Pythonstatcomp

This is a tutorial on how to do some typical statistical programming tasks using Python. It's intended for people basically familiar with Python and experienced at statistical programming in a language like R, Stata, SAS, SPSS, or MATLAB.

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# O. Getting set up ====
""" Get set up with IPython and pip install the following: numpy, scipy, pandas,
    matplotlib, seaborn, requests.
       Make sure to do this tutorial in the IPython notebook so that you get
    the inline plots and easy documentation lookup.
# 1. Data acquisition ====
""" One reason people choose Python over R is that they intend to interact a lot
    with the web, either by scraping pages directly or requesting data through
    an API. You can do those things in R, but in the context of a project
    already using Python, there's a benefit to sticking with one language.
import requests # for HTTP requests (web scraping, APIs)
import os
# web scraping
r = requests.get("https://github.com/adambard/learnxinyminutes-docs")
r.status_code # if 200, request was successful
r.text # raw page source
print(r.text) # prettily formatted
# save the page source in a file:
os.getcwd() # check what's the working directory
f = open("learnxinyminutes.html", "wb")
f.write(r.text.encode("UTF-8"))
f.close()
# downloading a csv
fp = "https://raw.githubusercontent.com/adambard/learnxinyminutes-docs/master/"
fn = "pets.csv"
r = requests.get(fp + fn)
print(r.text)
f = open(fn, "wb")
f.write(r.text.encode("UTF-8"))
f.close()
""" for more on the requests module, including APIs, see
    http://docs.python-requests.org/en/latest/user/quickstart/
# 2. Reading a CSV file ====
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""" Wes McKinney's pandas package gives you 'DataFrame' objects in Python. If
    you've used R, you will be familiar with the idea of the "data.frame" already.
import pandas as pd
import numpy as np
import scipy as sp
pets = pd.read_csv(fn)
pets
        name age weight species
#
      fluffy 3 14 cat
# 0
              6
# 1 vesuvius
                       23 fish
              5
                       34
        rex
                              doq
""" R users: note that Python, like most normal programming languages, starts
    indexing from 0. R is the unusual one for starting from 1.
# two different ways to print out a column
pets.age
pets["age"]
pets.head(2) # prints first 2 rows
pets.tail(1) # prints last row
pets.name[1] # 'vesuvius'
pets.species[0] # 'cat'
pets["weight"][2] # 34
# in R, you would expect to get 3 rows doing this, but here you get 2:
pets.age[0:2]
# 0 3
# 1
      6
sum(pets.age) * 2 # 28
max(pets.weight) - min(pets.weight) # 20
""" If you are doing some serious linear algebra and number-crunching, you may
    just want arrays, not DataFrames. DataFrames are ideal for combining columns
    of different types.
# 3. Charts ====
import matplotlib as mpl
import matplotlib.pyplot as plt
%matplotlib inline
# To do data vizualization in Python, use matplotlib
plt.hist(pets.age);
plt.boxplot(pets.weight);
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plt.scatter(pets.age, pets.weight)
plt.xlabel("age")
plt.ylabel("weight");
# seaborn sits atop matplotlib and makes plots prettier
import seaborn as sns
plt.scatter(pets.age, pets.weight)
plt.xlabel("age")
plt.ylabel("weight");
# there are also some seaborn-specific plotting functions
# notice how seaborn automatically labels the x-axis on this barplot
sns.barplot(pets["age"])
# R veterans can still use ggplot
from ggplot import *
ggplot(aes(x="age",y="weight"), data=pets) + geom_point() + labs(title="pets")
# source: https://pypi.python.org/pypi/ggplot
# there's even a d3.js port: https://github.com/mikedewar/d3py
# 4. Simple data cleaning and exploratory analysis ====
""" Here's a more complicated example that demonstrates a basic data
    cleaning workflow leading to the creation of some exploratory plots
    and the running of a linear regression.
       The data set was transcribed from Wikipedia by hand. It contains
   all the Holy Roman Emperors and the important milestones in their lives
    (birth, death, coronation, etc.).
       The goal of the analysis will be to explore whether a relationship
    exists between emperor birth year and emperor lifespan.
   data source: https://en.wikipedia.org/wiki/Holy_Roman_Emperor
# load some data on Holy Roman Emperors
url = "https://raw.githubusercontent.com/e99n09/R-notes/master/data/hre.csv"
r = requests.get(url)
fp = "hre.csv"
f = open(fp, "wb")
f.write(r.text.encode("UTF-8"))
f.close()
hre = pd.read_csv(fp)
hre.head()
  Ix
         Dynasty Name Birth
                                                    Death Election 1
O NaN Carolingian Charles I 2 April 742 28 January 814 NaN
1 NaN Carolingian Louis I 778 20 June 840
                                                                 NaN
                                    795 29 September 855
2 NaN Carolingian Lothair I
                                                                NaN
3 NaN Carolingian Louis II 825 12 August 875
                                                                NaN
4 NaN Carolingian Charles II 13 June 823 6 October 877
                                                                NaN
```

```
Election 2 Coronation 1 Coronation 2 Ceased to be Emperor
  NaN 25 December 800 NaN 28 January 814
        NaN 11 September 813 5 October 816
                                                   20 June 840
1
             5 April 823 NaN 29 September 855
Easter 850 18 May 872 12 August 875
2
        NaN
3
       NaN
       NaN 29 December 875
                                      NaN
                                                 6 October 877
 Descent from whom 1 Descent how 1 Descent from whom 2 Descent how 2
                      NaN
                NaN
                                                 NaN
1
          Charles I
                             son
                                                 NaN
                                                              NaN
2
            Louis I
                             son
                                                 NaN
                                                              NaN
                             son
          Lothair\ I
                                                               NaN
3
                                                 NaN
           Louis I
                             son
                                                 NaN
                                                              NaN
# clean the Birth and Death columns
import re # module for regular expressions
rx = re.compile(r'\d+$') # match trailing digits
""" This function applies the regular expression to an input column (here Birth,
   Death), flattens the resulting list, converts it to a Series object, and
   finally converts the type of the Series object from string to integer. For
   more information into what different parts of the code do, see:
     - https://docs.python.org/2/howto/regex.html
      - http://stackoverflow.com/questions/11860476/how-to-unlist-a-python-list
     - http://pandas.pydata.org/pandas-docs/stable/generated/pandas.Series.html
.....
def extractYear(v):
   return(pd.Series(reduce(lambda x, y: x + y, map(rx.findall, v), [])).astype(int))
hre["BirthY"] = extractYear(hre.Birth)
hre["DeathY"] = extractYear(hre.Death)
# make a column telling estimated age
hre["EstAge"] = hre.DeathY.astype(int) - hre.BirthY.astype(int)
# simple scatterplot, no trend line, color represents dynasty
sns.lmplot("BirthY", "EstAge", data=hre, hue="Dynasty", fit_reg=False);
# use scipy to run a linear regression
from scipy import stats
(slope, intercept, rval, pval, stderr) = stats.linregress(hre.BirthY, hre.EstAge)
# code source: http://wiki.scipy.org/Cookbook/LinearRegression
# check the slope
slope # 0.0057672618839073328
# check the R^2 value:
rval**2 # 0.020363950027333586
```

If you want to learn more, get *Python for Data Analysis* by Wes McKinney. It's a superb resource and I used it as a reference when writing this tutorial.

You can also find plenty of interactive IPython tutorials on subjects specific to your interests, like Cam Davidson-Pilon's Probabilistic Programming and Bayesian Methods for Hackers.

Some more modules to research: - text analysis and natural language processing: nltk, http://www.nltk.org - social network analysis: igraph, http://igraph.org/python/