Reading and Writing Data with Pandas

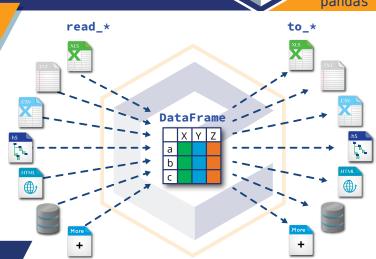




Methods to read data are all named pd.read_* where * is the file type. Series and DataFrames can be saved to disk using their to_* method.

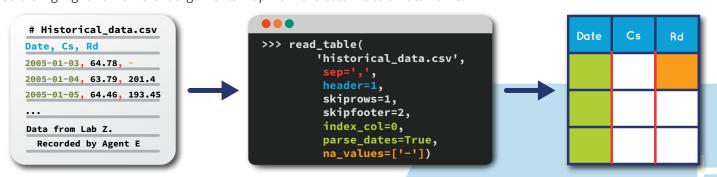
Usage Patterns

- Use pd.read_clipboard() for one-off data extractions.
- Use the other **pd.read_*** methods in scripts for repeatable analyses.



Reading Text Files into a DataFrame

Colors highlight how different arguments map from the data file to a DataFrame.



Other arguments:

- names: set or override column names
- parse_dates: accepts multiple argument types, see on the right
- converters: manually process each element in a column
- comment: character indicating commented line
- chunksize: read only a certain number of rows each time

Possible values of parse_dates:

- [0, 2]: Parse columns 0 and 2 as separate dates
- [[0, 2]]: Group columns 0 and 2 and parse as single date
- {'Date': [0, 2]}: Group columns 0 and 2, parse as single date in a column named Date.
- Dates are parsed *after* the **converters** have been applied.

Parsing Tables from the Web



Writing Data Structures to Disk

Writing data structures to disk:

> s_df.to_csv(filename)

> s_df.to_excel(filename)

Write multiple DataFrames to single Excel file:

- > writer = pd.ExcelWriter(filename)
- > df1.to_excel(writer, sheet_name='First')
- > df2.to_excel(writer, sheet_name='Second')
- > writer.save()

From and To a Database

Read, using SQLAlchemy. Supports multiple databases:

- > from sqlalchemy import create_engine
- > engine = create_engine(database_url)
- > conn = engine.connect()
- > df = pd.read_sql(query_str_or_table_name, conn)

Write:

> df.to_sql(table_name, conn)

FNHHOUC

Pandas Data Structures: Series and DataFrames





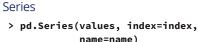
- A Series, s, maps an index to values. It is:
 - · Like an ordered dictionary
- A Numpy array with row labels and a name

A DataFrame, **df**, maps index and column labels to values. It is:

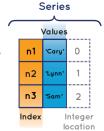
- Like a dictionary of Series (columns) sharing the same index
- A 2D Numpy array with row and column labels
- **s_df** applies to both Series and DataFrames.

Assume that manipulations of Pandas object return copies.

Creating Series and DataFrames



> pd.Series({'idx1': val1, 'idx2': val2}
Where values, index, and name are sequences or arrays.



default integer index.

Age Gender Columns 'Cary' 32 M 'Lynn' 18 F 'Sam' 26 M Index Values

DataFrame

DataFrame

Where **values** is a sequence of sequences or a 2D array

Manipulating Series and DataFrames

Manipulating Columns

df.rename(columns={old_name: new_name}) Renames column
df.drop(name_or_names, axis='columns') Drops column name

Manipulating **Index**

s_df.reindex(new_index)		Conform to new index					
s_df.drop(labels_to_drop)		Drops index labels					
s_df.rename(index={old_lab	el: new_label})	Renames index labels					
s_df.sort_index()		Sorts index labels					
df.set_index(column_name_or_names)							
s_df.reset_index()	reset_index() Inserts index into columns, resets index to						

Manipulating Values

All row values and the index will follow:

s_df.describe()

df.info()

df.sort_values(col_name, ascending=True)
df.sort_values(['X','Y'], ascending=[False, True])

Important Attributes and Methods

s_df.index Array-like row labels Array-like column labels df.columns s_df.values Numpy array, data s_df.shape (n_rows, m_cols) s.dtype, df.dtypes Type of **Series**, of each column Number of rows len(s_df) s_df.head() and s_df.tail() First/last rows Series of unique values s.unique()

Summary stats

Memory usage

Indexing and Slicing

Use these attributes on Series and DataFrames for indexing, slicing, and assignments:

s_df.loc[] Refers only to the index labels **s_df.iloc**[] Refers only to the integer location, similar to lists or Numpy arrays

s_df.xs(key, level) Select rows with label **key** in level **level** of an object with MultiIndex.

Masking and Boolean Indexing

Create masks with, for example, comparisons

mask = df['X'] < 0
Or isin, for membership mask
mask = df['X'].isin(list_valid_values)
Use masks for indexing (must use loc)</pre>

df.loc[mask] = 0

Combine multiple masks with bitwise operators (and (&), or (|), xor ($^{\wedge}$), not ($^{\sim}$)) and group them with parentheses:

mask = (df['X'] < 0) & (df['Y'] == 0)

Common Indexing and Slicing Patterns

rows and cols can be values, lists, Series or masks.

 s_df.loc[rows]
 Some rows (all columns in a DataFrame)

 df.loc[:, cols_list]
 All rows, some columns

 df.loc[rows, cols]
 Subset of rows and columns

 s_df.loc[mask]
 Boolean mask of rows (all columns)

 df.loc[mask, cols]
 Boolean mask of rows, some columns

Using [] on Series and DataFrames

On Series, [] refers to the index labels, or to a slice

s['a'] Value s[:2] Series, first 2 rows

On DataFrames, [] refers to columns labels:

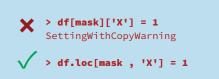
df['X'] Series
df[['X', 'Y']] DataFrame

df['new_or_old_col'] = series_or_array

EXCEPT! with a slice or mask.

df[:2] DataFrame, first 2 rows
df[mask] DataFrame, rows where mask is
True

NEVER CHAIN BRACKETS! — —



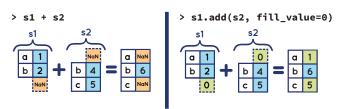
Computation with Series and DataFrames





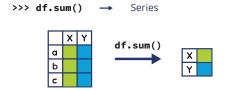
Pandas objects do not behave exactly like Numpy arrays. They follow three main rules (see on the right). Aligning objects on the index (or columns) before calculations might be the most important difference. There are built-in methods for most common statistical operations, such as mean or sum, and they apply across one-dimension at a time. To apply custom functions, use one of three methods to do tablewise (pipe), row or column-wise (apply) or elementwise (applymap) operations.

Rule 1: Alignment First



Use add, sub, mul, div, to set fill value.

Rule 3: Reduction Operations



Operates across rows by default (axis=0, or axis='rows').

Operate across columns with axis=1 or axis='columns'.

count Number of non-null observations

sum: Sum of values

mean: Mean of values

mad: Mean absolute deviation

median: Arithmetic median of values

min: Minimum

max: Maximum

mode: Mode

prod: Product of values

std: Bessel-corrected sample standard deviation

var: Unbiased variance

sem: Standard error of the mean

skew: Sample skewness (3rd moment)

kurt: Sample kurtosis

(4th moment)

quantile: Sample quantile

(Value at %)

value_counts: Count of unique

values

The 3 Rules of Binary Operations

Rule 1:

Operations between multiple Pandas objects implement auto-alignment based on index first.

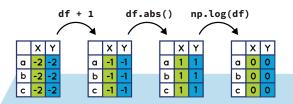
Rule 2

Mathematical operators (+ - * / exp, log, ...) apply element by element, on the values.

Rula 3

Reduction operations (mean, std, skew, kurt, sum, prod, ...) are applied column by column by default.

Rule 2: Element-By-Element Mathematical Operations



Apply a Function to Each Value

Apply a function to each value in a Series or DataFrame

s.apply(value_to_value) → Series
df.applymap(value_to_value) → DataFrame

Apply a Function to Each Series

Apply **series_to_*** function to every column by default (across rows):

df.apply(series_to_series) → DataFrame
df.apply(series_to_value) → Series

To apply the function to every row (across columns), set axis=1:

df.apply(series_to_series, axis=1)

Apply a Function to a DataFrame

Apply a function that receives a DataFrame and returns a DataFrame, a Series, or a single value:

What Happens with Missing Values?

Missing values are represented by NaN (not a number) or NaT (not a time).

- They propagate in operations across Pandas objects (1 + NaN \rightarrow NaN).
- They are ignored in a "sensible" way in computations, they equal 0 in sum, they're ignored in mean, etc.
- They stay NaN with mathematical operations $(np.log(NaN) \rightarrow NaN)$.

Plotting with Pandas Series and DataFrames

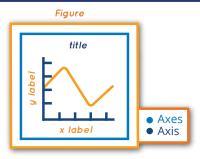




Pandas uses Matplotlib to generate figures. Once a figure is generated with Pandas, all of Matplotlib's functions can be used to modify the title, labels, legend, etc. In a Jupyter notebook, all plotting calls for a given plot should be in the same cell.

Parts of a Figure

An Axes object is what we think of as a "plot". It has a title and two Axis objects that define data limits. Each Axis can have a label. There can be multiple Axes objects in a Figure.



Setup

Import packages:

- > import pandas as pd
- > import matplotlib.pyplot as plt

Execute this at IPython prompt to display figures in new windows:

> %matplotlib

Use this in Jupyter notebooks to display static images inline:

> %matplotlib inline

Use this in Jupyter notebooks to display zoomable images inline:

> %matplotlib notebook

Plotting with Pandas Objects



With a Series, Pandas plots values against the index:

> ax = s.plot()

Dataframe

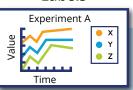


With a DataFrame, Pandas creates one line per column:

> ax = df.plot()

When plotting the results of complex manipulations with groupby, it's often useful to stack/unstack the resulting DataFrame to fit the one-line-per-column assumption (see Data Structures cheatsheet).

Labels



Use Matplotlib to override or add annotations:

- > ax.set_xlabel('Time')
- > ax.set_ylabel('Value')
- > ax.set_title('Experiment A')

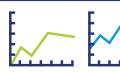
Pass labels if you want to override the column names and set the legend location:

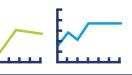
> ax.legend(labels, loc='best')

Useful Arguments to plot



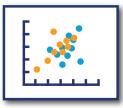






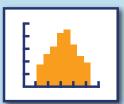
- subplots=True: one subplot per column, instead of one line
- figsize: set figure size, in inches
- x and y: plot one column against another

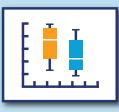
Kinds of Plots





df.plot.bar()







df.plot.box()

df.plot.hist()





Use a Datetime index for easy time-based indexing and slicing, as well as for powerful resampling and data alignment.

Pandas makes a distinction between timestamps, called **Datetime** objects, and time spans, called **Period** objects.

Converting Objects to Time Objects

Convert different types, for example strings, lists, or arrays to Datetime with:

> pd.to_datetime(value)

Convert timestamps to time spans: set period "duration" with frequency offset (see below).

> date_obj.to_period(freq=freq_offset)

Creating Ranges of Timestamps

Specify either a start or end date, or both. Set number of "steps" with **periods**. Set "step size" with **freq**; see "Frequency offsets" for acceptable values. Specify time zones with **tz**.

Frequency Offsets

Used by date_range, period_range and resample:

• B: Business day

· D: Calendar day

• W: Weekly

• M: Month end

MS: Month start

• BM: Business month end

• Q: Quarter end

For more:

• A: Year end

· AS: Year start

• H: Hourly

• T, min: Minutely

S: Secondly

• L, ms: Milliseconds

• U, us: Microseconds

• N: Nanoseconds

Lookup "Pandas Offset Aliases" or check out pandas.tseries.offsets, and pandas.tseries.holiday modules.

Timestamps vs Periods

Timestamps



Periods



Save Yourself Some Pain: Use ISO 8601 Format

When entering dates, to be consistent and to lower the risk of error or confusion, use ISO format YYYY-MM-DD:

>>> pd.to_datetime('12/01/2000') # 1st December

Timestamp('2000-12-01 00:00:00')

>>> pd.to_datetime('13/01/2000') # 13th January!

Timestamp('2000-01-13 00:00:00')

>>> pd.to_datetime('2000-01-13') # 13th January

Timestamp('2000-01-13 00:00:00')

Creating Ranges or Periods

Resampling

> s_df.resample(freq_offset).mean()

resample returns a groupby-like object that must be aggregated with **mean**, **sum**, **std**, **apply**, etc. (See also the Split-Apply-Combine cheat sheet.)

Vectorized String Operations

Pandas implements vectorized string operations named after Python's string methods. Access them through the **str** attribute of string Series

Some String Methods

> s.str.lower() > s.str.strip()
> s.str.isupper() > s.str.normalize()

> s.str.len() and more...

True if regular expression pattern or string in Series:
> s.str.contains(str_or_pattern)

Splitting and Replacing

Access an element of each list with get: > s.str.split(char).str.get(1)

Return a DataFrame instead of a list:
> s.str.split(expand=True)

Find and replace with string or regular expressions:

- > s.str.replace(str_or_regex, new)
- > s.str.extract(regex)
- > s.str.findall(regex)

ENTHOUGH

Combining DataFrames





Tools for combining Series and DataFrames together, with SQL-type joins and concatenation. Use join if merging on indices, otherwise use merge.

Merge on Column Values

> pd.merge(left, right, how='inner', on='id')
Ignores index, unless on=None. See value of how below.
Use on if merging on same column in both DataFrames, otherwise use left_on, right_on.

Merge Types: The how Keyword

Concatenating DataFrames

> pd.concat(df_list)

"Stacks" DataFrames on top of each other.

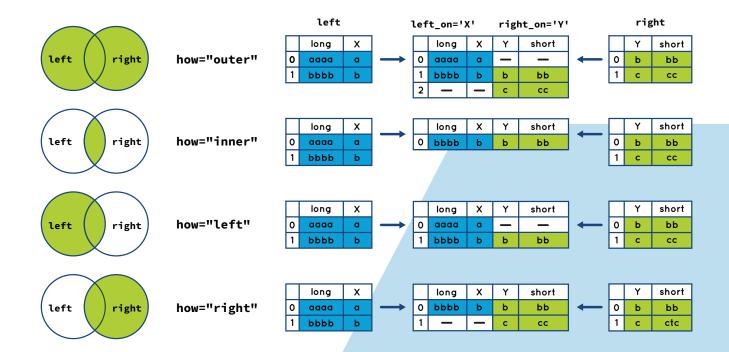
Set $ignore_index=True$, to replace index with RangeIndex.

Note: Faster than repeated df.append(other_df).

Join on Index

> df.join(other)

Merge DataFrames on indexes. Set on=columns to join on index of other and on columns of df. join uses pd.merge under the covers.



Cleaning Data with Missing Values

Pandas represents missing values as **NaN** (Not a Number). It comes from Numpy and is of type **float64**. Pandas has many methods to find and replace missing values.

Find Missing Values

> s_df.isnull() or > pd.isnull(obj)
> s_df.notnull() or > pd.notnull(obj)

ENTHOUGHT

Replacing Missing Values

s_df.loc[s_df.isnull()] = 0 Use mask to replace NaN

s_df.interpolate(method='linear')
Interpolate using different methods

s_df.fillna(method='ffill') Fill forward (last valid value)

s_df.fillna(method='bfill') Or backward (next valid value)

s_df.dropna(how='any')
Drop rows if any value is NaN

s_df.dropna(how='all')
Drop rows if all values are NaN

s_df.dropna(how='all', axis=1) Drop across columns instead of rows

Split / Apply / Combine with DataFrames





- 1. Split the data based on some criteria.
- 2. Apply a function to each group to aggregate, transform, or filter
- 3. Combine the results.

The apply and combine steps are typically done together in Pandas.

Split: Group By

Group by a single column:

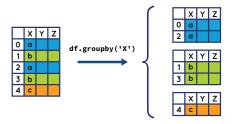
> g = df.groupby(col_name)

Grouping with list of column names creates DataFrame with MultiIndex. (see "Reshaping DataFrames and Pivot Tables" cheatsheet):

> g = df.groupby(list_col_names)

Pass a function to group based on the index:

> g = df.groupby(function)



Apply/Combine: General Tool: apply

More general than **agg**, **transform**, and **filter**. Can aggregate, transform or filter. The resulting dimensions can change, for example:

> g.apply(lambda x: x.describe())

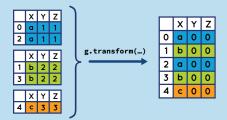
Apply/Combine: Transformation

The shape and the index do not change.

> g.transform(df_to_df)

Example, normalization:

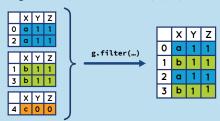
- > def normalize(grp):
- . return (grp grp.mean()) / grp.var()
- > g.transform(normalize)



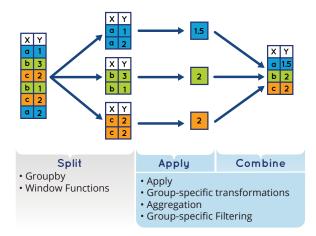
Apply/Combine: Filtering

Returns a group only if condition is true.

> g.filter(lambda x: len(x)>1)



Split/Apply/Combine



Split: What's a GroupBy Object?

It keeps track of which rows are part of which group.

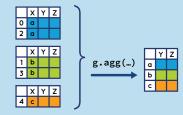
> g.groups → Dictionary, where keys are group names, and values are indices of rows in a given group. It is iterable:

> for group, sub_df in g:

Apply/Combine: Aggregation

Perform computations on each group. The shape changes; the categories in the grouping columns become the index. Can use built-in aggregation methods: mean, sum, size, count, std, var, sem, describe, first, last, nth, min, max, for example:

- > g.mean()
- ... or aggregate using custom function:
- > g.agg(series_to_value)
- ... or aggregate with multiple functions at once:
- > g.agg([s_to_v1, s_to_v2])
- ... or use different functions on different columns.
- > g.agg({'Y': s_to_v1, 'Z': s_to_v2})



Other Groupby-Like Operations: Window Functions

- resample, rolling, and ewm (exponential weighted function) methods behave like GroupBy objects. They keep track of which row is in which "group". Results must be aggregated with sum, mean, count, etc. (see Aggregation).
- resample is often used before rolling, expanding, and ewm when using a DateTime index.

Reshaping DataFrames and Pivot Tables





Tools for reshaping **DataFrames** from the wide to the long format and back. The long format can be tidy, which means that "each variable is a column, each observation is a row". Tidy data is easier to filter, aggregate, transform, sort, and pivot. Reshaping operations often produce multi-level indices or columns, which can be sliced and indexed.

Hadley Wickham (2014) "Tidy Data", http://dx.doi.org/10.18637/iss.v059.i10

MultiIndex: A Multi-Level Hierarchical Index

Often created as a result of:

- > df.groupby(list_of_columns)
- > df.set_index(list_of_columns)

Contiguous labels are *displayed* together but apply to each row. The concept is similar to multi-level columns.

A **MultiIndex** allows indexing and slicing one or multiple levels at once. Using the *Long* example from the right:

long.loc[1900] All 1900 rows
long.loc[(1900, 'March')] value 2
long.xs('March', level='Month') All March rows

Simpler than using boolean indexing, for example:

> long[long.Month == 'March']

Long to Wide Format and Back with **stack()** and **unstack()**

Pivot **column** level **to index**, i.e. "stacking the columns" (wide to long):

> df.stack()

Pivot **index** level **to columns**, "unstack the columns" (long to wide):

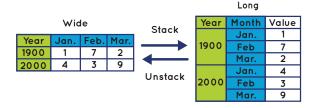
> df.unstack()

If multiple indices or column levels, use level number or name to **stack/unstack**:

> df.unstack(1) or > df.unstack('Month')

A common use case for unstacking, plotting group data vs index after groupby:

> (df.groupby(['A', 'B])['relevant'].mean()
 .unstack().plot())



Pivot Tables

Omitting index, columns, or values will use all remaining columns of df. You can "pivot" a table manually using **groupby**, **stack** and **unstack**.

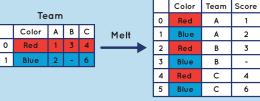
			ndex	Columns						
0	Recently updated	Number of stations	Continent code		Continent code	AN	EU			
1	FALSE	1	EU	,	Recently updated					
2	FALSE	1	EU		FALSE	1	3			
3	FALSE	1	EU		TRUE	2	1			
4	TRUE	1	EU	nd ndvak	+-h1-/df					
5	FALSE	1	AN	in	<pre>pd.pivot_table(df,</pre>					
6	TRUE	1	AN							
7	TRUE	1	AN	ag	aggfunc=np.sum)					

From Wide to Long with melt

Specify which columns are identifiers (**id_vars**, values will be repeated for each row) and which are "measured variables" (**value_vars**, will become values in *variable* column.

All remaining columns by default).

pd.melt(df, id_vars=id_cols, value_vars=value_columns)





T T Z

df.pivot() vs pd.pivot_table

df.pivot()
Does not deal with repeated values in

index. It's a declarative form of **stack**

and unstack.