**CHAPTER** 

**TWO** 

## **USER GUIDE**

The User Guide covers all of pandas by topic area. Each of the subsections introduces a topic (such as "working with missing data"), and discusses how pandas approaches the problem, with many examples throughout.

Users brand-new to pandas should start with 10 minutes to pandas.

For a high level summary of the pandas fundamentals, see Intro to data structures and Essential basic functionality.

Further information on any specific method can be obtained in the API reference.

# 2.1 10 minutes to pandas

This is a short introduction to pandas, geared mainly for new users. You can see more complex recipes in the *Cookbook*. Customarily, we import as follows:

```
In [1]: import numpy as np
In [2]: import pandas as pd
```

# 2.1.1 Object creation

See the Data Structure Intro section.

Creating a Series by passing a list of values, letting pandas create a default integer index:

```
In [3]: s = pd.Series([1, 3, 5, np.nan, 6, 8])
In [4]: s
Out[4]:
0     1.0
1     3.0
2     5.0
3     NaN
4     6.0
5     8.0
dtype: float64
```

Creating a DataFrame by passing a NumPy array, with a datetime index and labeled columns:

```
In [5]: dates = pd.date_range("20130101", periods=6)
In [6]: dates
Out[6]:
DatetimeIndex(['2013-01-01', '2013-01-02', '2013-01-03', '2013-01-04',
               '2013-01-05', '2013-01-06'],
              dtype='datetime64[ns]', freq='D')
In [7]: df = pd.DataFrame(np.random.randn(6, 4), index=dates, columns=list("ABCD"))
In [8]: df
Out[8]:
                   Α
                            В
                                      C
2013-01-01 0.469112 -0.282863 -1.509059 -1.135632
2013-01-02 1.212112 -0.173215 0.119209 -1.044236
2013-01-03 -0.861849 -2.104569 -0.494929 1.071804
2013-01-04 0.721555 -0.706771 -1.039575 0.271860
2013-01-05 -0.424972 0.567020 0.276232 -1.087401
2013-01-06 -0.673690 0.113648 -1.478427 0.524988
```

Creating a *DataFrame* by passing a dict of objects that can be converted to series-like.

```
In [9]: df2 = pd.DataFrame(
          {
   ...:
               "A": 1.0,
   ....
               "B": pd.Timestamp("20130102"),
   . . . . .
               "C": pd.Series(1, index=list(range(4)), dtype="float32"),
   . . . . . .
               "D": np.array([3] * 4, dtype="int32"),
               "E": pd.Categorical(["test", "train", "test", "train"]),
   . . . . .
               "F": "foo",
   ...:
           }
   ...: )
   ...:
In [10]: df2
Out[10]:
    Α
                  C D
                              Ε
                                   F
               В
0 1.0 2013-01-02 1.0 3 test foo
1 1.0 2013-01-02 1.0 3 train foo
 1.0 2013-01-02 1.0 3
                           test
                                 foo
3 1.0 2013-01-02 1.0 3 train foo
```

The columns of the resulting *DataFrame* have different *dtypes*.

```
In [11]: df2.dtypes
Out[11]:
A         float64
B         datetime64[ns]
C         float32
D         int32
E         category
F         object
dtype: object
```

If you're using IPython, tab completion for column names (as well as public attributes) is automatically enabled. Here's a subset of the attributes that will be completed:

```
In [12]: df2.<TAB> # noga: E225, E999
df2.A
                       df2.bool
df2.abs
                       df2.boxplot
df2.add
                       df2.C
df2.add_prefix
                       df2.clip
df2.add_suffix
                       df2.columns
df2.align
                       df2.copy
df2.all
                       df2.count
df2.any
                       df2.combine
df2.append
                       df2.D
df2.apply
                       df2.describe
df2.applymap
                       df2.diff
df2.B
                       df2.duplicated
```

As you can see, the columns A, B, C, and D are automatically tab completed. E and F are there as well; the rest of the attributes have been truncated for brevity.

# 2.1.2 Viewing data

See the Basics section.

Here is how to view the top and bottom rows of the frame:

```
In [13]: df.head()
Out[13]:
                      В
                              C
2013-01-02 1.212112 -0.173215 0.119209 -1.044236
2013-01-03 -0.861849 -2.104569 -0.494929 1.071804
2013-01-04 0.721555 -0.706771 -1.039575 0.271860
2013-01-05 -0.424972 0.567020 0.276232 -1.087401
In [14]: df.tail(3)
Out[14]:
              Α
                      В
                              C
2013-01-05 -0.424972 0.567020 0.276232 -1.087401
2013-01-06 -0.673690 0.113648 -1.478427 0.524988
```

Display the index, columns:

DataFrame.to\_numpy() gives a NumPy representation of the underlying data. Note that this can be an expensive

operation when your *DataFrame* has columns with different data types, which comes down to a fundamental difference between pandas and NumPy: **NumPy arrays have one dtype for the entire array, while pandas DataFrames have one dtype per column**. When you call *DataFrame.to\_numpy()*, pandas will find the NumPy dtype that can hold *all* of the dtypes in the DataFrame. This may end up being object, which requires casting every value to a Python object.

For df, our DataFrame of all floating-point values, DataFrame.to\_numpy() is fast and doesn't require copying data.

For df2, the DataFrame with multiple dtypes, DataFrame.to\_numpy() is relatively expensive.

```
In [18]: df2.to_numpy()
Out[18]:
array([[1.0, Timestamp('2013-01-02 00:00:00'), 1.0, 3, 'test', 'foo'],
       [1.0, Timestamp('2013-01-02 00:00:00'), 1.0, 3, 'train', 'foo'],
       [1.0, Timestamp('2013-01-02 00:00:00'), 1.0, 3, 'test', 'foo'],
       [1.0, Timestamp('2013-01-02 00:00:00'), 1.0, 3, 'train', 'foo']],
       dtype=object)
```

**Note:** DataFrame.to\_numpy() does not include the index or column labels in the output.

describe() shows a quick statistic summary of your data:

```
In [19]: df.describe()
Out[19]:
                     R
                              C
                                       D
            Α
count 6.000000 6.000000 6.000000 6.000000
      0.073711 -0.431125 -0.687758 -0.233103
mean
      0.843157 0.922818 0.779887 0.973118
     -0.861849 -2.104569 -1.509059 -1.135632
min
25%
     -0.611510 -0.600794 -1.368714 -1.076610
50%
      0.022070 - 0.228039 - 0.767252 - 0.386188
75%
      max
     1.212112 0.567020 0.276232 1.071804
```

Transposing your data:

```
In [20]: df.T
Out[20]:
  2013-01-01 2013-01-02 2013-01-03
                                     2013-01-04 2013-01-05 2013-01-06
               1.212112
    0.469112
                         -0.861849
                                      0.721555
                                                -0.424972
                                                            -0.673690
В
   -0.282863
              -0.173215
                         -2.104569
                                     -0.706771
                                                  0.567020
                                                             0.113648
C
               0.119209
   -1.509059
                         -0.494929
                                     -1.039575
                                                  0.276232
                                                           -1.478427
   -1.135632
             -1.044236
                                     0.271860
                                                -1.087401
                         1.071804
                                                             0.524988
```

Sorting by an axis:

Sorting by values:

```
In [22]: df.sort_values(by="B")
Out[22]:

A B C D

2013-01-03 -0.861849 -2.104569 -0.494929 1.071804
2013-01-04 0.721555 -0.706771 -1.039575 0.271860
2013-01-01 0.469112 -0.282863 -1.509059 -1.135632
2013-01-02 1.212112 -0.173215 0.119209 -1.044236
2013-01-06 -0.673690 0.113648 -1.478427 0.524988
2013-01-05 -0.424972 0.567020 0.276232 -1.087401
```

#### 2.1.3 Selection

**Note:** While standard Python / NumPy expressions for selecting and setting are intuitive and come in handy for interactive work, for production code, we recommend the optimized pandas data access methods, .at, .iat, .loc and .iloc.

See the indexing documentation Indexing and Selecting Data and MultiIndex / Advanced Indexing.

#### Getting

Selecting a single column, which yields a *Series*, equivalent to df.A:

```
In [23]: df["A"]
Out[23]:
2013-01-01     0.469112
2013-01-02     1.212112
2013-01-03     -0.861849
2013-01-04     0.721555
2013-01-05     -0.424972
2013-01-06     -0.673690
Freq: D, Name: A, dtype: float64
```

Selecting via [], which slices the rows.

```
In [24]: df[0:3]
Out[24]:

A B C D
2013-01-01 0.469112 -0.282863 -1.509059 -1.135632
```

### Selection by label

See more in Selection by Label.

For getting a cross section using a label:

```
In [26]: df.loc[dates[0]]
Out[26]:
A     0.469112
B     -0.282863
C     -1.509059
D     -1.135632
Name: 2013-01-01 00:00:00, dtype: float64
```

Selecting on a multi-axis by label:

```
In [27]: df.loc[:, ["A", "B"]]
Out[27]:

A B

2013-01-01 0.469112 -0.282863
2013-01-02 1.212112 -0.173215
2013-01-03 -0.861849 -2.104569
2013-01-04 0.721555 -0.706771
2013-01-05 -0.424972 0.567020
2013-01-06 -0.673690 0.113648
```

Showing label slicing, both endpoints are included:

```
In [28]: df.loc["20130102":"20130104", ["A", "B"]]
Out[28]:

A
B
2013-01-02 1.212112 -0.173215
2013-01-03 -0.861849 -2.104569
2013-01-04 0.721555 -0.706771
```

Reduction in the dimensions of the returned object:

```
In [29]: df.loc["20130102", ["A", "B"]]
Out[29]:
A    1.212112
B    -0.173215
Name: 2013-01-02 00:00:00, dtype: float64
```

For getting a scalar value:

```
In [30]: df.loc[dates[0], "A"]
Out[30]: 0.4691122999071863
```

For getting fast access to a scalar (equivalent to the prior method):

```
In [31]: df.at[dates[0], "A"]
Out[31]: 0.4691122999071863
```

### Selection by position

See more in Selection by Position.

Select via the position of the passed integers:

```
Im [32]: df.iloc[3]
Out[32]:
A    0.721555
B    -0.706771
C    -1.039575
D    0.271860
Name: 2013-01-04 00:00:00, dtype: float64
```

By integer slices, acting similar to NumPy/Python:

```
In [33]: df.iloc[3:5, 0:2]
Out[33]:

A
B
2013-01-04 0.721555 -0.706771
2013-01-05 -0.424972 0.567020
```

By lists of integer position locations, similar to the NumPy/Python style:

```
In [34]: df.iloc[[1, 2, 4], [0, 2]]
Out[34]:

A C
2013-01-02 1.212112 0.119209
2013-01-03 -0.861849 -0.494929
2013-01-05 -0.424972 0.276232
```

For slicing rows explicitly:

For slicing columns explicitly:

```
2013-01-01 -0.282863 -1.509059

2013-01-02 -0.173215 0.119209

2013-01-03 -2.104569 -0.494929

2013-01-04 -0.706771 -1.039575

2013-01-05 0.567020 0.276232

2013-01-06 0.113648 -1.478427
```

For getting a value explicitly:

```
In [37]: df.iloc[1, 1]
Out[37]: -0.17321464905330858
```

For getting fast access to a scalar (equivalent to the prior method):

```
In [38]: df.iat[1, 1]
Out[38]: -0.17321464905330858
```

## **Boolean indexing**

Using a single column's values to select data.

```
In [39]: df[df["A"] > 0]
Out[39]:

A B C D

2013-01-01 0.469112 -0.282863 -1.509059 -1.135632
2013-01-02 1.212112 -0.173215 0.119209 -1.044236
2013-01-04 0.721555 -0.706771 -1.039575 0.271860
```

Selecting values from a DataFrame where a boolean condition is met.

```
In [40]: df[df > 0]
Out[40]:
                                     C
                           В
                                              D
                  Α
2013-01-01 0.469112
                         NaN
                                   NaN
                                             NaN
2013-01-02 1.212112
                         NaN 0.119209
                                            NaN
2013-01-03
                NaN
                         NaN
                                   NaN 1.071804
2013-01-04 0.721555
                         NaN
                                   NaN 0.271860
2013-01-05
                NaN 0.567020 0.276232
2013-01-06
                NaN 0.113648
                                   NaN 0.524988
```

Using the *isin()* method for filtering:

#### Setting

Setting a new column automatically aligns the data by the indexes.

```
In [45]: s1 = pd.Series([1, 2, 3, 4, 5, 6], index=pd.date_range("20130102", periods=6))

In [46]: s1
Out[46]:
2013-01-02    1
2013-01-03    2
2013-01-04    3
2013-01-05    4
2013-01-06    5
2013-01-07    6
Freq: D, dtype: int64

In [47]: df["F"] = s1
```

Setting values by label:

```
In [48]: df.at[dates[0], "A"] = 0
```

Setting values by position:

```
In [49]: df.iat[0, 1] = 0
```

Setting by assigning with a NumPy array:

```
In [50]: df.loc[:, "D"] = np.array([5] * len(df))
```

The result of the prior setting operations.

```
In [51]: df
Out[51]:

A B C D F

2013-01-01 0.000000 0.000000 -1.509059 5 NaN
2013-01-02 1.212112 -0.173215 0.119209 5 1.0
2013-01-03 -0.861849 -2.104569 -0.494929 5 2.0
2013-01-04 0.721555 -0.706771 -1.039575 5 3.0
2013-01-05 -0.424972 0.567020 0.276232 5 4.0
2013-01-06 -0.673690 0.113648 -1.478427 5 5.0
```

A where operation with setting.

### 2.1.4 Missing data

pandas primarily uses the value np.nan to represent missing data. It is by default not included in computations. See the *Missing Data section*.

Reindexing allows you to change/add/delete the index on a specified axis. This returns a copy of the data.

To drop any rows that have missing data.

```
In [58]: df1.dropna(how="any")
Out[58]:

A B C D F E
2013-01-02 1.212112 -0.173215 0.119209 5 1.0 1.0
```

Filling missing data.

```
In [59]: df1.fillna(value=5)
Out[59]:

A B C D F E

2013-01-01 0.000000 0.0000000 -1.509059 5 5.0 1.0
2013-01-02 1.212112 -0.173215 0.119209 5 1.0 1.0
2013-01-03 -0.861849 -2.104569 -0.494929 5 2.0 5.0
2013-01-04 0.721555 -0.706771 -1.039575 5 3.0 5.0
```

To get the boolean mask where values are nan.

## 2.1.5 Operations

See the Basic section on Binary Ops.

#### **Stats**

Operations in general exclude missing data.

Performing a descriptive statistic:

```
In [61]: df.mean()
Out[61]:
A    -0.004474
B    -0.383981
C    -0.687758
D    5.000000
F    3.000000
dtype: float64
```

Same operation on the other axis:

```
In [62]: df.mean(1)
Out[62]:
2013-01-01     0.872735
2013-01-02     1.431621
2013-01-03     0.707731
2013-01-04     1.395042
2013-01-05     1.883656
2013-01-06     1.592306
Freq: D, dtype: float64
```

Operating with objects that have different dimensionality and need alignment. In addition, pandas automatically broadcasts along the specified dimension.

```
In [63]: s = pd.Series([1, 3, 5, np.nan, 6, 8], index=dates).shift(2)

In [64]: s
Out[64]:
2013-01-01     NaN
2013-01-02     NaN
2013-01-03     1.0
2013-01-04     3.0
2013-01-05     5.0
2013-01-06     NaN
```

```
Freq: D, dtype: float64
In [65]: df.sub(s, axis="index")
Out[65]:
                  Α
                            В
                                      C
                                           D
                                                F
2013-01-01
                NaN
                          NaN
                                    NaN
                                         NaN
                                              NaN
2013-01-02
                NaN
                          NaN
                                    NaN
                                         NaN
                                              NaN
2013-01-03 -1.861849 -3.104569 -1.494929 4.0 1.0
2013-01-04 -2.278445 -3.706771 -4.039575 2.0 0.0
2013-01-05 -5.424972 -4.432980 -4.723768 0.0 -1.0
2013-01-06
                NaN
                          NaN
                                    Nan Nan Nan
```

#### **Apply**

Applying functions to the data:

```
In [66]: df.apply(np.cumsum)
Out[66]:
                            В
                                      C
                                          D
                                                F
                   Α
2013-01-01 0.000000 0.000000 -1.509059
                                          5
                                              NaN
2013-01-02 1.212112 -0.173215 -1.389850 10
                                              1.0
2013-01-03  0.350263 -2.277784 -1.884779  15
                                              3.0
2013-01-04 1.071818 -2.984555 -2.924354 20
                                              6.0
2013-01-05 0.646846 -2.417535 -2.648122 25
                                             10.0
2013-01-06 -0.026844 -2.303886 -4.126549 30 15.0
In [67]: df.apply(lambda x: x.max() - x.min())
Out[67]:
     2.073961
Α
В
     2.671590
C
     1.785291
    0.000000
    4.000000
dtype: float64
```

#### Histogramming

See more at Histogramming and Discretization.

```
In [68]: s = pd.Series(np.random.randint(0, 7, size=10))
In [69]: s
Out[69]:
0     4
1     2
2     1
3     2
4     6
5     4
6     4
```

```
7   6
8   4
9   4
dtype: int64

In [70]: s.value_counts()
Out[70]:
4   5
2   2
6   2
1   1
dtype: int64
```

### **String Methods**

Series is equipped with a set of string processing methods in the str attribute that make it easy to operate on each element of the array, as in the code snippet below. Note that pattern-matching in str generally uses regular expressions by default (and in some cases always uses them). See more at *Vectorized String Methods*.

```
In [71]: s = pd.Series(["A", "B", "C", "Aaba", "Baca", np.nan, "CABA", "dog", "cat"])
In [72]: s.str.lower()
Out[72]:
        a
1
        b
2
        C
3
     aaba
4
     baca
5
      NaN
6
     caba
7
      dog
      cat
dtype: object
```

### **2.1.6 Merge**

#### Concat

pandas provides various facilities for easily combining together Series and DataFrame objects with various kinds of set logic for the indexes and relational algebra functionality in the case of join / merge-type operations.

See the *Merging section*.

Concatenating pandas objects together with concat():

```
1.637550 -1.217659 -0.291519 -1.745505
2 -0.263952 0.991460 -0.919069 0.266046
3 -0.709661 1.669052 1.037882 -1.705775
4 -0.919854 -0.042379 1.247642 -0.009920
5 0.290213 0.495767 0.362949 1.548106
6 -1.131345 -0.089329 0.337863 -0.945867
7 -0.932132 1.956030 0.017587 -0.016692
8 -0.575247 0.254161 -1.143704 0.215897
9 1.193555 -0.077118 -0.408530 -0.862495
# break it into pieces
In [75]: pieces = [df[:3], df[3:7], df[7:]]
In [76]: pd.concat(pieces)
Out[76]:
0 -0.548702 1.467327 -1.015962 -0.483075
1 1.637550 -1.217659 -0.291519 -1.745505
2 -0.263952 0.991460 -0.919069 0.266046
3 -0.709661 1.669052 1.037882 -1.705775
4 -0.919854 -0.042379 1.247642 -0.009920
5 0.290213 0.495767 0.362949 1.548106
6 -1.131345 -0.089329 0.337863 -0.945867
7 -0.932132 1.956030 0.017587 -0.016692
8 -0.575247 0.254161 -1.143704 0.215897
9 1.193555 -0.077118 -0.408530 -0.862495
```

**Note:** Adding a column to a *DataFrame* is relatively fast. However, adding a row requires a copy, and may be expensive. We recommend passing a pre-built list of records to the *DataFrame* constructor instead of building a *DataFrame* by iteratively appending records to it. See *Appending to dataframe* for more.

#### Join

SQL style merges. See the Database style joining section.

```
In [77]: left = pd.DataFrame({"key": ["foo", "foo"], "lval": [1, 2]})
In [78]: right = pd.DataFrame({"key": ["foo", "foo"], "rval": [4, 5]})

In [79]: left
Out[79]:
    key lval
0 foo 1
1 foo 2

In [80]: right
Out[80]:
    key rval
0 foo 4
```

```
foo
           5
In [81]: pd.merge(left, right, on="key")
Out[81]:
  key lval rval
  foo
           1
1
  foo
           1
                 5
  foo
           2
                 4
3
  foo
```

Another example that can be given is:

```
In [82]: left = pd.DataFrame({"key": ["foo", "bar"], "lval": [1, 2]})
In [83]: right = pd.DataFrame({"key": ["foo", "bar"], "rval": [4, 5]})
In [84]: left
Out[84]:
  key lval
  foo
           1
1 bar
           2
In [85]: right
Out[85]:
  key rval
  foo
          4
1 bar
           5
In [86]: pd.merge(left, right, on="key")
Out[86]:
  key lval rval
  foo
          1
          2
  bar
```

### 2.1.7 Grouping

By "group by" we are referring to a process involving one or more of the following steps:

- Splitting the data into groups based on some criteria
- Applying a function to each group independently
- Combining the results into a data structure

See the *Grouping section*.

```
....: )
   . . . . :
In [88]: df
Out[88]:
            В
                     C
                               D
  foo
         one 1.346061 -1.577585
  bar
         one
              1.511763 0.396823
             1.627081 -0.105381
  foo
         two
  bar
       three -0.990582 -0.532532
         two -0.441652 1.453749
  foo
  bar
         two
             1.211526 1.208843
  foo
         one 0.268520 -0.080952
  foo three 0.024580 -0.264610
```

Grouping and then applying the *sum()* function to the resulting groups.

Grouping by multiple columns forms a hierarchical index, and again we can apply the sum() function.

## 2.1.8 Reshaping

See the sections on *Hierarchical Indexing* and *Reshaping*.

#### **Stack**

```
....: )
   . . . . :
In [92]: index = pd.MultiIndex.from_tuples(tuples, names=["first", "second"])
In [93]: df = pd.DataFrame(np.random.randn(8, 2), index=index, columns=["A", "B"])
In [94]: df2 = df[:4]
In [95]: df2
Out[95]:
                     Α
                               В
first second
             -0.727965 -0.589346
      one
              0.339969 -0.693205
      two
baz
             -0.339355 0.593616
      one
      two
              0.884345 1.591431
```

The *stack()* method "compresses" a level in the DataFrame's columns.

```
In [96]: stacked = df2.stack()
In [97]: stacked
Out[97]:
first second
bar
       one
                   -0.727965
               Α
               В
                   -0.589346
                    0.339969
       two
               Α
               В
                   -0.693205
                   -0.339355
baz
       one
               Α
               В
                    0.593616
               Α
                    0.884345
       two
                    1.591431
               В
dtype: float64
```

With a "stacked" DataFrame or Series (having a MultiIndex as the index), the inverse operation of stack() is unstack(), which by default unstacks the last level:

```
In [98]: stacked.unstack()
Out[98]:
                     Α
                                В
first second
bar
             -0.727965 -0.589346
      one
      two
              0.339969 -0.693205
baz
      one
             -0.339355 0.593616
              0.884345 1.591431
      two
In [99]: stacked.unstack(1)
Out[99]:
second
              one
                        two.
first
     A -0.727965 0.339969
```

```
B -0.589346 -0.693205
     A -0.339355 0.884345
baz
     B 0.593616 1.591431
In [100]: stacked.unstack(0)
Out[100]:
first
              bar
                        haz
second
      A -0.727965 -0.339355
one
      B -0.589346 0.593616
      A 0.339969 0.884345
two
      B -0.693205 1.591431
```

#### **Pivot tables**

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See the section on *Pivot Tables*.

```
In [101]: df = pd.DataFrame(
   . . . . . . .
                  "A": ["one", "one", "two", "three"] * 3,
   . . . . . . .
                  "B": ["A", "B", "C"] * 4,
                 "C": ["foo", "foo", "foo", "bar", "bar", "bar"] * 2,
                 "D": np.random.randn(12),
                 "E": np.random.randn(12),
   . . . . . . .
             }
   . . . . . :
   . . . . . )
   . . . . . . .
In [102]: df
Out[102]:
       A B
                C
                         D
0
      one A foo -1.202872 0.047609
1
     one B foo -1.814470 -0.136473
2
     two C foo 1.018601 -0.561757
3
   three A bar -0.595447 -1.623033
4
     one B bar 1.395433 0.029399
5
     one C bar -0.392670 -0.542108
     two A foo 0.007207 0.282696
6
7
   three B foo 1.928123 -0.087302
8
     one C foo -0.055224 -1.575170
9
     one A bar 2.395985 1.771208
      two B bar 1.552825 0.816482
10
11 three C bar 0.166599 1.100230
```

We can produce pivot tables from this data very easily:

```
B 1.395433 -1.814470
     C -0.392670 -0.055224
three A -0.595447
                       NaN
             NaN 1.928123
     В
     C 0.166599
                       NaN
two
     Α
             NaN 0.007207
     В
       1.552825
                       NaN
     C
             NaN 1.018601
```

#### 2.1.9 Time series

pandas has simple, powerful, and efficient functionality for performing resampling operations during frequency conversion (e.g., converting secondly data into 5-minutely data). This is extremely common in, but not limited to, financial applications. See the *Time Series section*.

Time zone representation:

```
In [107]: rng = pd.date_range("3/6/2012 00:00", periods=5, freq="D")
In [108]: ts = pd.Series(np.random.randn(len(rng)), rng)
In [109]: ts
Out[109]:
2012-03-06
           1.857704
2012-03-07 -1.193545
2012-03-08
              0.677510
2012-03-09
            -0.153931
2012-03-10
              0.520091
Freq: D, dtype: float64
In [110]: ts_utc = ts.tz_localize("UTC")
In [111]: ts_utc
Out[111]:
2012-03-06 00:00:00+00:00
                            1.857704
2012-03-07 00:00:00+00:00
                          -1.193545
2012-03-08 00:00:00+00:00
                             0.677510
2012-03-09 00:00:00+00:00
                           -0.153931
2012-03-10 00:00:00+00:00
                             0.520091
Freq: D, dtype: float64
```

Converting to another time zone:

Converting between time span representations:

```
In [113]: rng = pd.date_range("1/1/2012", periods=5, freq="M")
In [114]: ts = pd.Series(np.random.randn(len(rng)), index=rng)
In [115]: ts
Out[115]:
2012-01-31
          -1.475051
2012-02-29 0.722570
2012-03-31 -0.322646
2012-04-30 -1.601631
2012-05-31
             0.778033
Freq: M, dtype: float64
In [116]: ps = ts.to_period()
In [117]: ps
Out[117]:
2012-01 -1.475051
2012-02 0.722570
2012-03 -0.322646
2012-04 -1.601631
2012-05
         0.778033
Freq: M, dtype: float64
In [118]: ps.to_timestamp()
Out[118]:
2012-01-01 -1.475051
2012-02-01 0.722570
2012-03-01 -0.322646
2012-04-01 -1.601631
2012-05-01
             0.778033
Freq: MS, dtype: float64
```

Converting between period and timestamp enables some convenient arithmetic functions to be used. In the following example, we convert a quarterly frequency with year ending in November to 9am of the end of the month following the quarter end:

```
In [119]: prng = pd.period_range("1990Q1", "2000Q4", freq="Q-NOV")
In [120]: ts = pd.Series(np.random.randn(len(prng)), prng)
In [121]: ts.index = (prng.asfreq("M", "e") + 1).asfreq("H", "s") + 9
```

```
In [122]: ts.head()
Out[122]:
1990-03-01 09:00   -0.289342
1990-06-01 09:00    0.233141
1990-09-01 09:00   -0.223540
1990-12-01 09:00    0.542054
1991-03-01 09:00   -0.688585
Freq: H, dtype: float64
```

## 2.1.10 Categoricals

pandas can include categorical data in a DataFrame. For full docs, see the categorical introduction and the API documentation.

Convert the raw grades to a categorical data type.

Rename the categories to more meaningful names (assigning to Series.cat.categories() is in place!).

```
In [126]: df["grade"].cat.categories = ["very good", "good", "very bad"]
```

Reorder the categories and simultaneously add the missing categories (methods under *Series.cat()* return a new *Series* by default).

```
good
very good
very good
very bad
Name: grade, dtype: category
Categories (5, object): ['very bad', 'bad', 'medium', 'good', 'very good']
```

Sorting is per order in the categories, not lexical order.

```
In [129]: df.sort_values(by="grade")
Out[129]:
  id raw_grade
                    grade
  6
            e very bad
   2
             b
                    good
   3
             b
                     good
0
   1
             a very good
3
   4
             a very good
4
   5
             a very good
```

Grouping by a categorical column also shows empty categories.

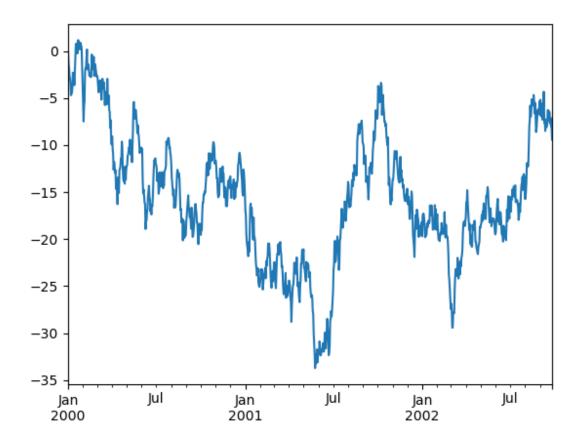
# 2.1.11 Plotting

See the *Plotting* docs.

We use the standard convention for referencing the matplotlib API:

```
In [131]: import matplotlib.pyplot as plt
In [132]: plt.close("all")
```

The close() method is used to close a figure window.



On a DataFrame, the <code>plot()</code> method is a convenience to plot all of the columns with labels:



## 2.1.12 Getting data in/out

### CSV

Writing to a csv file.

```
In [141]: df.to_csv("foo.csv")
```

Reading from a csv file.

```
In [142]: pd.read_csv("foo.csv")
Out[142]:
     Unnamed: 0
                                               C
     2000-01-01
0
                  0.350262
                             0.843315
                                        1.798556
                                                   0.782234
1
     2000-01-02 -0.586873
                             0.034907
                                        1.923792 -0.562651
2
     2000-01-03 -1.245477 -0.963406
                                        2.269575
                                                  -1.612566
3
     2000-01-04
                -0.252830
                           -0.498066
                                        3.176886
                                                  -1.275581
4
     2000-01-05
                                        2.768571
                -1.044057
                             0.118042
                                                   0.386039
995
    2002-09-22 -48.017654
                           31.474551
                                       69.146374 -47.541670
996
    2002-09-23 -47.207912
                            32.627390
                                       68.505254 -48.828331
997
     2002-09-24 -48.907133
                            31.990402
                                       67.310924 -49.391051
```

```
998 2002-09-25 -50.146062 33.716770 67.717434 -49.037577
999 2002-09-26 -49.724318 33.479952 68.108014 -48.822030
[1000 rows x 5 columns]
```

#### HDF5

Reading and writing to *HDFStores*.

Writing to a HDF5 Store.

```
In [143]: df.to_hdf("foo.h5", "df")
```

Reading from a HDF5 Store.

```
In [144]: pd.read_hdf("foo.h5", "df")
Out[144]:
                                        C
                                                   D
                   Α
                             В
2000-01-01
            0.350262
                       0.843315
                                1.798556
                                            0.782234
2000-01-02 -0.586873
                      0.034907 1.923792 -0.562651
2000-01-03 -1.245477 -0.963406 2.269575 -1.612566
2000-01-04 -0.252830 -0.498066
                                3.176886 -1.275581
2000-01-05 -1.044057
                       0.118042 2.768571
                                            0.386039
2002-09-22 -48.017654 31.474551 69.146374 -47.541670
2002-09-23 -47.207912 32.627390 68.505254 -48.828331
2002-09-24 -48.907133 31.990402 67.310924 -49.391051
2002-09-25 -50.146062 33.716770 67.717434 -49.037577
2002-09-26 -49.724318 33.479952 68.108014 -48.822030
[1000 rows x 4 columns]
```

#### **Excel**

Reading and writing to MS Excel.

Writing to an excel file.

```
In [145]: df.to_excel("foo.xlsx", sheet_name="Sheet1")
```

Reading from an excel file.

```
In [146]: pd.read_excel("foo.xlsx", "Sheet1", index_col=None, na_values=["NA"])
Out[146]:
                                              C
   Unnamed: 0
                                   В
   2000-01-01
                 0.350262
                            0.843315
                                       1.798556
                                                   0.782234
                                       1.923792
1
  2000-01-02 -0.586873
                            0.034907
                                                 -0.562651
   2000-01-03 -1.245477
                           -0.963406
                                       2.269575
                                                 -1.612566
3
   2000-01-04 -0.252830
                           -0.498066
                                       3.176886
                                                 -1.275581
4
   2000-01-05 -1.044057
                            0.118042
                                       2.768571
                                                   0.386039
           . . .
                                 . . .
                                             . . .
```

```
995 2002-09-22 -48.017654 31.474551 69.146374 -47.541670

996 2002-09-23 -47.207912 32.627390 68.505254 -48.828331

997 2002-09-24 -48.907133 31.990402 67.310924 -49.391051

998 2002-09-25 -50.146062 33.716770 67.717434 -49.037577

999 2002-09-26 -49.724318 33.479952 68.108014 -48.822030

[1000 rows x 5 columns]
```

### 2.1.13 Gotchas

If you are attempting to perform an operation you might see an exception like:

```
>>> if pd.Series([False, True, False]):
...    print("I was true")
Traceback
...
ValueError: The truth value of an array is ambiguous. Use a.empty, a.any() or a.all().
```

See *Comparisons* for an explanation and what to do.

See Gotchas as well.

### 2.2 Intro to data structures

We'll start with a quick, non-comprehensive overview of the fundamental data structures in pandas to get you started. The fundamental behavior about data types, indexing, and axis labeling / alignment apply across all of the objects. To get started, import NumPy and load pandas into your namespace:

```
In [1]: import numpy as np
In [2]: import pandas as pd
```

Here is a basic tenet to keep in mind: **data alignment is intrinsic**. The link between labels and data will not be broken unless done so explicitly by you.

We'll give a brief intro to the data structures, then consider all of the broad categories of functionality and methods in separate sections.

### 2.2.1 Series

*Series* is a one-dimensional labeled array capable of holding any data type (integers, strings, floating point numbers, Python objects, etc.). The axis labels are collectively referred to as the **index**. The basic method to create a Series is to call:

```
>>> s = pd.Series(data, index=index)
```

Here, data can be many different things:

- · a Python dict
- an ndarray