3

```
In [339]:  f.resample('3min').count()
```

Out[339]:

value

time	
2021-01-20 00:00:00	3
2021-01-20 00:03:00	1

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Codes and Projects (click here) (https://github.com/Amin-Golzari-Oskouei/Python-Programming-Course-Advanced-2021) slides and videos (click here) (https://drive.google.com/drive/folders/1Dx3v7fD1QBWL-MNP2hd7ilxaRbeALkkA)