# pandas: powerful Python data analysis toolkit

Release 0.8.1

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PDF Version **Date**: November 08, 2012 **Version**: 0.8.1 **Binary Installers:** http://pypi.python.org/pypi/pandas **Source Repository:** http://github.com/pydata/pandas **Issues & Ideas:** https://github.com/pydata/pandas/issues

**Q&A Support:** http://stackoverflow.com/questions/tagged/pandas

**Developer Mailing List:** http://groups.google.com/group/pystatsmodels

pandas is a Python package providing fast, flexible, and expressive data structures designed to make working with "relational" or "labeled" data both easy and intuitive. It aims to be the fundamental high-level building block for doing practical, real world data analysis in Python. Additionally, it has the broader goal of becoming the most powerful and flexible open source data analysis / manipulation tool available in any language. It is already well on its way toward this goal.

pandas is well suited for many different kinds of data:

- Tabular data with heterogeneously-typed columns, as in an SQL table or Excel spreadsheet
- Ordered and unordered (not necessarily fixed-frequency) time series data.
- Arbitrary matrix data (homogeneously typed or heterogeneous) with row and column labels
- Any other form of observational / statistical data sets. The data actually need not be labeled at all to be placed into a pandas data structure

The two primary data structures of pandas, Series (1-dimensional) and DataFrame (2-dimensional), handle the vast majority of typical use cases in finance, statistics, social science, and many areas of engineering. For R users, DataFrame provides everything that R's data.frame provides and much more. pandas is built on top of NumPy and is intended to integrate well within a scientific computing environment with many other 3rd party libraries.

Here are just a few of the things that pandas does well:

- Easy handling of missing data (represented as NaN) in floating point as well as non-floating point data
- Size mutability: columns can be **inserted and deleted** from DataFrame and higher dimensional objects
- Automatic and explicit **data alignment**: objects can be explicitly aligned to a set of labels, or the user can simply ignore the labels and let *Series*, *DataFrame*, etc. automatically align the data for you in computations
- Powerful, flexible **group by** functionality to perform split-apply-combine operations on data sets, for both aggregating and transforming data
- Make it easy to convert ragged, differently-indexed data in other Python and NumPy data structures into DataFrame objects
- Intelligent label-based **slicing**, **fancy indexing**, and **subsetting** of large data sets
- Intuitive **merging** and **joining** data sets
- Flexible **reshaping** and pivoting of data sets
- Hierarchical labeling of axes (possible to have multiple labels per tick)
- Robust IO tools for loading data from flat files (CSV and delimited), Excel files, databases, and saving / loading data from the ultrafast HDF5 format
- **Time series**-specific functionality: date range generation and frequency conversion, moving window statistics, moving window linear regressions, date shifting and lagging, etc.

Many of these principles are here to address the shortcomings frequently experienced using other languages / scientific research environments. For data scientists, working with data is typically divided into multiple stages: munging and

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cleaning data, analyzing / modeling it, then organizing the results of the analysis into a form suitable for plotting or tabular display. pandas is the ideal tool for all of these tasks.

#### Some other notes

- pandas is **fast**. Many of the low-level algorithmic bits have been extensively tweaked in Cython code. However, as with anything else generalization usually sacrifices performance. So if you focus on one feature for your application you may be able to create a faster specialized tool.
- pandas will soon become a dependency of statsmodels, making it an important part of the statistical computing ecosystem in Python.
- pandas has been used extensively in production in financial applications.

**Note:** This documentation assumes general familiarity with NumPy. If you haven't used NumPy much or at all, do invest some time in learning about NumPy first.

See the package overview for more detail about what's in the library.

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# WHAT'S NEW

These are new features and improvements of note in each release.

# 1.1 v0.8.1 (July 22, 2012)

This release includes a few new features, performance enhancements, and over 30 bug fixes from 0.8.0. New features include notably NA friendly string processing functionality and a series of new plot types and options.

#### 1.1.1 New features

- Add vectorized string processing methods accessible via Series.str (GH620)
- Add option to disable adjustment in EWMA (GH1584)
- Radviz plot (GH1566)
- · Parallel coordinates plot
- · Bootstrap plot
- Per column styles and secondary y-axis plotting (GH1559)
- New datetime converters millisecond plotting (GH1599)
- Add option to disable "sparse" display of hierarchical indexes (GH1538)
- Series/DataFrame's set\_index method can append levels to an existing Index/MultiIndex (GH1569, GH1577)

#### 1.1.2 Performance improvements

- Improved implementation of rolling min and max (thanks to Bottleneck!)
- Add accelerated 'median' GroupBy option (GH1358)
- Significantly improve the performance of parsing ISO8601-format date strings with <code>DatetimeIndex</code> or <code>to\_datetime(GH1571)</code>
- Improve the performance of GroupBy on single-key aggregations and use with Categorical types
- Significant datetime parsing performance improvments

## 1.2 v0.8.0 (June 29, 2012)

This is a major release from 0.7.3 and includes extensive work on the time series handling and processing infrastructure as well as a great deal of new functionality throughout the library. It includes over 700 commits from more than 20 distinct authors. Most pandas 0.7.3 and earlier users should not experience any issues upgrading, but due to the migration to the NumPy datetime64 dtype, there may be a number of bugs and incompatibilities lurking. Lingering incompatibilities will be fixed ASAP in a 0.8.1 release if necessary. See the full release notes or issue tracker on GitHub for a complete list.

#### 1.2.1 Support for non-unique indexes

All objects can now work with non-unique indexes. Data alignment / join operations work according to SQL join semantics (including, if application, index duplication in many-to-many joins)

#### 1.2.2 NumPy datetime64 dtype and 1.6 dependency

Time series data are now represented using NumPy's datetime64 dtype; thus, pandas 0.8.0 now requires at least NumPy 1.6. It has been tested and verified to work with the development version (1.7+) of NumPy as well which includes some significant user-facing API changes. NumPy 1.6 also has a number of bugs having to do with nanosecond resolution data, so I recommend that you steer clear of NumPy 1.6's datetime64 API functions (though limited as they are) and only interact with this data using the interface that pandas provides.

See the end of the 0.8.0 section for a "porting" guide listing potential issues for users migrating legacy codebases from pandas 0.7 or earlier to 0.8.0.

Bug fixes to the 0.7.x series for legacy NumPy < 1.6 users will be provided as they arise. There will be no more further development in 0.7.x beyond bug fixes.

#### 1.2.3 Time series changes and improvements

**Note:** With this release, legacy scikits.timeseries users should be able to port their code to use pandas.

Note: See documentation for overview of pandas timeseries API.

- New datetime64 representation **speeds up join operations and data alignment**, **reduces memory usage**, and improve serialization / descrialization performance significantly over datetime.datetime
- High performance and flexible resample method for converting from high-to-low and low-to-high frequency. Supports interpolation, user-defined aggregation functions, and control over how the intervals and result labeling are defined. A suite of high performance Cython/C-based resampling functions (including Open-High-Low-Close) have also been implemented.
- Revamp of frequency aliases and support for frequency shortcuts like '15min', or '1h30min'
- New *DatetimeIndex class* supports both fixed frequency and irregular time series. Replaces now deprecated DateRange class
- New PeriodIndex and Period classes for representing *time spans* and performing **calendar logic**, including the 12 fiscal quarterly frequencies <timeseries.quarterly>. This is a partial port of, and a substantial enhancement to, elements of the scikits.timeseries codebase. Support for conversion between PeriodIndex and DatetimeIndex

- New Timestamp data type subclasses datetime.datetime, providing the same interface while enabling working
  with nanosecond-resolution data. Also provides easy time zone conversions.
- Enhanced support for *time zones*. Add *tz\_convert* and tz\_lcoalize methods to TimeSeries and DataFrame. All timestamps are stored as UTC; Timestamps from DatetimeIndex objects with time zone set will be localized to localtime. Time zone conversions are therefore essentially free. User needs to know very little about pytz library now; only time zone names as as strings are required. Time zone-aware timestamps are equal if and only if their UTC timestamps match. Operations between time zone-aware time series with different time zones will result in a UTC-indexed time series.
- Time series string indexing conveniences / shortcuts: slice years, year and month, and index values with strings
- Enhanced time series plotting; adaptation of scikits.timeseries matplotlib-based plotting code
- New date\_range, bdate\_range, and period\_range factory functions
- Robust **frequency inference** function *infer\_freq* and inferred\_freq property of DatetimeIndex, with option to infer frequency on construction of DatetimeIndex
- to\_datetime function efficiently **parses array of strings** to DatetimeIndex. DatetimeIndex will parse array or list of strings to datetime64
- Optimized support for datetime64-dtype data in Series and DataFrame columns
- New NaT (Not-a-Time) type to represent NA in timestamp arrays
- Optimize Series.asof for looking up "as of" values for arrays of timestamps
- Milli, Micro, Nano date offset objects
- Can index time series with datetime.time objects to select all data at particular **time of day** (TimeSeries.at\_time) or **between two times** (TimeSeries.between\_time)
- Add *tshift* method for leading/lagging using the frequency (if any) of the index, as opposed to a naive lead/lag using shift

#### 1.2.4 Other new features

- New *cut* and qcut functions (like R's cut function) for computing a categorical variable from a continuous variable by binning values either into value-based (cut) or quantile-based (qcut) bins
- Rename Factor to Categorical and add a number of usability features
- Add *limit* argument to fillna/reindex
- More flexible multiple function application in GroupBy, and can pass list (name, function) tuples to get result in particular order with given names
- Add flexible *replace* method for efficiently substituting values
- Enhanced read\_csv/read\_table for reading time series data and converting multiple columns to dates
- Add *comments* option to parser functions: read\_csv, etc.
- · Add :ref'dayfirst <io.dayfirst>' option to parser functions for parsing international DD/MM/YYYY dates
- Allow the user to specify the CSV reader dialect to control quoting etc.
- Handling *thousands* separators in read\_csv to improve integer parsing.
- Enable unstacking of multiple levels in one shot. Alleviate pivot\_table bugs (empty columns being introduced)
- · Move to klib-based hash tables for indexing; better performance and less memory usage than Python's dict

- Add first, last, min, max, and prod optimized GroupBy functions
- New ordered merge function
- Add flexible *comparison* instance methods eq, ne, lt, gt, etc. to DataFrame, Series
- Improve scatter\_matrix plotting function and add histogram or kernel density estimates to diagonal
- Add 'kde' plot option for density plots
- Support for converting DataFrame to R data.frame through rpy2
- Improved support for complex numbers in Series and DataFrame
- Add pct\_change method to all data structures
- Add max\_colwidth configuration option for DataFrame console output
- Interpolate Series values using index values
- · Can select multiple columns from GroupBy
- Add update methods to Series/DataFrame for updating values in place
- Add any and "all method to DataFrame

#### 1.2.5 New plotting methods

Series.plot now supports a secondary\_y option:



Vytautas Jancauskas, the 2012 GSOC participant, has added many new plot types. For example, 'kde' is a new option:



See the plotting page for much more.

## 1.2.6 Other API changes

• Deprecation of offset, time\_rule, and timeRule arguments names in time series functions. Warnings will be printed until pandas 0.9 or 1.0.

#### 1.2.7 Potential porting issues for pandas <= 0.7.3 users

The major change that may affect you in pandas 0.8.0 is that time series indexes use NumPy's datetime64 data type instead of dtype=object arrays of Python's built-in datetime.datetime objects. DateRange has been replaced by DatetimeIndex but otherwise behaved identically. But, if you have code that converts DateRange or Index objects that used to contain datetime.datetime values to plain NumPy arrays, you may have bugs lurking with code using scalar values because you are handing control over to NumPy:

```
In [1296]: import datetime
In [1297]: rng = date_range('1/1/2000', periods=10)
```

```
In [1298]: rng[5]
Out[1298]: <Timestamp: 2000-01-06 00:00:00>
In [1299]: isinstance(rng[5], datetime.datetime)
Out[1299]: True
In [1300]: rng_asarray = np.asarray(rng)
In [1301]: scalar_val = rng_asarray[5]
In [1302]: type(scalar_val)
Out[1302]: numpy.datetime64
```

pandas's Timestamp object is a subclass of datetime.datetime that has nanosecond support (the nanosecond field store the nanosecond value between 0 and 999). It should substitute directly into any code that used datetime.datetime values before. Thus, I recommend not casting DatetimeIndex to regular NumPy arrays.

If you have code that requires an array of datetime.datetime objects, you have a couple of options. First, the asobject property of DatetimeIndex produces an array of Timestamp objects:

To get an array of proper datetime .datetime objects, use the to\_pydatetime method:

matplotlib knows how to handle datetime.datetime but not Timestamp objects. While I recommend that you plot time series using TimeSeries.plot, you can either use to\_pydatetime or register a converter for the Timestamp type. See matplotlib documentation for more on this.

**Warning:** There are bugs in the user-facing API with the nanosecond datetime64 unit in NumPy 1.6. In particular, the string version of the array shows garbage values, and conversion to dtype=object is similarly broken.

**Trust me: don't panic**. If you are using NumPy 1.6 and restrict your interaction with datetime64 values to pandas's API you will be just fine. There is nothing wrong with the data-type (a 64-bit integer internally); all of the important data processing happens in pandas and is heavily tested. I strongly recommend that you **do not work directly with datetime64 arrays in NumPy 1.6** and only use the pandas API.

Support for non-unique indexes: In the latter case, you may have code inside a try:... catch: block that failed due to the index not being unique. In many cases it will no longer fail (some method like append still check for uniqueness unless disabled). However, all is not lost: you can inspect index.is\_unique and raise an exception explicitly if it is False or go to a different code branch.

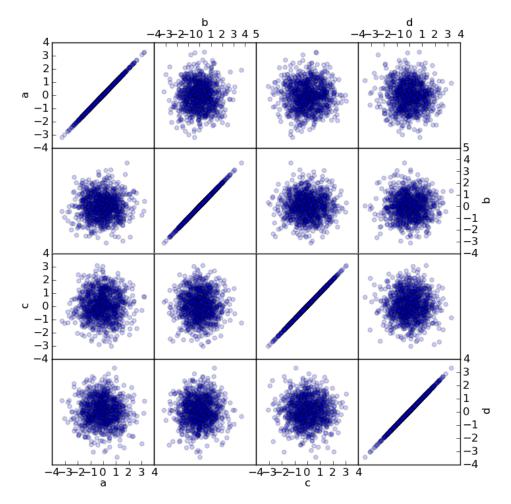
# 1.3 v.0.7.3 (April 12, 2012)

This is a minor release from 0.7.2 and fixes many minor bugs and adds a number of nice new features. There are also a couple of API changes to note; these should not affect very many users, and we are inclined to call them "bug fixes" even though they do constitute a change in behavior. See the full release notes or issue tracker on GitHub for a complete list.

#### 1.3.1 New features

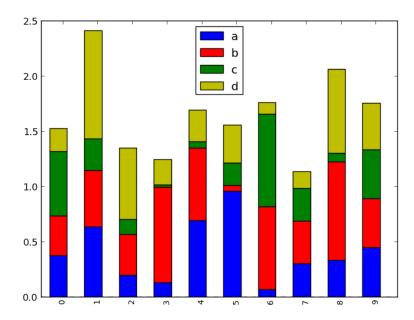
- New fixed width file reader, read\_fwf
- New scatter matrix function for making a scatter plot matrix

```
from pandas.tools.plotting import scatter_matrix
scatter_matrix(df, alpha=0.2)
```

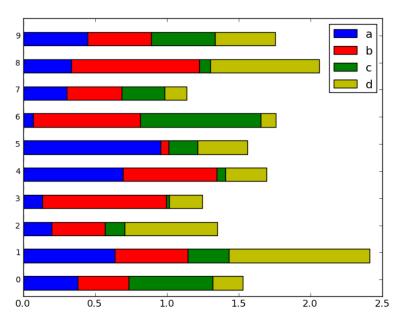


• Add stacked argument to Series and DataFrame's plot method for *stacked bar plots*.

df.plot(kind='bar', stacked=True)







- Add log x and y scaling options to DataFrame.plot and Series.plot
- Add kurt methods to Series and DataFrame for computing kurtosis

#### 1.3.2 NA Boolean Comparison API Change

Reverted some changes to how NA values (represented typically as NaN or None) are handled in non-numeric Series:

In comparisons, NA / NaN will always come through as False except with != which is True. *Be very careful* with boolean arithmetic, especially negation, in the presence of NA data. You may wish to add an explicit NA filter into boolean array operations if you are worried about this:

While propagating NA in comparisons may seem like the right behavior to some users (and you could argue on purely technical grounds that this is the right thing to do), the evaluation was made that propagating NA everywhere, including in numerical arrays, would cause a large amount of problems for users. Thus, a "practicality beats purity" approach was taken. This issue may be revisited at some point in the future.

#### 1.3.3 Other API Changes

When calling apply on a grouped Series, the return value will also be a Series, to be more consistent with the groupby behavior with DataFrame:

```
In [1319]: df = DataFrame({'A' : ['foo', 'bar', 'foo', 'bar',
                               'foo', 'bar', 'foo', 'foo'],
                           'B' : ['one', 'one', 'two', 'three',
   . . . . . . :
                                  'two', 'two', 'one', 'three'],
   . . . . . . :
                           'C' : np.random.randn(8), 'D' : np.random.randn(8)})
   . . . . . . :
   . . . . . . :
In [1320]: df
Out[1320]:
           В
                     С
         one 1.998562 -1.082504
  foo
1 bar
       one 1.056844 0.863416
        two -0.077851 0.910273
  foo
3 bar three -0.057005 -0.153253
4 foo
       two 0.626302 1.452359
5 bar
        two 0.386388 -0.045096
6 foo
       one -0.386153 -0.012466
7 foo three -0.003430 -2.609698
In [1321]: grouped = df.groupby('A')['C']
In [1322]: grouped.describe()
Out[1322]:
Α
bar count
              3.000000
            0.462076
     mean
             0.560769
     std
     min
            -0.057005
     25%
             0.164692
     50%
             0.386388
     75%
             0.721616
             1.056844
     max
             5.000000
foo count
             0.431486
     mean
     std
             0.950104
     min
             -0.386153
     25%
             -0.077851
     50%
            -0.003430
     75%
             0.626302
             1.998562
In [1323]: grouped.apply(lambda x: x.order()[-2:]) # top 2 values
Out[1323]:
Α
bar 5
         0.386388
         1.056844
     1
        0.626302
foo 4
         1.998562
     0
```

# 1.4 v.0.7.2 (March 16, 2012)

This release targets bugs in 0.7.1, and adds a few minor features.

#### 1.4.1 New features

- Add additional tie-breaking methods in DataFrame.rank (GH874)
- Add ascending parameter to rank in Series, DataFrame (GH875)
- Add coerce\_float option to DataFrame.from\_records (GH893)
- Add sort\_columns parameter to allow unsorted plots (GH918)
- Enable column access via attributes on GroupBy (GH882)
- Can pass dict of values to DataFrame.fillna (GH661)
- Can select multiple hierarchical groups by passing list of values in .ix (GH134)
- Add axis option to DataFrame.fillna (GH174)
- Add level keyword to drop for dropping values from a level (GH159)

#### 1.4.2 Performance improvements

- Use khash for Series.value counts, add raw function to algorithms.py (GH861)
- Intercept \_\_builtin\_\_.sum in groupby (GH885)

# 1.5 v.0.7.1 (February 29, 2012)

This release includes a few new features and addresses over a dozen bugs in 0.7.0.

#### 1.5.1 New features

- Add to\_clipboard function to pandas namespace for writing objects to the system clipboard (GH774)
- Add itertuples method to DataFrame for iterating through the rows of a dataframe as tuples (GH818)
- Add ability to pass fill\_value and method to DataFrame and Series align method (GH806, GH807)
- Add fill\_value option to reindex, align methods (GH784)
- Enable concat to produce DataFrame from Series (GH787)
- Add between method to Series (GH802)
- Add HTML representation hook to DataFrame for the IPython HTML notebook (GH773)
- Support for reading Excel 2007 XML documents using openpyxl

#### 1.5.2 Performance improvements

- Improve performance and memory usage of fillna on DataFrame
- Can concatenate a list of Series along axis=1 to obtain a DataFrame (GH787)

# 1.6 v.0.7.0 (February 9, 2012)

#### 1.6.1 New features

- New unified *merge function* for efficiently performing full gamut of database / relational-algebra operations. Refactored existing join methods to use the new infrastructure, resulting in substantial performance gains (GH220, GH249, GH267)
- New unified concatenation function for concatenating Series, DataFrame or Panel objects along an axis.
   Can form union or intersection of the other axes. Improves performance of Series.append and DataFrame.append (GH468, GH479, GH273)
- Can pass multiple DataFrames to DataFrame.append to concatenate (stack) and multiple Series to Series.append too
- Can pass list of dicts (e.g., a list of JSON objects) to DataFrame constructor (GH526)
- You can now set multiple columns in a DataFrame via \_\_getitem\_\_, useful for transformation (GH342)
- Handle differently-indexed output values in DataFrame.apply (GH498)

```
In [1324]: df = DataFrame(randn(10, 4))
In [1325]: df.apply(lambda x: x.describe())
Out[1325]:
                                   2.
              0
                        1
count 10.000000 10.000000 10.000000 10.000000
mean -0.388551 -0.442620 -0.458716
                                      0.269475
      0.710211 0.872585
                           1.240485
      -1.243944 -1.761237 -2.677551
25%
      -0.915552 -0.815165 -0.836546
                                      -0.936132
50%
      -0.492234 -0.464892 -0.457939
                                       0.135397
      -0.154450 -0.403393
75%
                           0.406242
                                       1.088245
                1.002897
       1.018969
                            1.166858
                                       2.672482
```

- Add reorder levels method to Series and DataFrame (PR534)
- Add dict-like get function to DataFrame and Panel (PR521)
- Add DataFrame.iterrows method for efficiently iterating through the rows of a DataFrame
- Add DataFrame.to\_panel with code adapted from LongPanel.to\_long
- Add reindex axis method added to DataFrame
- Add level option to binary arithmetic functions on DataFrame and Series
- *Add* level option to the reindex and align methods on Series and DataFrame for broadcasting values across a level (GH542, PR552, others)
- Add attribute-based item access to Panel and add IPython completion (PR563)
- Add logy option to Series.plot for log-scaling on the Y axis
- Add index and header options to DataFrame.to\_string
- Can pass multiple DataFrames to DataFrame. join to join on index (GH115)
- Can pass multiple Panels to Panel. join (GH115)
- Added justify argument to DataFrame.to\_string to allow different alignment of column headers
- Add sort option to GroupBy to allow disabling sorting of the group keys for potential speedups (GH595)

- Can pass MaskedArray to Series constructor (PR563)
- Add Panel item access via attributes and IPython completion (GH554)
- Implement DataFrame.lookup, fancy-indexing analogue for retrieving values given a sequence of row and column labels (GH338)
- Can pass a list of functions to aggregate with groupby on a DataFrame, yielding an aggregated result with hierarchical columns (GH166)
- Can call cummin and cummax on Series and DataFrame to get cumulative minimum and maximum, respectively (GH647)
- value\_range added as utility function to get min and max of a dataframe (GH288)
- Added encoding argument to read\_csv, read\_table, to\_csv and from\_csv for non-ascii text (GH717)
- Added abs method to pandas objects
- Added crosstab function for easily computing frequency tables
- Added is in method to index objects
- Added level argument to xs method of DataFrame.

#### 1.6.2 API Changes to integer indexing

One of the potentially riskiest API changes in 0.7.0, but also one of the most important, was a complete review of how **integer indexes** are handled with regard to label-based indexing. Here is an example:

```
In [1326]: s = Series(randn(10), index=range(0, 20, 2))
In [1327]: s
Out [1327]:
0
    -0.403876
2
     -1.076283
4
    -0.155956
6
     0.388741
    -1.284588
8
10 -0.508030
12
     0.841173
14
    -0.555843
16
    -0.030913
18
    -0.289758
In [1328]: s[0]
Out [1328]: -0.40387620421311854
In [1329]: s[2]
Out[1329]: -1.0762834143768933
In [1330]: s[4]
Out[1330]: -0.15595570166155431
```

This is all exactly identical to the behavior before. However, if you ask for a key **not** contained in the Series, in versions 0.6.1 and prior, Series would *fall back* on a location-based lookup. This now raises a KeyError:

```
In [2]: s[1]
KeyError: 1
```

This change also has the same impact on DataFrame:

In order to support purely integer-based indexing, the following methods have been added:

Method	Description
Series.iget_value(i)	Retrieve value stored at location i
Series.iget(i)	Alias for iget_value
DataFrame.irow(i)	Retrieve the i-th row
DataFrame.icol(j)	Retrieve the j-th column
DataFrame.iget_value(i, j)	Retrieve the value at row i and column j

#### 1.6.3 API tweaks regarding label-based slicing

Label-based slicing using ix now requires that the index be sorted (monotonic) **unless** both the start and endpoint are contained in the index:

#### Then this is OK:

```
In [1333]: s.ix['k':'e']
Out[1333]:
k     0.195796
a     0.030198
e     -0.349406
```

#### But this is not:

```
In [12]: s.ix['b':'h']
KeyError 'b'
```

If the index had been sorted, the "range selection" would have been possible:

```
In [1334]: s2 = s.sort_index()
In [1335]: s2
Out[1335]:
    0.030198
    -0.417301
   -0.349406
е
    1.318467
g
    0.195796
k
    1.025903
In [1336]: s2.ix['b':'h']
Out[1336]:
   -0.417301
  -0.349406
   1.318467
```

#### 1.6.4 Changes to Series [] operator

As as notational convenience, you can pass a sequence of labels or a label slice to a Series when getting and setting values via [] (i.e. the \_\_getitem\_\_ and \_\_setitem\_\_ methods). The behavior will be the same as passing similar input to ix except in the case of integer indexing:

```
In [1337]: s = Series(randn(6), index=list('acegkm'))
In [1338]: s
Out[1338]:
    0.651628
   -0.530157
С
   -1.545154
e
  -1.952985
g
  -0.768355
  -0.692498
In [1339]: s[['m', 'a', 'c', 'e']]
Out[1339]:
  -0.692498
   0.651628
   -0.530157
С
   -1.545154
In [1340]: s['b':'l']
Out[1340]:
   -0.530157
   -1.545154
е
   -1.952985
  -0.768355
In [1341]: s['c':'k']
Out[1341]:
  -0.530157
   -1.545154
   -1.952985
g
   -0.768355
```

In the case of integer indexes, the behavior will be exactly as before (shadowing ndarray):

If you wish to do indexing with sequences and slicing on an integer index with label semantics, use ix.

#### 1.6.5 Other API Changes

- The deprecated LongPanel class has been completely removed
- If Series.sort is called on a column of a DataFrame, an exception will now be raised. Before it was possible to accidentally mutate a DataFrame's column by doing df[col].sort() instead of the side-effect free method df[col].order() (GH316)
- Miscellaneous renames and deprecations which will (harmlessly) raise FutureWarning
- drop added as an optional parameter to DataFrame.reset\_index (GH699)

#### 1.6.6 Performance improvements

- Cythonized GroupBy aggregations no longer presort the data, thus achieving a significant speedup (GH93). GroupBy aggregations with Python functions significantly sped up by clever manipulation of the ndarray data type in Cython (GH496).
- Better error message in DataFrame constructor when passed column labels don't match data (GH497)
- Substantially improve performance of multi-GroupBy aggregation when a Python function is passed, reuse ndarray object in Cython (GH496)
- Can store objects indexed by tuples and floats in HDFStore (GH492)
- Don't print length by default in Series.to\_string, add *length* option (GH489)
- Improve Cython code for multi-groupby to aggregate without having to sort the data (GH93)
- Improve MultiIndex reindexing speed by storing tuples in the MultiIndex, test for backwards unpickling compatibility
- Improve column reindexing performance by using specialized Cython take function
- Further performance tweaking of Series.\_\_getitem\_\_ for standard use cases
- · Avoid Index dict creation in some cases (i.e. when getting slices, etc.), regression from prior versions
- Friendlier error message in setup.py if NumPy not installed
- Use common set of NA-handling operations (sum, mean, etc.) in Panel class also (GH536)
- Default name assignment when calling reset\_index on DataFrame with a regular (non-hierarchical) index (GH476)

- Use Cythonized groupers when possible in Series/DataFrame stat ops with level parameter passed (GH545)
- Ported skiplist data structure to C to speed up rolling\_median by about 5-10x in most typical use cases (GH374)

# 1.7 v.0.6.1 (December 13, 2011)

#### 1.7.1 New features

- Can append single rows (as Series) to a DataFrame
- Add Spearman and Kendall rank correlation options to Series.corr and DataFrame.corr (GH428)
- Added get\_value and set\_value methods to Series, DataFrame, and Panel for very low-overhead access
  (>2x faster in many cases) to scalar elements (GH437, GH438). set\_value is capable of producing an
  enlarged object.
- Add PyQt table widget to sandbox (PR435)
- DataFrame.align can accept Series arguments and an axis option (GH461)
- Implement new *SparseArray* and *SparseList* data structures. SparseSeries now derives from SparseArray (GH463)
- Better console printing options (PR453)
- Implement fast data ranking for Series and DataFrame, fast versions of scipy.stats.rankdata (GH428)
- Implement *DataFrame.from\_items* alternate constructor (GH444)
- DataFrame.convert\_objects method for *inferring better dtypes* for object columns (GH302)
- Add rolling\_corr\_pairwise function for computing Panel of correlation matrices (GH189)
- Add margins option to pivot\_table for computing subgroup aggregates (GH114)
- Add Series.from\_csv function (PR482)
- Can pass DataFrame/DataFrame and DataFrame/Series to rolling\_corr/rolling\_cov (GH #462)
- MultiIndex.get\_level\_values can accept the level name

#### 1.7.2 Performance improvements

- Improve memory usage of *DataFrame.describe* (do not copy data unnecessarily) (PR #425)
- Optimize scalar value lookups in the general case by 25% or more in Series and DataFrame
- Fix performance regression in cross-sectional count in DataFrame, affecting DataFrame.dropna speed
- Column deletion in DataFrame copies no data (computes views on blocks) (GH #158)

# 1.8 v.0.6.0 (November 25, 2011)

#### 1.8.1 New Features

- Added melt function to pandas.core.reshape
- Added level parameter to group by level in Series and DataFrame descriptive statistics (PR313)

- Added head and tail methods to Series, analogous to to DataFrame (PR296)
- Added Series.isin function which checks if each value is contained in a passed sequence (GH289)
- Added float\_format option to Series.to\_string
- Added skip\_footer (GH291) and converters (GH343) options to read\_csv and read\_table
- Added drop\_duplicates and duplicated functions for removing duplicate DataFrame rows and checking for duplicate rows, respectively (GH319)
- Implemented operators '&', 'I', '^', '-' on DataFrame (GH347)
- Added Series.mad, mean absolute deviation
- Added QuarterEnd DateOffset (PR321)
- Added dot to DataFrame (GH65)
- Added orient option to Panel.from\_dict (GH359, GH301)
- Added orient option to DataFrame.from\_dict
- Added passing list of tuples or list of lists to DataFrame.from\_records (GH357)
- *Added* multiple levels to groupby (GH103)
- Allow multiple columns in by argument of DataFrame.sort\_index (GH92, PR362)
- Added fast get\_value and put\_value methods to DataFrame (GH360)
- Added cov instance methods to Series and DataFrame (GH194, PR362)
- Added kind='bar' option to DataFrame.plot (PR348)
- Added idxmin and idxmax to Series and DataFrame (PR286)
- Added read\_clipboard function to parse DataFrame from clipboard (GH300)
- Added nunique function to Series for counting unique elements (GH297)
- Made DataFrame constructor use Series name if no columns passed (GH373)
- Support regular expressions in read\_table/read\_csv (GH364)
- Added DataFrame.to\_html for writing DataFrame to HTML (PR387)
- Added support for MaskedArray data in DataFrame, masked values converted to NaN (PR396)
- Added DataFrame.boxplot function (GH368)
- Can pass extra args, kwds to DataFrame.apply (GH376)
- *Implement* DataFrame.join with vector on argument (GH312)
- Added legend boolean flag to DataFrame.plot (GH324)
- Can pass multiple levels to stack and unstack (GH370)
- Can pass multiple values columns to pivot\_table (GH381)
- Use Series name in GroupBy for result index (GH363)
- Added raw option to DataFrame.apply for performance if only need ndarray (GH309)
- Added proper, tested weighted least squares to standard and panel OLS (GH303)

#### 1.8.2 Performance Enhancements

- VBENCH Cythonized cache\_readonly, resulting in substantial micro-performance enhancements throughout the codebase (GH361)
- VBENCH Special Cython matrix iterator for applying arbitrary reduction operations with 3-5x better performance than np.apply\_along\_axis (GH309)
- VBENCH Improved performance of MultiIndex.from\_tuples
- VBENCH Special Cython matrix iterator for applying arbitrary reduction operations
- VBENCH + DOCUMENT Add raw option to DataFrame.apply for getting better performance when
- VBENCH Faster cythonized count by level in Series and DataFrame (GH341)
- VBENCH? Significant GroupBy performance enhancement with multiple keys with many "empty" combinations
- VBENCH New Cython vectorized function map\_infer speeds up Series.apply and Series.map significantly when passed elementwise Python function, motivated by (PR355)
- VBENCH Significantly improved performance of Series.order, which also makes np.unique called on a Series faster (GH327)
- VBENCH Vastly improved performance of GroupBy on axes with a MultiIndex (GH299)

# 1.9 v.0.5.0 (October 24, 2011)

#### 1.9.1 New Features

- Added DataFrame.align method with standard join options
- Added parse\_dates option to read\_csv and read\_table methods to optionally try to parse dates in the index columns
- Added nrows, chunksize, and iterator arguments to read\_csv and read\_table. The last two return a new TextParser class capable of lazily iterating through chunks of a flat file (GH242)
- Added ability to join on multiple columns in DataFrame.join (GH214)
- Added private \_get\_duplicates function to Index for identifying duplicate values more easily (ENH5c)
- Added column attribute access to DataFrame.
- Added Python tab completion hook for DataFrame columns. (PR233, GH230)
- Implemented Series.describe for Series containing objects (PR241)
- Added inner join option to DataFrame. join when joining on key(s) (GH248)
- Implemented selecting DataFrame columns by passing a list to \_\_getitem\_\_(GH253)
- Implemented & and I to intersect / union Index objects, respectively (GH261)
- Added pivot\_table convenience function to pandas namespace (GH234)
- Implemented Panel.rename\_axis function (GH243)
- DataFrame will show index level names in console output (PR334)
- Implemented Panel.take
- Added set eng float format for alternate DataFrame floating point string formatting (ENH61)

- Added convenience set\_index function for creating a DataFrame index from its existing columns
- Implemented groupby hierarchical index level name (GH223)
- Added support for different delimiters in DataFrame.to\_csv (PR244)
- TODO: DOCS ABOUT TAKE METHODS

#### 1.9.2 Performance Enhancements

- VBENCH Major performance improvements in file parsing functions read\_csv and read\_table
- VBENCH Added Cython function for converting tuples to ndarray very fast. Speeds up many MultiIndex-related operations
- VBENCH Refactored merging / joining code into a tidy class and disabled unnecessary computations in the float/object case, thus getting about 10% better performance (GH211)
- VBENCH Improved speed of DataFrame.xs on mixed-type DataFrame objects by about 5x, regression from 0.3.0 (GH215)
- VBENCH With new DataFrame.align method, speeding up binary operations between differently-indexed DataFrame objects by 10-25%.
- VBENCH Significantly sped up conversion of nested dict into DataFrame (GH212)
- VBENCH Significantly speed up DataFrame \_\_repr\_\_ and count on large mixed-type DataFrame objects

# 1.10 v.0.4.3 through v0.4.1 (September 25 - October 9, 2011)

#### 1.10.1 New Features

- Added Python 3 support using 2to3 (PR200)
- Added name attribute to Series, now prints as part of Series. \_\_repr\_\_
- Added instance methods is null and not null to Series (PR209, GH203)
- Added Series.align method for aligning two series with choice of join method (ENH56)
- Added method get\_level\_values to MultiIndex (IS188)
- Set values in mixed-type DataFrame objects via .ix indexing attribute (GH135)
- Added new DataFrame *methods* get\_dtype\_counts and property dtypes (ENHdc)
- Added <code>ignore\_index</code> option to <code>DataFrame.append</code> to stack <code>DataFrames</code> (ENH1b)
- read csv tries to sniff delimiters using csv. Sniffer (PR146)
- read\_csv can read multiple columns into a MultiIndex; DataFrame's to\_csv method writes out a corresponding MultiIndex (PR151)
- DataFrame.rename has a new copy parameter to rename a DataFrame in place (ENHed)
- *Enable* unstacking by name (PR142)
- *Enable* sortlevel to work by level (PR141)

#### 1.10.2 Performance Enhancements

- Altered binary operations on differently-indexed SparseSeries objects to use the integer-based (dense) alignment logic which is faster with a larger number of blocks (GH205)
- Wrote faster Cython data alignment / merging routines resulting in substantial speed increases
- Improved performance of isnull and notnull, a regression from v0.3.0 (GH187)
- Refactored code related to DataFrame.join so that intermediate aligned copies of the data in each DataFrame argument do not need to be created. Substantial performance increases result (GH176)
- Substantially improved performance of generic Index.intersection and Index.union
- Implemented BlockManager.take resulting in significantly faster take performance on mixed-type DataFrame objects (GH104)
- Improved performance of Series.sort\_index
- Significant groupby performance enhancement: removed unnecessary integrity checks in DataFrame internals that were slowing down slicing operations to retrieve groups
- Optimized \_ensure\_index function resulting in performance savings in type-checking Index objects
- Wrote fast time series merging / joining methods in Cython. Will be integrated later into DataFrame.join and related functions

pandas: powerful Python data analysis toolkit, Re	elease 0.8.1

**CHAPTER** 

**TWO** 

# **INSTALLATION**

You have the option to install an official release or to build the development version. If you choose to install from source and are running Windows, you will have to ensure that you have a compatible C compiler (MinGW or Visual Studio) installed. How-to install MinGW on Windows

# 2.1 Python version support

Officially Python 2.5 to 2.7 and Python 3.1+, although Python 3 support is less well tested. Python 2.4 support is being phased out since the userbase has shrunk significantly. Continuing Python 2.4 support will require either monetary development support or someone contributing to the project to maintain compatibility.

# 2.2 Binary installers

## 2.2.1 All platforms

Stable installers available on PyPI

Preliminary builds and installers on the Pandas download page.

#### 2.2.2 Overview

Plat-	Distri-	Status	Download / Repository Link	Install method
form	bution			
Win-	all	stable	All platforms	pip install
dows				pandas
Mac	all	stable	All platforms	pip install
				pandas
Linux	Debian	stable	official Debian repository	sudo apt-get
				install
				python-pandas
Linux Debian unstable		unstable	NeuroDebian	sudo apt-get
		(latest		install
		packages)		python-pandas
Linux Ubuntu stable offic		stable	official Ubuntu repository	sudo apt-get
				install
				python-pandas
Linux	Ubuntu	unstable	PythonXY PPA; activate by: sudo	sudo apt-get
		(daily	add-apt-repository	install
		builds)	ppa:pythonxy/pythonxy-devel && sudo	python-pandas
			apt-get update	
Linux	Open-	stable	OpenSuse Repository	zypper in
	Suse &			python-pandas
	Fedora			

# 2.3 Dependencies

• NumPy: 1.6.1 or higher

• python-dateutil 1.5

# 2.4 Optional dependencies

- SciPy: miscellaneous statistical functions
- PyTables: necessary for HDF5-based storage
- matplotlib: for plotting
- · scikits.statsmodels
  - Needed for parts of pandas.stats
- pytz
- Needed for time zone support with date\_range

**Note:** Without the optional dependencies, many useful features will not work. Hence, it is highly recommended that you install these. A packaged distribution like the Enthought Python Distribution may be worth considering.

# 2.5 Installing from source

**Note:** Installing from the git repository requires a recent installation of Cython as the cythonized C sources are no longer checked into source control. Released source distributions will contain the built C files. I recommend installing the latest Cython via easy\_install -U Cython

The source code is hosted at http://github.com/pydata/pandas, it can be checked out using git and compiled / installed like so:

```
git clone git://github.com/pydata/pandas.git
cd pandas
python setup.py install
```

On Windows, I suggest installing the MinGW compiler suite following the directions linked to above. Once configured property, run the following on the command line:

```
python setup.py build --compiler=mingw32
python setup.py install
```

Note that you will not be able to import pandas if you open an interpreter in the source directory unless you build the C extensions in place:

```
python setup.py build_ext --inplace
```

The most recent version of MinGW (any installer dated after 2011-08-03) has removed the '-mno-cygwin' option but Distutils has not yet been updated to reflect that. Thus, you may run into an error like "unrecognized command line option '-mno-cygwin'". Until the bug is fixed in Distutils, you may need to install a slightly older version of MinGW (2011-08-02 installer).

# 2.6 Running the test suite

pandas is equipped with an exhaustive set of unit tests covering about 97% of the codebase as of this writing. To run it on your machine to verify that everything is working (and you have all of the dependencies, soft and hard, installed), make sure you have nose and run:

# FREQUENTLY ASKED QUESTIONS (FAQ)

# 3.1 Migrating from scikits.timeseries to pandas >= 0.8.0

Starting with pandas 0.8.0, users of scikits.timeseries should have all of the features that they need to migrate their code to use pandas. Portions of the scikits.timeseries codebase for implementing calendar logic and timespan frequency conversions (but **not** resampling, that has all been implemented from scratch from the ground up) have been ported to the pandas codebase.

The scikits.timeseries notions of Date and DateArray are responsible for implementing calendar logic:

```
In [16]: dt = ts.Date('Q', '1984Q3')
# sic
In [17]: dt
Out[17]: <Q-DEC : 1984Q1>
In [18]: dt.asfreq('D', 'start')
Out[18]: <D: 01-Jan-1984>
In [19]: dt.asfreq('D', 'end')
Out[19]: <D: 31-Mar-1984>
In [20]: dt + 3
Out[20]: <Q-DEC: 1984Q4>
Date and DateArray from scikits.timeseries have been reincarnated in pandas Period and PeriodIndex:
In [384]: pnow('D') # scikits.timeseries.now()
Out[384]: Period('08-Nov-2012', 'D')
In [385]: Period(year=2007, month=3, day=15, freq='D')
Out[385]: Period('15-Mar-2007', 'D')
In [386]: p = Period('1984Q3')
In [387]: p
Out[387]: Period('1984Q3', 'Q-DEC')
In [388]: p.asfreq('D', 'start')
Out[388]: Period('01-Jul-1984', 'D')
```

```
In [389]: p.asfreq('D', 'end')
Out[389]: Period('30-Sep-1984', 'D')
In [390]: (p + 3).asfreq('T') + 6 * 60 + 30
Out[390]: Period('01-Jul-1985 06:29', 'T')
In [391]: rng = period_range('1990', '2010', freq='A')
In [392]: rng
Out[392]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: A-DEC
[1990, ..., 2010]
length: 21
In [393]: rng.asfreq('B', 'end') - 3
Out [393]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: B
[26-Dec-1990, ..., 28-Dec-2010]
length: 21
```

scikits.timeseries	pandas	Notes
Date	Period	A span of time, from yearly through to secondly
DateArray PeriodIndex An array of timespans		An array of timespans
convert	resample	Frequency conversion in scikits.timeseries
convert_to_annual pivot_annual		currently supports up to daily frequency, see :issue:'736'

#### 3.1.1 PeriodIndex / DateArray properties and functions

The scikits.timeseries DateArray had a number of information properties. Here are the pandas equivalents:

scikits.timeseries	pandas	Notes
get_steps	np.diff(idx.values)	
has_missing_dates	not idx.is_full	
is_full	idx.is_full	
is_valid	idx.is_monotonic and idx.is_unique	
is_chronological	is_monotonic	
<pre>arr.sort_chronologically()</pre>	idx.order()	

## 3.1.2 Frequency conversion

Frequency conversion is implemented using the resample method on TimeSeries and DataFrame objects (multiple time series). resample also works on panels (3D). Here is some code that resamples daily data to monthly with scikits.timeseries:

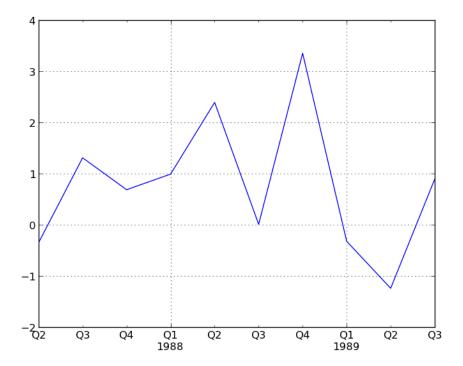
```
-1.0393 -0.3706 -1.1579 -1.3443 0.8449 1.0758 -0.109 1.6436 -1.4694
 0.357 -0.6746 -1.7769 -0.9689 -1.2945 0.4137 0.2767 -0.472 -0.014
-0.3625 -0.0062 -0.9231 0.8957 0.8052],
   dates = [Jan-2012 ... Feb-2016],
   freq = M)
In [397]: data.convert('A', func=np.mean)
Out[397]:
timeseries([-0.394509620575 -0.24462765889 -0.221632512996 -0.453772693384
0.8504806638],
   dates = [2012 \dots 2016],
   freq = A-DEC)
Here is the equivalent pandas code:
In [398]: rng = period_range('Jan-2000', periods=50, freq='M')
In [399]: data = Series(np.random.randn(50), index=rng)
In [400]: data
Out[400]:
Jan-2000
          -1.206412
          2.565646
Feb-2000
           1.431256
Mar-2000
           1.340309
Apr-2000
May-2000
          -1.170299
Jun-2000
          -0.226169
Jul-2000
           0.410835
Aug-2000
           0.813850
Sep-2000
           0.132003
Oct-2000 -0.827317
Nov-2000 -0.076467
Dec-2000 -1.187678
Jan-2001
           1.130127
Feb-2001
          -1.436737
Mar-2001
          -1.413681
           1.607920
Apr-2001
           1.024180
May-2001
Jun-2001
           0.569605
Jul-2001
           0.875906
Aug-2001
         -2.211372
Sep-2001
          0.974466
         -2.006747
Oct-2001
Nov-2001
         -0.410001
Dec-2001 -0.078638
Jan-2002
         0.545952
Feb-2002 -1.219217
Mar-2002
          -1.226825
Apr-2002
         0.769804
May-2002
          -1.281247
Jun-2002
          -0.727707
Jul-2002
          -0.121306
Aug-2002
          -0.097883
Sep-2002
           0.695775
Oct-2002
           0.341734
Nov-2002
           0.959726
Dec-2002
          -1.110336
Jan-2003
          -0.619976
```

```
Feb-2003
          0.149748
Mar-2003 -0.732339
         0.687738
Apr-2003
          0.176444
May-2003
Jun-2003
           0.403310
Jul-2003
          -0.154951
Aug-2003
           0.301624
Sep-2003
         -2.179861
Oct-2003
          -1.369849
Nov-2003
         -0.954208
Dec-2003
          1.462696
Jan-2004 -1.743161
Feb-2004
          -0.826591
Freq: M
In [401]: data.resample('A', how=np.mean)
Out[401]:
       0.166630
2000
2001
      -0.114581
2002
      -0.205961
2003
      -0.235802
2004
     -1.284876
Freq: A-DEC
```

## 3.1.3 Plotting

Much of the plotting functionality of scikits.timeseries has been ported and adopted to pandas's data structures. For example:

```
In [402]: rng = period_range('1987Q2', periods=10, freq='Q-DEC')
In [403]: data = Series(np.random.randn(10), index=rng)
In [404]: plt.figure(); data.plot()
Out[404]: <matplotlib.axes.AxesSubplot at 0x1132f8290>
```



#### 3.1.4 Converting to and from period format

Use the to\_timestamp and to\_period instance methods.

#### 3.1.5 Treatment of missing data

Unlike scikits.timeseries, pandas data structures are not based on NumPy's MaskedArray object. Missing data is represented as NaN in numerical arrays and either as None or NaN in non-numerical arrays. Implementing a version of pandas's data structures that use MaskedArray is possible but would require the involvement of a dedicated maintainer. Active pandas developers are not interested in this.

#### 3.1.6 Resampling with timestamps and periods

resample has a kind argument which allows you to resample time series with a DatetimeIndex to PeriodIndex:

```
In [405]: rng = date_range('1/1/2000', periods=200, freq='D')
In [406]: data = Series(np.random.randn(200), index=rng)
In [407]: data[:10]
Out [407]:
2000-01-01
            -0.487602
2000-01-02
            -0.082240
2000-01-03
            -2.182937
            0.380396
2000-01-04
2000-01-05
            0.084844
2000-01-06
            0.432390
2000-01-07
            1.519970
2000-01-08
           -0.493662
2000-01-09
             0.600178
```

```
2000-01-10
             0.274230
Freq: D
In [408]: data.index
Out[408]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-01-01 00:00:00, ..., 2000-07-18 00:00:00]
Length: 200, Freq: D, Timezone: None
In [409]: data.resample('M', kind='period')
Out[409]:
Jan-2000
         0.163775
Feb-2000 0.026549
Mar-2000 -0.089563
Apr-2000 -0.079405
May-2000
         0.160348
         0.101725
Jun-2000
Jul-2000
          -0.708770
Freq: M
```

Similarly, resampling from periods to timestamps is possible with an optional interval ('start' or 'end') convention:

```
In [410]: rng = period_range('Jan-2000', periods=50, freq='M')
In [411]: data = Series(np.random.randn(50), index=rng)
In [412]: resampled = data.resample('A', kind='timestamp', convention='end')
In [413]: resampled.index
Out[413]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-12-31 00:00:00, ..., 2004-12-31 00:00:00]
Length: 5, Freq: A-DEC, Timezone: None
```

# PACKAGE OVERVIEW

pandas consists of the following things

- · A set of labeled array data structures, the primary of which are Series/TimeSeries and DataFrame
- Index objects enabling both simple axis indexing and multi-level / hierarchical axis indexing
- An integrated group by engine for aggregating and transforming data sets
- Date range generation (date\_range) and custom date offsets enabling the implementation of customized frequencies
- Input/Output tools: loading tabular data from flat files (CSV, delimited, Excel 2003), and saving and loading pandas objects from the fast and efficient PyTables/HDF5 format.
- Memory-efficent "sparse" versions of the standard data structures for storing data that is mostly missing or mostly constant (some fixed value)
- Moving window statistics (rolling mean, rolling standard deviation, etc.)
- · Static and moving window linear and panel regression

# 4.1 Data structures at a glance

Dimen-	Name	Description
sions		
1	Series	1D labeled homogeneously-typed array
1	Time-	Series with index containing datetimes
	Series	
2	DataFrame	General 2D labeled, size-mutable tabular structure with potentially
		heterogeneously-typed columns
3	Panel	General 3D labeled, also size-mutable array

## 4.1.1 Why more than 1 data structure?

The best way to think about the pandas data structures is as flexible containers for lower dimensional data. For example, DataFrame is a container for Series, and Panel is a container for DataFrame objects. We would like to be able to insert and remove objects from these containers in a dictionary-like fashion.

Also, we would like sensible default behaviors for the common API functions which take into account the typical orientation of time series and cross-sectional data sets. When using ndarrays to store 2- and 3-dimensional data, a burden is placed on the user to consider the orientation of the data set when writing functions; axes are considered more or less equivalent (except when C- or Fortran-contiguousness matters for performance). In pandas, the axes are

intended to lend more semantic meaning to the data; i.e., for a particular data set there is likely to be a "right" way to orient the data. The goal, then, is to reduce the amount of mental effort required to code up data transformations in downstream functions.

For example, with tabular data (DataFrame) it is more semantically helpful to think of the **index** (the rows) and the **columns** rather than axis 0 and axis 1. And iterating through the columns of the DataFrame thus results in more readable code:

```
for col in df.columns:
    series = df[col]
# do something with series
```

# 4.2 Mutability and copying of data

All pandas data structures are value-mutable (the values they contain can be altered) but not always size-mutable. The length of a Series cannot be changed, but, for example, columns can be inserted into a DataFrame. However, the vast majority of methods produce new objects and leave the input data untouched. In general, though, we like to **favor immutability** where sensible.

# 4.3 Getting Support

The first stop for pandas issues and ideas is the Github Issue Tracker. If you have a general question, pandas community experts can answer through Stack Overflow.

Longer discussions occur on the developer mailing list, and commercial support inquiries for Lambda Foundry should be sent to: support@lambdafoundry.com

#### 4.4 Credits

pandas development began at AQR Capital Management in April 2008. It was open-sourced at the end of 2009. AQR continued to provide resources for development through the end of 2011, and continues to contribute bug reports today.

Since January 2012, Lambda Foundry, has been providing development resources, as well as commercial support, training, and consulting for pandas.

pandas is only made possible by a group of people around the world like you who have contributed new code, bug reports, fixes, comments and ideas. A complete list can be found on Github.

# 4.5 Development Team

pandas is a part of the PyData project. The PyData Development Team is a collection of developers focused on the improvement of Python's data libraries. The core team that coordinates development can be found on Github. If you're interested in contributing, please visit the project website.

#### 4.6 License

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AQR Capital Management began pandas development in 2008. Development was led by Wes McKinney. AQR released the source under this license in 2009. Wes is now an employee of Lambda Foundry, and remains the pandas project lead.

The PyData Development Team is the collection of developers of the PyData project. This includes all of the PyData sub-projects, including pandas. The core team that coordinates development on GitHub can be found here: http://github.com/pydata.

Full credits for pandas contributors can be found in the documentation.

Our Copyright Policy

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**CHAPTER** 

**FIVE** 

# 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 [261]: import numpy as np
# will use a lot in examples
In [262]: randn = np.random.randn
In [263]: from pandas import *
```

Here is a basic tenet to keep in mind: **data alignment is intrinsic**. 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.

When using pandas, we recommend the following import convention:

```
import pandas as pd
```

#### 5.1 Series

Series is a one-dimensional labeled array (technically a subclass of ndarray) 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 = Series(data, index=index)
```

Here, data can be many different things:

- · a Python dict
- · an ndarray
- a scalar value (like 5)

The passed **index** is a list of axis labels. Thus, this separates into a few cases depending on what **data is**:

#### From ndarray

If data is an iderray, index must be the same length as data. If no index is passed, one will be created having values [0, ..., len(data) - 1].

```
In [264]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [265]: s
Out [265]:
     0.664
    -0.487
b
    -0.504
С
    0.307
d
     1.570
In [266]: s.index
Out [266]: Index([a, b, c, d, e], dtype=object)
In [267]: Series(randn(5))
Out[267]:
  -0.431
1
   -0.705
2
    0.555
3
    0.939
     0.722
```

**Note:** Starting in v0.8.0, pandas supports non-unique index values. In previous version, if the index values are not unique an exception will **not** be raised immediately, but attempting any operation involving the index will later result in an exception. In other words, the Index object containing the labels "lazily" checks whether the values are unique. The reason for being lazy is nearly all performance-based (there are many instances in computations, like parts of GroupBy, where the index is not used).

#### From dict

If data is a dict, if **index** is passed the values in data corresponding to the labels in the index will be pulled out. Otherwise, an index will be constructed from the sorted keys of the dict, if possible.

```
In [268]: d = {'a' : 0., 'b' : 1., 'c' : 2.}
In [269]: Series(d)
Out [269]:
     0
а
     1
b
     2
С
In [270]: Series(d, index=['b', 'c', 'd', 'a'])
Out [270]:
b
      1
      2
C
d
    NaN
```

**Note:** NaN (not a number) is the standard missing data marker used in pandas

From scalar value If data is a scalar value, an index must be provided. The value will be repeated to match the length of index

```
In [271]: Series(5., index=['a', 'b', 'c', 'd', 'e'])
Out[271]:
a    5
b    5
```

```
c 5 d 5 e 5
```

## 5.1.1 Series is ndarray-like

As a subclass of ndarray, Series is a valid argument to most NumPy functions and behaves similarly to a NumPy array. However, things like slicing also slice the index.

```
In [272]: s[0]
Out[272]: 0.66444516201494186
In [273]: s[:3]
Out [273]:
   0.664
   -0.487
  -0.504
In [274]: s[s > s.median()]
Out [274]:
    0.664
     1.570
In [275]: s[[4, 3, 1]]
Out [275]:
   1.570
    0.307
d
  -0.487
In [276]: np.exp(s)
Out [276]:
     1.943
а
b
     0.614
С
    0.604
d
     1.359
```

We will address array-based indexing in a separate section.

#### 5.1.2 Series is dict-like

A Series is alike a fixed-size dict in that you can get and set values by index label:

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```
In [280]: 'e' in s
Out[280]: True

In [281]: 'f' in s
Out[281]: False

If a label is not contained, an exception
>>> s['f']
KeyError: 'f'
>>> s.get('f')
nan
```

### 5.1.3 Vectorized operations and label alignment with Series

When doing data analysis, as with raw NumPy arrays looping through Series value-by-value is usually not necessary. Series can be also be passed into most NumPy methods expecting an ndarray.

```
In [282]: s + s
Out[282]:
      1.329
b
     -0.974
     -1.009
С
      0.613
d
     24.000
е
In [283]: s * 2
Out [283]:
      1.329
     -0.974
b
     -1.009
C
      0.613
d
     24.000
In [284]: np.exp(s)
Out [284]:
          1.943
а
b
          0.614
          0.604
C
          1.359
d
     162754.791
```

A key difference between Series and ndarray is that operations between Series automatically align the data based on label. Thus, you can write computations without giving consideration to whether the Series involved have the same labels.

```
In [285]: s[1:] + s[:-1]
Out[285]:
a     NaN
b    -0.974
c    -1.009
d     0.613
e     NaN
```

The result of an operation between unaligned Series will have the **union** of the indexes involved. If a label is not found in one Series or the other, the result will be marked as missing (NaN). Being able to write code without doing any explicit data alignment grants immense freedom and flexibility in interactive data analysis and research. The integrated

data alignment features of the pandas data structures set pandas apart from the majority of related tools for working with labeled data.

**Note:** In general, we chose to make the default result of operations between differently indexed objects yield the **union** of the indexes in order to avoid loss of information. Having an index label, though the data is missing, is typically important information as part of a computation. You of course have the option of dropping labels with missing data via the **dropna** function.

#### 5.1.4 Name attribute

Series can also have a name attribute:

```
In [286]: s = Series(np.random.randn(5), name='something')
In [287]: s
Out[287]:
0     0.015
1     1.987
2     -0.259
3     0.111
4     1.012
Name: something
In [288]: s.name
Out[288]: 'something'
```

The Series name will be assigned automatically in many cases, in particular when taking 1D slices of DataFrame as you will see below.

#### 5.2 DataFrame

**DataFrame** is a 2-dimensional labeled data structure with columns of potentially different types. You can think of it like a spreadsheet or SQL table, or a dict of Series objects. It is generally the most commonly used pandas object. Like Series, DataFrame accepts many different kinds of input:

- · Dict of 1D ndarrays, lists, dicts, or Series
- 2-D numpy.ndarray
- · Structured or record ndarray
- A Series
- Another DataFrame

Along with the data, you can optionally pass **index** (row labels) and **columns** (column labels) arguments. If you pass an index and / or columns, you are guaranteeing the index and / or columns of the resulting DataFrame. Thus, a dict of Series plus a specific index will discard all data not matching up to the passed index.

If axis labels are not passed, they will be constructed from the input data based on common sense rules.

#### 5.2.1 From dict of Series or dicts

The result **index** will be the **union** of the indexes of the various Series. If there are any nested dicts, these will be first converted to Series. If no columns are passed, the columns will be the sorted list of dict keys.

```
In [289]: d = {'one' : Series([1., 2., 3.], index=['a', 'b', 'c']),
             'two': Series([1., 2., 3., 4.], index=['a', 'b', 'c', 'd'])}
   . . . . . :
In [290]: df = DataFrame(d)
In [291]: df
Out[291]:
  one two
   1
         1
   2
         2
b
   3
         3
d NaN
In [292]: DataFrame(d, index=['d', 'b', 'a'])
Out[292]:
   one two
  NaN
        4
b
   2
         2
In [293]: DataFrame(d, index=['d', 'b', 'a'], columns=['two', 'three'])
Out[293]:
   two three
    4
       NaN
    2
        NaN
b
    1
         NaN
```

The row and column labels can be accessed respectively by accessing the **index** and **columns** attributes:

**Note:** When a particular set of columns is passed along with a dict of data, the passed columns override the keys in the dict.

```
In [294]: df.index
Out[294]: Index([a, b, c, d], dtype=object)
In [295]: df.columns
Out[295]: Index([one, two], dtype=object)
```

## 5.2.2 From dict of ndarrays / lists

The ndarrays must all be the same length. If an index is passed, it must clearly also be the same length as the arrays. If no index is passed, the result will be range (n), where n is the array length.

```
In [296]: d = {'one' : [1., 2., 3., 4.],
  'two': [4., 3., 2., 1.]}
  . . . . . :
In [297]: DataFrame(d)
Out[297]:
  one two
0
   1
        4
1
    2
         3
         2
    3
    4
        1
```

```
In [298]: DataFrame(d, index=['a', 'b', 'c', 'd'])
Out[298]:
    one two
a    1    4
b    2    3
c    3    2
d    4    1
```

## 5.2.3 From structured or record array

This case is handled identically to a dict of arrays.

```
In [299]: data = np.zeros((2,),dtype=[('A', 'i4'),('B', 'f4'),('C', 'a10')])
In [300]: data[:] = [(1,2.,'Hello'),(2,3.,"World")]
In [301]: DataFrame(data)
Out[301]:
  A B
0 1 2 Hello
1 2 3 World
In [302]: DataFrame(data, index=['first', 'second'])
Out[3021:
      A B
first 1 2 Hello
second 2 3 World
In [303]: DataFrame(data, columns=['C', 'A', 'B'])
Out[303]:
      C A B
0 Hello 1 2
1 World 2 3
```

**Note:** DataFrame is not intended to work exactly like a 2-dimensional NumPy ndarray.

#### 5.2.4 From a list of dicts

```
In [304]: data2 = [{'a': 1, 'b': 2}, {'a': 5, 'b': 10, 'c': 20}]
In [305]: DataFrame(data2)
Out[305]:
    a    b    c
0  1   2 NaN
1  5  10  20

In [306]: DataFrame(data2, index=['first', 'second'])
Out[306]:
    a    b    c
first    1   2 NaN
second    5  10  20

In [307]: DataFrame(data2, columns=['a', 'b'])
Out[307]:
```

```
a b
0 1 2
1 5 10
```

#### 5.2.5 From a Series

The result will be a DataFrame with the same index as the input Series, and with one column whose name is the original name of the Series (only if no other column name provided).

#### **Missing Data**

Much more will be said on this topic in the *Missing data* section. To construct a DataFrame with missing data, use np.nan for those values which are missing. Alternatively, you may pass a numpy.MaskedArray as the data argument to the DataFrame constructor, and its masked entries will be considered missing.

#### **5.2.6 Alternate Constructors**

#### DataFrame.from dict

DataFrame.from\_dict takes a dict of dicts or a dict of array-like sequences and returns a DataFrame. It operates like the DataFrame constructor except for the orient parameter which is 'columns' by default, but which can be set to 'index' in order to use the dict keys as row labels. DataFrame.from records

DataFrame.from\_records takes a list of tuples or an ndarray with structured dtype. Works analogously to the normal DataFrame constructor, except that index maybe be a specific field of the structured dtype to use as the index. For example:

#### DataFrame.from items

DataFrame.from\_items works analogously to the form of the dict constructor that takes a sequence of (key, value) pairs, where the keys are column (or row, in the case of orient='index') names, and the value are the column values (or row values). This can be useful for constructing a DataFrame with the columns in a particular order without having to pass an explicit list of columns:

```
In [310]: DataFrame.from_items([('A', [1, 2, 3]), ('B', [4, 5, 6])])
Out[310]:
    A    B
0    1    4
1    2    5
2    3    6
```

If you pass orient='index', the keys will be the row labels. But in this case you must also pass the desired column names:

### 5.2.7 Column selection, addition, deletion

You can treat a DataFrame semantically like a dict of like-indexed Series objects. Getting, setting, and deleting columns works with the same syntax as the analogous dict operations:

```
In [312]: df['one']
Out[312]:
а
     1
b
      2
      3
С
  NaN
d
Name: one
In [313]: df['three'] = df['one'] * df['two']
In [314]: df['flag'] = df['one'] > 2
In [315]: df
Out [315]:
   one two three
                   flag
    1
         1
               1 False
b
     2.
         2
                4 False
                9
С
     3
         3
                   True
  NaN
         4
              NaN False
```

Columns can be deleted or popped like with a dict:

When inserting a scalar value, it will naturally be propagated to fill the column:

```
In [319]: df['foo'] = 'bar'
In [320]: df
Out[320]:
    one flag foo
a    1 False bar
b    2 False bar
c    3 True bar
d NaN False bar
```

When inserting a Series that does not have the same index as the DataFrame, it will be conformed to the DataFrame's index:

```
In [321]: df['one_trunc'] = df['one'][:2]
In [322]: df
Out[322]:
  one
       flag foo one_trunc
    1 False bar
                 1
b
    2 False bar
                         2
    3
                       NaN
C
       True bar
d NaN False bar
                       NaN
```

You can insert raw ndarrays but their length must match the length of the DataFrame's index.

By default, columns get inserted at the end. The insert function is available to insert at a particular location in the columns:

```
In [323]: df.insert(1, 'bar', df['one'])
In [324]: df
Out[324]:
  one bar
          flag foo one_trunc
       1 False bar
   1
                     1
        2 False bar
                            2
        3
           True bar
                          NaN
С
  NaN NaN False bar
                          NaN
```

#### 5.2.8 Indexing / Selection

The basics of indexing are as follows:

Operation	Syntax	Result
Select column	df[col]	Series
Select row by label	df.xs(label) or df.ix[label]	Series
Select row by location (int)	df.ix[loc]	Series
Slice rows	df[5:10]	DataFrame
Select rows by boolean vector	df[bool_vec]	DataFrame

Row selection, for example, returns a Series whose index is the columns of the DataFrame:

```
In [325]: df.xs('b')
Out [325]:
                  2
one
                  2
bar
flag
            False
foo
               bar
one_trunc
Name: b
In [326]: df.ix[2]
Out[326]:
one
                3
bar
                3
flag
             True
foo
              bar
one_trunc
              NaN
Name: c
```

Note if a DataFrame contains columns of multiple dtypes, the dtype of the row will be chosen to accommodate all of the data types (dtype=object is the most general).

For a more exhaustive treatment of more sophisticated label-based indexing and slicing, see the *section on indexing*. We will address the fundamentals of reindexing / conforming to new sets of lables in the *section on reindexing*.

#### 5.2.9 Data alignment and arithmetic

Data alignment between DataFrame objects automatically align on **both the columns and the index (row labels)**. Again, the resulting object will have the union of the column and row labels.

```
In [327]: df = DataFrame(randn(10, 4), columns=['A', 'B', 'C', 'D'])
In [328]: df2 = DataFrame(randn(7, 3), columns=['A', 'B', 'C'])
In [329]: df + df2
Out[329]:
                    С
             В
                        D
      Α
0 2.752 -0.429 0.702 NaN
1 0.067 -3.397 1.775 NaN
2 -0.499 -1.138 -1.277 NaN
3 0.731 0.988 0.505 NaN
4 -0.538 -1.828 -1.974 NaN
5 -0.100 -2.885 1.676 NaN
 1.405 -1.078 0.320 NaN
7
         NaN
                NaN NaN
    NaN
8
    NaN
           NaN
                  NaN NaN
9
    NaN
           NaN
                  NaN NaN
```

When doing an operation between DataFrame and Series, the default behavior is to align the Series **index** on the DataFrame **columns**, thus broadcasting row-wise. For example:

In the special case of working with time series data, if the Series is a TimeSeries (which it will be automatically if the index contains datetime objects), and the DataFrame index also contains dates, the broadcasting will be column-wise:

```
2000-01-01 -1.209 -1.257 -0.500
2000-01-02 0.430 -0.242 -0.724
2000-01-03 1.257 -0.871 -0.544
2000-01-04 -0.766 -0.219 0.663
2000-01-05 -1.566 1.780 -2.139
2000-01-06 -0.593 -1.059 0.119
2000-01-07 -0.123 1.306 -0.129
2000-01-08 -0.389 0.143 -1.715
In [334]: type(df['A'])
Out[334]: pandas.core.series.TimeSeries
In [335]: df - df['A']
Out[335]:
                  В
2000-01-01 0 -0.048 0.709
2000-01-02 0 -0.672 -1.154
2000-01-03 0 -2.128 -1.801
2000-01-04 0 0.547 1.429
2000-01-05 0 3.346 -0.572
2000-01-06 0 -0.466 0.711
2000-01-07 0 1.429 -0.006
2000-01-08 0 0.532 -1.326
```

Technical purity aside, this case is so common in practice that supporting the special case is preferable to the alternative of forcing the user to transpose and do column-based alignment like so:

For explicit control over the matching and broadcasting behavior, see the section on *flexible binary operations*.

Operations with scalars are just as you would expect:

```
In [337]: df * 5 + 2
Out[337]:
               Α
                     В
2000-01-01 -4.043 -4.285 -0.499
2000-01-02 4.149
                 0.789 - 1.619
2000-01-03 8.286 -2.355 -0.719
2000-01-04 -1.830 0.907 5.314
2000-01-05 -5.831 10.900 -8.693
2000-01-06 -0.963 -3.296 2.594
2000-01-07 1.385 8.528 1.354
2000-01-08 0.054 2.716 -6.575
In [338]: 1 / df
Out[338]:
                     В
2000-01-01 -0.827 -0.796 -2.001
```

```
2000-01-02 2.327 -4.129 -1.382
2000-01-03 0.795 -1.148 -1.839
2000-01-04 -1.305 -4.574 1.509
2000-01-05 -0.638  0.562 -0.468
2000-01-06 -1.687 -0.944 8.416
2000-01-07 -8.128 0.766 -7.746
2000-01-08 -2.570 6.983 -0.583
In [339]: df ** 4
Out[339]:
               Α
                     В
                              С
2000-01-01 2.133 2.497 0.062
2000-01-02 0.034 0.003 0.275
2000-01-03 2.499
                 0.576 0.087
2000-01-04 0.344
                 0.002
                         0.193
2000-01-05 6.018 10.038 20.918
2000-01-06 0.123
                  1.258
                         0.000
2000-01-07 0.000
                         0.000
                   2.906
2000-01-08 0.023
                  0.000
                         8.652
Boolean operators work as well:
In [340]: df1 = DataFrame({'a' : [1, 0, 1], 'b' : [0, 1, 1] }, dtype=bool)
In [341]: df2 = DataFrame({'a' : [0, 1, 1], 'b' : [1, 1, 0] }, dtype=bool)
In [342]: df1 & df2
Out[342]:
      а
             b
0 False False
1 False True
  True False
In [343]: df1 | df2
Out[343]:
           b
 True True
1 True True
2 True True
In [344]: df1 ^ df2
Out[344]:
      а
          True
   True
1
  True False
2 False
         True
In [345]: -df1
Out[345]:
      а
0 False
          True
  True False
2 False False
```

#### 5.2.10 Transposing

To transpose, access the T attribute (also the transpose function), similar to an ndarray:

```
# only show the first 5 rows
In [346]: df[:5].T
Out[346]:
  2000-01-01 2000-01-02 2000-01-03 2000-01-04 2000-01-05
             0.430 1.257
                                   -0.766
     -1.209
                                              -1.566
В
      -1.257
                -0.242
                           -0.871
                                      -0.219
                                                  1.780
                -0.242
-0.724
      -0.500
                           -0.544
                                      0.663
                                                 -2.139
```

## 5.2.11 DataFrame interoperability with NumPy functions

Elementwise NumPy ufuncs (log, exp, sqrt, ...) and various other NumPy functions can be used with no issues on DataFrame, assuming the data within are numeric:

```
In [347]: np.exp(df)
Out [347]:
               A
                      В
                              С
2000-01-01 0.299 0.285 0.607
2000-01-02 1.537 0.785 0.485
2000-01-03 3.516 0.419 0.581
2000-01-04 0.465 0.804 1.940
2000-01-05 0.209 5.930 0.118
2000-01-06 0.553 0.347 1.126
2000-01-07 0.884 3.690 0.879
2000-01-08 0.678 1.154 0.180
In [348]: np.asarray(df)
Out[348]:
array([-1.2085, -1.257, -0.4997],
       [0.4298, -0.2422, -0.7238],
       [1.2573, -0.871, -0.5437],
       [-0.7661, -0.2186, 0.6628],
       [-1.5663, 1.78 , -2.1386],
       [-0.5927, -1.0591, 0.1188],
       [-0.123 , 1.3056, -0.1291],
[-0.3892, 0.1432, -1.715]])
```

The dot method on DataFrame implements matrix multiplication:

Similarly, the dot method on Series implements dot product:

```
In [350]: s1 = Series(np.arange(5,10))
In [351]: s1.dot(s1)
Out[351]: 255
```

DataFrame is not intended to be a drop-in replacement for ndarray as its indexing semantics are quite different in places from a matrix.

#### 5.2.12 Console display

For very large DataFrame objects, only a summary will be printed to the console (here I am reading a CSV version of the **baseball** dataset from the **plyr** R package):

```
In [352]: baseball = read_csv('data/baseball.csv')
In [353]: print baseball
<class 'pandas.core.frame.DataFrame'>
Int64Index: 100 entries, 88641 to 89534
Data columns:
id
         100 non-null values
         100
year
              non-null values
stint
         100
              non-null values
         100
              non-null values
team
lq
         100
              non-null values
              non-null values
         100
g
         100
ab
              non-null values
r
         100
              non-null values
h
         100
              non-null values
         100
             non-null values
X2b
X3b
         100
             non-null values
hr
         100
             non-null values
              non-null values
         100
rbi
              non-null values
         100
sb
              non-null values
         100
CS
bb
         100
              non-null values
         100
              non-null values
so
ibb
         100
              non-null values
hbp
         100
              non-null values
         100
sh
              non-null values
         100
sf
              non-null values
gidp
         100
             non-null values
dtypes: float64(9), int64(10), object(3)
```

However, using to\_string will return a string representation of the DataFrame in tabular form, though it won't always fit the console width:

```
In [354]: print baseball.ix[-20:, :12].to_string()
               id
                   year stint team
                                       lq
                                             q
                                                  ab
                                                         r
                                                                 X2b
                                                                       X3b
                                                                            hr
88641
       womacto01
                   2006
                              2
                                 CHN
                                       NL
                                             19
                                                  50
                                                         6
                                                             14
                                                                    1
                                                                         0
                                                                             1
88643 schilcu01
                   2006
                                 BOS
                                             31
                                                   2
                                                              1
                                                                    \cap
                                                                         Ω
                                                                             0
                              1
                                       AΤ
                                                         \cap
88645 myersmi01
                                 NYA
                   2006
                                       AL
                                             62
                                                   0
                                                         0
                                                              0
                                                                    0
                                                                         \cap
                                                                             0
                              1
                                                   3
88649 helliri01
                   2006
                              1
                                 MIL
                                       NL
                                             20
                                                         0
                                                              0
                                                                    0
                                                                         0
                                                                             0
88650
       johnsra05
                   2006
                              1
                                 NYA
                                       AL
                                             33
                                                   6
                                                         0
                                                              1
                                                                    0
                                                                             0
88652
       finlest01
                   2006
                              1
                                 SFN
                                       NL
                                            139
                                                 426
                                                        66
                                                            105
                                                                   21
                                                                        12
88653
       gonzalu01
                  2006
                              1
                                 ARI
                                       NL
                                            153
                                                 586
                                                        93
                                                            159
                                                                   52
                                                                             15
88662
        seleaa01 2006
                              1
                                 LAN
                                       NL
                                             28
                                                  26
                                                        2
                                                              5
                                                                   1
                                                                         0
                                                                             0
89177 francju01 2007
                              2 ATL
                                       NL
                                            15
                                                  40
                                                        1
                                                             10
                                                                    3
                                                                         \cap
                                                                             0
89178 francju01 2007
                              1 NYN
                                       NL
                                            40
                                                  50
                                                        7
                                                             10
                                                                    0
                                                                         \cap
                                                                             1
89330
        zaungr01 2007
                              1 TOR
                                       ΑL
                                           110
                                                 331
                                                        43
                                                             80
                                                                   24
                                                                         1
                                                                             10
89333 witasja01
                  2007
                              1 TBA
                                       ΑL
                                             3
                                                   0
                                                        0
                                                              0
                                                                    0
                                                                             0
89334 williwo02 2007
                                             33
                                                  59
                                                         3
                                                              6
                                                                    0
                                                                             1
                              1 HOU
                                       NT.
89335 wickmbo01 2007
                              2 ARI
                                       NL
                                             8
                                                   0
                                                         0
                                                              0
                                                                    0
                                                                         0
                                                                             0
                                             47
                                                   0
                                                                             0
89336 wickmbo01 2007
                              1
                                 ATL
                                       NL
                                                         \cap
                                                              0
                                                                    \cap
                                                                         \cap
                                            38
       whitero02 2007
                                                 109
                                                             19
89337
                              1
                                 MTN
                                       AT.
                                                         8
                                                                    4
                                                                         0
                                                                             4
                                                                             0
89338
       whiteri01
                  2007
                              1
                                 HOU
                                       NL
                                             20
                                                  1
                                                         0
                                                              0
                                                                    0
                                                                         0
                                             7
89339
       wellsda01
                  2007
                              2
                                 LAN
                                       NL
                                                  15
                                                         2
                                                              4
                                                                    1
                                                                         0
                                                                             0
89340
       wellsda01 2007
                                 SDN
                                      NL
                                             22
                                                  38
                                                              4
                                                                    0
                                                                             0
```

89341	weathda01	2007	1	CIN	NL	67	0	0	0	0	0	0
89343	walketo04	2007	1	OAK	AL	18	48	5	13	1	0	0
89345	wakefti01	2007	1	BOS	AL	1	2	0	0	0	0	0
89347	vizquom01	2007	1	SFN	NL	145	513	54	126	18	3	4
89348	villoro01	2007	1	NYA	AL	6	0	0	0	0	0	0
89352	valenjo03	2007	1	NYN	NL	51	166	18	40	11	1	3
89354	trachst01	2007	2	CHN	NL	4	7	0	1	0	0	0
89355	trachst01	2007	1	BAL	AL	3	5	0	0	0	0	0
89359	timlimi01	2007	1	BOS	AL	4	0	0	0	0	0	0
89360	thomeji01	2007	1	CHA	AL	130	432	79	119	19	0	35
89361	thomafr04	2007	1	TOR	AL	155	531	63	147	30	0	26
89363	tavarju01	2007	1	BOS	AL	2	4	0	1	0	0	0
89365	-	2007	2			30	33	2	9	1	0	
	sweenma01			LAN	NL						-	0
89366	sweenma01	2007	1	SFN	NL	76	90	18	23	8	0	2
89367	suppaje01	2007	1	MIL	NL	33	61	4	8	0	0	0
89368	stinnke01	2007	1	SLN	NL	26	82	7	13	3	0	1
89370	stantmi02	2007	1	CIN	NL	67	2	0	0	0	0	0
89371	stairma01	2007	1	TOR	AL	125	357	58	103	28	1	21
89372	sprinru01	2007	1	SLN	NL	72	1	0	0	0	0	0
89374	sosasa01	2007	1	TEX	AL	114	412	53	104	24	1	21
89375	smoltjo01	2007	1	ATL	NL	30	54	1	5	1	0	0
89378	sheffga01	2007	1	DET	AL	133	494	107	131	20	1	25
89381	seleaa01	2007	1	NYN	NL	31	4	0	0	0	0	0
89382	seaneru01	2007	1	LAN	NL	68	1	0	0	0	0	0
89383	schmija01	2007	1	LAN	NL	6	7	1	1	0	0	1
89384	schilcu01	2007	1	BOS	AL	1	2	0	1	0	0	0
89385	sandere02	2007	1	KCA	AL	24	73	12	23	7	0	2
89388	rogerke01	2007	1	DET	AL	1	2	0	0	0	0	0
89389	rodriiv01	2007	1	DET	AL	129	502	50	141	31	3	11
89396	ramirma02	2007	1	BOS	AL	133	483	84	143	33	1	20
89398						83				17		
	piazzmi01	2007	1	OAK	AL		309	33	85		1	8
89400	perezne01	2007	1	DET	AL	33	64	5	11	3	0	1
89402	parkch01	2007	1	NYN	NL	1	1	0	0	0	0	0
89406	oliveda02	2007	1	LAA	AL	5	0	0	0	0	0	0
89410	myersmi01	2007	1	NYA	AL	6	1	0	0	0	0	0
89411	mussimi01	2007	1	NYA	AL	2	2	0	0	0	0	0
89412	moyerja01	2007	1	PHI	NL	33	73	4	9	2	0	0
89420	mesajo01	2007	1	PHI	NL	38	0	0	0	0	0	0
89421	martipe02	2007	1	NYN	NL	5	9	1	1	1	0	0
89425	maddugr01	2007	1	SDN	NL	33	62	2	9	2	0	0
89426	mabryjo01	2007	1	COL	NL	28	34	4	4	1	0	1
89429	loftoke01	2007	2	CLE	AL	52	173	24	49	9	3	0
89430	loftoke01	2007	1	TEX	AL	84	317	62	96	16	3	7
89431	loaizes01	2007	1	LAN	NL	5	7	0	1	0	0	0
89438	kleskry01	2007	1	SFN	NL	116	362	51	94	27	3	6
89439	kentje01	2007	1	LAN	NL	136	494	78	149	36	1	20
89442	jonesto02	2007	1	DET	AL	5	0	0	0	0	0	0
89445	johnsra05	2007	1	ARI	NL	10	15	0	1	0	0	0
89450	hoffmtr01	2007	1	SDN	NL	60	0	0	0	0	0	0
89451	hernaro01	2007	2	LAN	NL	22	0	0	0	0	0	0
89452	hernaro01	2007	1	CLE	AL	2	0	0	0	0	0	0
89460	guarded01	2007	1	CIN	NL	15	0	0	1.4.6	0	0	0
89462	griffke02	2007	1	CIN	NL	144	528	78	146	24	1	30
89463	greensh01	2007	1	NYN	NL	130	446	62	130	30	1	10
89464	graffto01	2007	1	MIL	NL	86	231	34	55	8	0	9
89465	gordoto01	2007	1	PHI	NL	44	0	0	0	0	0	0
89466	gonzalu01	2007	1	LAN	NL	139	464	70	129	23	2	15
89467	gomezch02	2007	2	CLE	AL	19	53	4	15	2	0	0

89468	gomezch02	2007	1	BAL	AL	73	169	17	51	10	1	1
89469	glavito02	2007	1	NYN	NL	33	56	3	12	1	0	0
89473	floydcl01	2007	1	CHN	NL	108	282	40	80	10	1	9
89474	finlest01	2007	1	COL	NL	43	94	9	17	3	0	1
89480	embreal01	2007	1	OAK	AL	4	0	0	0	0	0	0
89481	edmonji01	2007	1	SLN	NL	117	365	39	92	15	2	12
89482	easleda01	2007	1	NYN	NL	76	193	24	54	6	0	10
89489	delgaca01	2007	1	NYN	NL	139	538	71	139	30	0	24
89493	cormirh01	2007	1	CIN	NL	6	0	0	0	0	0	0
89494	coninje01	2007	2	NYN	NL	21	41	2	8	2	0	0
89495	coninje01	2007	1	CIN	NL	80	215	23	57	11	1	6
89497	clemero02	2007	1	NYA	AL	2	2	0	1	0	0	0
89498	claytro01	2007	2	BOS	AL	8	6	1	0	0	0	0
89499	claytro01	2007	1	TOR	AL	69	189	23	48	14	0	1
89501	cirilje01	2007	2	ARI	NL	28	40	6	8	4	0	0
89502	cirilje01	2007	1	MIN	AL	50	153	18	40	9	2	2
89521	bondsba01	2007	1	SFN	NL	126	340	75	94	14	0	28
89523	biggicr01	2007	1	HOU	NL	141	517	68	130	31	3	10
89525	benitar01	2007	2	FLO	NL	34	0	0	0	0	0	0
89526	benitar01	2007	1	SFN	NL	19	0	0	0	0	0	0
89530	ausmubr01	2007	1	HOU	NL	117	349	38	82	16	3	3
89533	aloumo01	2007	1	NYN	NL	87	328	51	112	19	1	13
89534	alomasa02	2007	1	NYN	NL	8	22	1	3	1	0	0

## 5.2.13 DataFrame column types

The four main types stored in pandas objects are float, int, boolean, and object. A convenient dtypes attribute return a Series with the data type of each column:

```
In [355]: baseball.dtypes
Out[355]:
        object
id
        int64
int64
year
stint
        object
team
lg
        object
         int64
g
          int64
ab
         int64
h
         int64
         int64
X3b
         int64
hr
         int64
       float64
rbi
        float64
sb
        float64
CS
bb
         int64
        float64
SO
ibb
        float64
        float64
hbp
sh
        float64
        float64
sf
        float64
```

The related method get\_dtype\_counts will return the number of columns of each type:

```
In [356]: baseball.get_dtype_counts()
Out[356]:
float64     9
int64     10
object     3
```

#### 5.2.14 DataFrame column attribute access and IPython completion

If a DataFrame column label is a valid Python variable name, the column can be accessed like attributes:

```
In [357]: df = DataFrame(\{'fool': np.random.randn(5),
                          'foo2': np.random.randn(5)})
   . . . . . :
   . . . . . :
In [358]: df
Out[358]:
       foo1
                 foo2
0 0.759091 -0.648742
1 -0.050457 0.209870
  0.959219 -0.325391
3 -0.817600 -1.978199
4 -0.200407 -0.211127
In [359]: df.foo1
Out [359]:
    0.759091
  -0.050457
2
    0.959219
3
  -0.817600
4
  -0.200407
Name: foo1
```

The columns are also connected to the IPython completion mechanism so they can be tab-completed:

```
In [5]: df.fo<TAB>
df.foo1 df.foo2
```

#### 5.3 Panel

Panel is a somewhat less-used, but still important container for 3-dimensional data. The term panel data is derived from econometrics and is partially responsible for the name pandas: pan(el)-da(ta)-s. The names for the 3 axes are intended to give some semantic meaning to describing operations involving panel data and, in particular, econometric analysis of panel data. However, for the strict purposes of slicing and dicing a collection of DataFrame objects, you may find the axis names slightly arbitrary:

- items: axis 0, each item corresponds to a DataFrame contained inside
- major\_axis: axis 1, it is the index (rows) of each of the DataFrames
- minor\_axis: axis 2, it is the columns of each of the DataFrames

Construction of Panels works about like you would expect:

#### 5.3.1 From 3D ndarray with optional axis labels

#### 5.3.2 From dict of DataFrame objects

Note that the values in the dict need only be **convertible to DataFrame**. Thus, they can be any of the other valid inputs to DataFrame as per above.

One helpful factory method is Panel.from\_dict, which takes a dictionary of DataFrames as above, and the following named parameters:

Parameter	Default	Description
intersect	False	drops elements whose indices do not align
orient	items	use minor to use DataFrames' columns as panel items

For example, compare to the construction above:

```
In [364]: Panel.from_dict(data, orient='minor')
Out[364]:
<class 'pandas.core.panel.Panel'>
Dimensions: 3 (items) x 4 (major) x 2 (minor)
Items: 0 to 2
Major axis: 0 to 3
Minor axis: Item1 to Item2
```

Orient is especially useful for mixed-type DataFrames. If you pass a dict of DataFrame objects with mixed-type columns, all of the data will get upcasted to dtype=object unless you pass orient='minor':

5.3. Panel 57

```
а
  foo 0.080597
1
  bar -0.000185
  baz -0.264704
In [367]: data = {'item1': df, 'item2': df}
In [368]: panel = Panel.from_dict(data, orient='minor')
In [369]: panel['a']
Out[369]:
 item1 item2
   foo foo
   bar
        bar
1
   baz.
        baz
In [370]: panel['b']
Out[370]:
      item1
                item2
0 0.080597 0.080597
1 -0.000185 -0.000185
2 -0.264704 -0.264704
In [371]: panel['b'].dtypes
Out[371]:
         float64
item1
item2
         float64
```

**Note:** Unfortunately Panel, being less commonly used than Series and DataFrame, has been slightly neglected featurewise. A number of methods and options available in DataFrame are not available in Panel. This will get worked on, of course, in future releases. And faster if you join me in working on the codebase.

## 5.3.3 From DataFrame using to\_panel method

This method was introduced in v0.7 to replace LongPanel.to\_long, and converts a DataFrame with a two-level index to a Panel.

```
In [372]: midx = MultiIndex(levels=[['one', 'two'], ['x','y']], labels=[[1,1,0,0],[1,0,1,0]])
In [373]: df = DataFrame({'A' : [1, 2, 3, 4], 'B': [5, 6, 7, 8]}, index=midx)
In [374]: df.to_panel()
Out[374]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 2 (major) x 2 (minor)
Items: A to B
Major axis: one to two
Minor axis: x to y
```

### 5.3.4 Item selection / addition / deletion

Similar to DataFrame functioning as a dict of Series, Panel is like a dict of DataFrames:

The API for insertion and deletion is the same as for DataFrame. And as with DataFrame, if the item is a valid python identifier, you can access it as an attribute and tab-complete it in IPython.

#### 5.3.5 Transposing

A Panel can be rearranged using its transpose method (which does not make a copy by default unless the data are heterogeneous):

```
In [377]: wp.transpose(2, 0, 1)
Out[377]:
<class 'pandas.core.panel.Panel'>
Dimensions: 4 (items) x 3 (major) x 5 (minor)
Items: A to D
Major axis: Item1 to Item3
Minor axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
```

## 5.3.6 Indexing / Selection

Operation	Syntax	Result
Select item	wp[item]	DataFrame
Get slice at major_axis label	wp.major_xs(val)	DataFrame
Get slice at minor_axis label	wp.minor_xs(val)	DataFrame

For example, using the earlier example data, we could do:

```
In [378]: wp['Item1']
Out[378]:
                             В
2000-01-01 -0.519332 -1.765523 -0.966196 -0.890524
2000-01-02 -1.314597 -1.458515 -0.919663 -0.699091
2000-01-03 1.357258 -0.098278 -0.987183 -1.362030
2000-01-04 -1.309989 -1.153000 0.606382 -0.681101
2000-01-05 -0.289724 -0.996632 -1.407699 1.014104
In [379]: wp.major_xs(wp.major_axis[2])
Out[379]:
               Item2
      Tt.em1
                          Tt.em3
A 1.357258 -0.177665 -7.639427
В -0.098278 0.490838 -0.200224
C -0.987183 -1.360102 0.725815
D -1.362030 1.592456 -0.855302
In [380]: wp.minor_axis
Out[380]: Index([A, B, C, D], dtype=object)
```

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#### 5.3.7 Conversion to DataFrame

A Panel can be represented in 2D form as a hierarchically indexed DataFrame. See the section *hierarchical indexing* for more on this. To convert a Panel to a DataFrame, use the to frame method:

```
In [382]: panel = Panel(np.random.randn(3, 5, 4), items=['one', 'two', 'three'],
                       major_axis=date_range('1/1/2000', periods=5),
                       minor_axis=['a', 'b', 'c', 'd'])
   . . . . . :
   . . . . . :
In [383]: panel.to_frame()
Out[383]:
                      one
                                two
                                       three
major
        minor
2000-01-01 a -0.566820 0.597468 0.716659
                -1.643966 -0.491240 -0.919717
                1.471262 1.281674 -0.024595
                0.677634 -0.099685 0.068997
2000-01-02 a
               -0.485743 -1.823043 0.601797
          b
               -0.342272 -0.779213 0.866615
               -1.042291 -0.949327 0.092911
          C
               -0.611457 0.768043 -2.606892
          d
2000-01-03 a
               -0.141224 -0.054860 0.309303
                0.007220 -1.493561 -0.548401
          b
                -0.516147 0.106004 -2.044772
          С
                0.446161 -0.903513 -1.666264
          d
2000-01-04 a
                0.483368 -0.719875 -1.439775
                0.186405 0.301945 1.326361
          b
                -1.439567 1.112546 0.221680
          C
               -0.503782 -0.542770 1.840992
          d
2000-01-05 a
                0.890769 -2.695540 1.165150
                -0.777798 0.431284 -1.420521
          С
                -0.552820 -0.431092 1.616679
          d
                -1.428744 1.666631 -1.030912
```

# **ESSENTIAL BASIC FUNCTIONALITY**

Here we discuss a lot of the essential functionality common to the pandas data structures. Here's how to create some of the objects used in the examples from the previous section:

## 6.1 Head and Tail

To view a small sample of a Series or DataFrame object, use the head and tail methods. The default number of elements to display is five, but you may pass a custom number.

```
In [5]: long_series = Series(randn(1000))
In [6]: long_series.head()
Out[6]:
  -0.188451
  -1.138342
1
  -0.762153
3
   0.984686
  -0.319760
In [7]: long_series.tail(3)
Out[7]:
    0.726557
997
998
    1.213842
999 0.184515
```

# 6.2 Attributes and the raw ndarray(s)

pandas objects have a number of attributes enabling you to access the metadata

- shape: gives the axis dimensions of the object, consistent with ndarray
- · Axis labels
  - Series: index (only axis)
  - DataFrame: index (rows) and columns
  - Panel: items, major axis, and minor axis

Note, these attributes can be safely assigned to!

To get the actual data inside a data structure, one need only access the values property:

```
In [11]: s.values
Out[11]: array([ 0.5746,  0.4236, -0.8229, -2.03 ,  0.2233])
In [12]: df.values
Out[12]:
array([[ 1.5578, -0.7359, 1.4059],
       [-0.797, -0.4762, 1.435],
       [ 0.9847, -1.8597, -2.7922],
       [-1.2827,
                  0.4065, 0.2152],
       [0.3916, 0.2154, -0.9139],
       [-0.4057, 0.4907, 1.9009],
       [0.2036, -0.4651, -1.5353],
       [-0.7177, -0.2508, 0.3855]])
In [13]: wp.values
Out[13]:
array([[[ 0.4482, 0.7109, 0.6479, -0.3194],
        [1.2473, -0.7966, 0.3117, 1.1295],
        [-0.2797, -0.2142, -0.2773, 0.1329],
        [-1.0907, -0.1462, 1.2782, 1.0191],
        [-0.3005, -1.2065, 0.9802, -1.1518]],
       [[-0.7268, -0.6937, -1.32 , 1.4824], [-0.7964, -0.5281, 0.3617, 0.579],
```

```
[-0.5011, -0.4274, -2.0525, -0.1184],
[-0.8667, 1.0715, 1.0917, 0.6054],
[-1.6769, -0.3194, 0.3732, -1.5992]]])
```

If a DataFrame or Panel contains homogeneously-typed data, the ndarray can actually be modified in-place, and the changes will be reflected in the data structure. For heterogeneous data (e.g. some of the DataFrame's columns are not all the same dtype), this will not be the case. The values attribute itself, unlike the axis labels, cannot be assigned to.

**Note:** When working with heterogeneous data, the dtype of the resulting ndarray will be chosen to accommodate all of the data involved. For example, if strings are involved, the result will be of object dtype. If there are only floats and integers, the resulting array will be of float dtype.

# 6.3 Flexible binary operations

With binary operations between pandas data structures, there are two key points of interest:

- Broadcasting behavior between higher- (e.g. DataFrame) and lower-dimensional (e.g. Series) objects.
- Missing data in computations

We will demonstrate how to manage these issues independently, though they can be handled simultaneously.

## 6.3.1 Matching / broadcasting behavior

DataFrame has the methods **add**, **sub**, **mul**, **div** and related functions **radd**, **rsub**, ... for carrying out binary operations. For broadcasting behavior, Series input is of primary interest. Using these functions, you can use to either match on the *index* or *columns* via the **axis** keyword:

```
In [14]: df
Out[14]:
       one
              three
                           two
               NaN -0.055531
a -0.626485
b -0.644718 0.031723 1.092439
 1.451071 0.381281 -1.702648
       NaN 0.728111 -0.097203
In [15]: row = df.ix[1]
In [16]: column = df['two']
In [17]: df.sub(row, axis='columns')
Out[17]:
       one
               three
  0.018233
               NaN -1.147971
 0.000000 0.000000 0.000000
  2.095789 0.349558 -2.795088
       NaN 0.696388 -1.189642
In [18]: df.sub(row, axis=1)
Out[18]:
       one
               three
  0.018233
                NaN -1.147971
  0.000000 0.000000 0.000000
  2.095789 0.349558 -2.795088
```

```
NaN 0.696388 -1.189642
d
In [19]: df.sub(column, axis='index')
Out[19]:
       one
               three two
a - 0.570954
               NaN
b -1.737158 -1.060716
c 3.153719 2.083930
                       Ω
      NaN 0.825314
In [20]: df.sub(column, axis=0)
Out[20]:
               three two
       one
a -0.570954 NaN
                       0
b -1.737158 -1.060716
                        0
 3.153719 2.083930
                        \cap
       NaN 0.825314
d
```

With Panel, describing the matching behavior is a bit more difficult, so the arithmetic methods instead (and perhaps confusingly?) give you the option to specify the *broadcast axis*. For example, suppose we wished to demean the data over a particular axis. This can be accomplished by taking the mean over an axis and broadcasting over the same axis:

```
In [21]: major_mean = wp.mean(axis='major')
In [22]: major_mean
Out [22]:
      Item1
              Tt.em2
A 0.004907 -0.913578
B -0.330524 -0.179416
C 0.588141 -0.309175
D 0.162039 0.189822
In [23]: wp.sub(major_mean, axis='major')
Out [23]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major) x 4 (minor)
Items: Item1 to Item2
Major axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor axis: A to D
And similarly for axis="items" and axis="minor".
```

**Note:** I could be convinced to make the **axis** argument in the DataFrame methods match the broadcasting behavior of Panel. Though it would require a transition period so users can change their code...

## 6.3.2 Missing data / operations with fill values

In Series and DataFrame (though not yet in Panel), the arithmetic functions have the option of inputting a *fill\_value*, namely a value to substitute when at most one of the values at a location are missing. For example, when adding two DataFrame objects, you may wish to treat NaN as 0 unless both DataFrames are missing that value, in which case the result will be NaN (you can later replace NaN with some other value using fillna if you wish).

```
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
       NaN 0.728111 -0.097203
In [25]: df2
Out [25]:
       one
               three
a -0.626485 1.000000 -0.055531
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
      NaN 0.728111 -0.097203
In [26]: df + df2
Out [26]:
               three
       one
a -1.252970 NaN -0.111063
b -1.289437 0.063447 2.184878
  2.902142 0.762562 -3.405297
       NaN 1.456222 -0.194406
In [27]: df.add(df2, fill_value=0)
Out[27]:
       one
               three
                           t wo
a -1.252970 1.000000 -0.111063
b -1.289437 0.063447 2.184878
 2.902142 0.762562 -3.405297
       NaN 1.456222 -0.194406
```

## 6.3.3 Flexible Comparisons

Starting in v0.8, pandas introduced binary comparison methods eq, ne, lt, gt, le, and ge to Series and DataFrame whose behavior is analogous to the binary arithmetic operations described above:

```
In [28]: df.qt(df2)
Out [28]:
    one three
                 two
  False False False
 False False False
c False False False
  False False False
In [29]: df2.ne(df)
Out[29]:
    one three
  False
         True False
  False False False
  False
        False False
   True False False
```

## 6.3.4 Combining overlapping data sets

A problem occasionally arising is the combination of two similar data sets where values in one are preferred over the other. An example would be two data series representing a particular economic indicator where one is considered to be of "higher quality". However, the lower quality series might extend further back in history or have more complete data coverage. As such, we would like to combine two DataFrame objects where missing values in one DataFrame

are conditionally filled with like-labeled values from the other DataFrame. The function implementing this operation is combine\_first, which we illustrate:

```
In [30]: df1 = DataFrame({'A' : [1., np.nan, 3., 5., np.nan],
                          'B' : [np.nan, 2., 3., np.nan, 6.]})
   . . . . :
In [31]: df2 = DataFrame({'A' : [5., 2., 4., np.nan, 3., 7.],}
                          'B' : [np.nan, np.nan, 3., 4., 6., 8.]})
   . . . . :
In [32]: df1
Out[32]:
   A B
   1 NaN
1 NaN
        2
   3
        3
3
  5 NaN
4 NaN 6
In [33]: df2
Out[33]:
   A
\cap
   5 NaN
   2 NaN
1
2
   4
       3
3 NaN
        4
   3
        6
    7
5
In [34]: df1.combine_first(df2)
Out [34]:
  A B
0
 1 NaN
1
       2
       3
3 5
       4
4 3
       6
5 7
       8
```

#### 6.3.5 General DataFrame Combine

The combine\_first method above calls the more general DataFrame method combine. This method takes another DataFrame and a combiner function, aligns the input DataFrame and then passes the combiner function pairs of Series (ie, columns whose names are the same).

So, for instance, to reproduce combine\_first as above:

```
In [35]: combiner = lambda x, y: np.where(isnull(x), y, x)
In [36]: df1.combine(df2, combiner)
Out[36]:
    A    B
0    1 NaN
1    2    2
2    3    3
3    5    4
```

```
4 3 6
```

# 6.4 Descriptive statistics

A large number of methods for computing descriptive statistics and other related operations on *Series*, *DataFrame*, and *Panel*. Most of these are aggregations (hence producing a lower-dimensional result) like **sum**, **mean**, and **quantile**, but some of them, like **cumsum** and **cumprod**, produce an object of the same size. Generally speaking, these methods take an **axis** argument, just like *ndarray*.{sum, std, ...}, but the axis can be specified by name or integer:

- Series: no axis argument needed
- DataFrame: "index" (axis=0, default), "columns" (axis=1)
- Panel: "items" (axis=0), "major" (axis=1, default), "minor" (axis=2)

#### For example:

```
In [37]: df
Out[37]:
one three two a -0.626485 NaN -0.055531
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
       NaN 0.728111 -0.097203
In [38]: df.mean(0)
Out[38]:
         0.059956
one
      0.380372
three
       -0.190736
In [39]: df.mean(1)
Out[39]:
   -0.341008
    0.159815
b
    0.043235
     0.315454
```

All such methods have a skipna option signaling whether to exclude missing data (True by default):

```
In [40]: df.sum(0, skipna=False)
Out[40]:
             NaN
one
three
             NaN
    -0.762944
In [41]: df.sum(axis=1, skipna=True)
Out[41]:
   -0.682016
h
    0.479444
    0.129704
C
    0.630908
d
```

Combined with the broadcasting / arithmetic behavior, one can describe various statistical procedures, like standard-ization (rendering data zero mean and standard deviation 1), very concisely:

```
In [42]: ts_stand = (df - df.mean()) / df.std()
In [43]: ts_stand.std()
Out[43]:
three
         1
two
In [44]: xs_stand = df.sub(df.mean(1), axis=0).div(df.std(1), axis=0)
In [45]: xs_stand.std(1)
Out[45]:
    1
а
b
    1
    1
С
     1
```

Note that methods like **cumsum** and **cumprod** preserve the location of NA values:

Here is a quick reference summary table of common functions. Each also takes an optional level parameter which applies only if the object has a *hierarchical index*.

Function	Description
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
abs	Absolute Value
prod	Product of values
std	Unbiased standard deviation
var	Unbiased variance
skew	Unbiased skewness (3rd moment)
kurt	Unbiased kurtosis (4th moment)
quantile	Sample quantile (value at %)
cumsum	Cumulative sum
cumprod	Cumulative product
cummax	Cumulative maximum
cummin	Cumulative minimum

Note that by chance some NumPy methods, like mean, std, and sum, will exclude NAs on Series input by default:

```
In [47]: np.mean(df['one'])
Out[47]: 0.05995590919309346

In [48]: np.mean(df['one'].values)
Out[48]: nan
```

Series also has a method nunique which will return the number of unique non-null values:

```
In [49]: series = Series(randn(500))
In [50]: series[20:500] = np.nan
In [51]: series[10:20] = 5
In [52]: series.nunique()
Out[52]: 11
```

## 6.4.1 Summarizing data: describe

There is a convenient describe function which computes a variety of summary statistics about a Series or the columns of a DataFrame (excluding NAs of course):

```
In [53]: series = Series(randn(1000))
In [54]: series[::2] = np.nan
In [55]: series.describe()
Out [55]:
count
       500.000000
mean
       0.031965
        1.013558
std
        -3.264947
min
        -0.674226
25%
        0.041992
50%
75%
        0.752253
         2.902452
max
In [56]: frame = DataFrame(randn(1000, 5), columns=['a', 'b', 'c', 'd', 'e'])
In [57]: frame.ix[::2] = np.nan
In [58]: frame.describe()
Out [58]:
                       b
                                 С
                                            d
             а
count 500.000000 500.000000 500.000000 500.000000 500.000000
      0.064709 -0.012994 -0.003211 0.031999 -0.001916
mean
       0.995002 1.035122 1.027049 1.032520
                                              1.003642
std
      -2.974590 -3.248169 -3.949651 -3.053483 -3.218247
      -0.597821 -0.672689 -0.647099 -0.706440 -0.655058
      0.040400 -0.067920 -0.082346 0.047131 -0.049408
75%
       2.571295
                 3.221779 2.850843
                                    3.074321
                                                3.369975
```

For a non-numerical Series object, *describe* will give a simple summary of the number of unique values and most frequently occurring values:

```
In [59]: s = Series(['a', 'a', 'b', 'b', 'a', 'a', np.nan, 'c', 'd', 'a'])
In [60]: s.describe()
Out[60]:
count    9
unique    4
top    a
freq    5
```

There also is a utility function, value\_range which takes a DataFrame and returns a series with the minimum/maximum values in the DataFrame.

#### 6.4.2 Index of Min/Max Values

The idxmin and idxmax functions on Series and DataFrame compute the index labels with the minimum and maximum corresponding values:

```
In [61]: s1 = Series(randn(5))
In [62]: s1
Out[62]:
    2.808389
    2.199941
1
2
    0.389912
3
    1.026645
    1.973982
In [63]: s1.idxmin(), s1.idxmax()
Out[63]: (2, 0)
In [64]: df1 = DataFrame(randn(5,3), columns=['A','B','C'])
In [65]: df1
Out[65]:
          Α
                    В
                              C
0 -0.148950 1.218136 1.316456
1 -1.284399 -0.458461 1.310663
2 1.319612 -3.017707 1.161933
3 -0.243407 0.572340 0.320233
4 0.517711 -0.116664 0.134331
In [66]: df1.idxmin(axis=0)
Out[66]:
Α
В
     2
     4
In [67]: df1.idxmax(axis=1)
Out [67]:
0
    С
1
     С
    Α
3
     В
4
     Α
```

When there are multiple rows (or columns) matching the minimum or maximum value, idxmin and idxmax return the first matching index:

```
In [68]: df3 = DataFrame([2, 1, 1, 3, np.nan], columns=['A'], index=list('edcba'))
In [69]: df3
Out[69]:
        A
e        2
d        1
c        1
b        3
```

```
a NaN
In [70]: df3['A'].idxmin()
Out[70]: 'd'
```

# 6.4.3 Value counts (histogramming)

The value\_counts Series method and top-level function computes a histogram of a 1D array of values. It can also be used as a function on regular arrays:

```
In [71]: data = np.random.randint(0, 7, size=50)
In [72]: data
Out [72]:
array([0, 0, 2, 1, 1, 1, 0, 2, 5, 6, 3, 4, 0, 3, 1, 2, 4, 3, 3, 2, 2, 0, 4,
       5, 1, 1, 0, 1, 4, 0, 2, 0, 5, 1, 2, 0, 2, 2, 4, 0, 6, 5, 0, 5, 2, 3,
       0, 6, 5, 3])
In [73]: s = Series(data)
In [74]: s.value_counts()
Out[74]:
     12
2
     1.0
1
     8
5
     6
3
      6
      3
In [75]: value_counts(data)
Out [75]:
0
     12
2
     10
      8
3
      5
4
      3
```

# 6.4.4 Discretization and quantiling

Continuous values can be discretized using the cut (bins based on values) and qcut (bins based on sample quantiles) functions:

```
(1.0827, 2.131], (1.0827, 2.131], (-1.0147, 0.034], (-1.0147, 0.034], (-1.0147, 0.034], (-1.0147, 0.034], (-2.0676, -1.0147], (0.034, 1.0827], (-1.0147, 0.034], (0.034, 1.0827], (0.034, 1.0827], (-2.0676, -1.0147]], dtype=object)

Levels (4): Index([(-2.0676, -1.0147], (-1.0147, 0.034], (0.034, 1.0827], (1.0827, 2.131]], dtype=object)

In [79]: factor = cut(arr, [-5, -1, 0, 1, 5])

In [80]: factor
Out[80]:
Categorical:
array([(-1, 0], (0, 1], (1, 5], (-1, 0], (0, 1], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0], (-1, 0],
```

qcut computes sample quantiles. For example, we could slice up some normally distributed data into equal-size quartiles like so:

```
In [81]: arr = np.random.randn(30)
In [82]: factor = qcut(arr, [0, .25, .5, .75, 1])
In [83]: factor
Out[83]:
Categorical:
array([[-2.411, -0.783], [-2.411, -0.783], (0.778, 1.642],
       (-0.783, -0.222], (-0.783, -0.222], (-0.222, 0.778],
       (-0.783, -0.222], (-0.783, -0.222], (0.778, 1.642], (0.778, 1.642],
       [-2.411, -0.783], (0.778, 1.642], [-2.411, -0.783], (0.778, 1.642],
       [-2.411, -0.783], (-0.222, 0.778], [-2.411, -0.783],
       [-2.411, -0.783], (-0.222, 0.778], (0.778, 1.642], (-0.222, 0.778],
       (-0.783, -0.222], (0.778, 1.642], (-0.222, 0.778], (-0.222, 0.778],
       (-0.783, -0.222], (-0.783, -0.222], (-0.222, 0.778],
       [-2.411, -0.783], (0.778, 1.642]], dtype=object)
Levels (4): Index([[-2.411, -0.783], (-0.783, -0.222], (-0.222, 0.778],
                   (0.778, 1.642]], dtype=object)
In [84]: value_counts(factor)
Out[84]:
[-2.411, -0.783]
                    8
(0.778, 1.642]
                    8
(-0.783, -0.2221)
                    7
(-0.222, 0.778]
                    7
```

# 6.5 Function application

Arbitrary functions can be applied along the axes of a DataFrame or Panel using the apply method, which, like the descriptive statistics methods, take an optional axis argument:

```
In [85]: df.apply(np.mean)
Out[85]:
one          0.059956
three          0.380372
two           -0.190736
```

```
In [86]: df.apply(np.mean, axis=1)
Out[86]:
  -0.341008
   0.159815
b
    0.043235
С
    0.315454
In [87]: df.apply(lambda x: x.max() - x.min())
Out[87]:
        2.095789
one
three 0.696388
      2.795088
In [88]: df.apply(np.cumsum)
Out[88]:
              three
       one
a -0.626485
               NaN -0.055531
b -1.271203 0.031723 1.036908
c 0.179868 0.413005 -0.665740
      NaN 1.141116 -0.762944
In [89]: df.apply(np.exp)
Out[89]:
       one
              three
                       two
a 0.534467 NaN 0.945982
b 0.524810 1.032232 2.981538
c 4.267683 1.464159 0.182200
       NaN 2.071165 0.907372
```

Depending on the return type of the function passed to apply, the result will either be of lower dimension or the same dimension.

apply combined with some cleverness can be used to answer many questions about a data set. For example, suppose we wanted to extract the date where the maximum value for each column occurred:

You may also pass additional arguments and keyword arguments to the apply method. For instance, consider the following function you would like to apply:

```
def subtract_and_divide(x, sub, divide=1):
    return (x - sub) / divide
```

You may then apply this function as follows:

```
df.apply(subtract_and_divide, args=(5,), divide=3)
```

Another useful feature is the ability to pass Series methods to carry out some Series operation on each column or row:

```
In [92]: tsdf
Out[92]:
```

```
Α
2000-01-01 -0.534797 -0.763381 0.756118
2000-01-02 0.313787 -0.519311 1.079536
2000-01-03 0.055777 -1.190207 -1.953261
2000-01-04
                NaN
                          NaN
2000-01-05
                NaN
                          NaN
                                    NaN
2000-01-06
                NaN
                          NaN
                                    NaN
2000-01-07
                NaN
                          NaN
                                    NaN
2000-01-08 0.481332 1.342729 -1.118054
2000-01-09 -0.853595 -0.959138 0.618236
2000-01-10 -0.657237 1.480537 -0.410058
In [93]: tsdf.apply(Series.interpolate)
Out [93]:
                            В
                                      С
                  Α
2000-01-01 -0.534797 -0.763381 0.756118
2000-01-02 0.313787 -0.519311 1.079536
2000-01-03 0.055777 -1.190207 -1.953261
2000-01-04 0.140888 -0.683620 -1.786219
2000-01-05 0.225999 -0.177033 -1.619178
2000-01-06 0.311110 0.329555 -1.452137
2000-01-07 0.396221 0.836142 -1.285096
2000-01-08 0.481332 1.342729 -1.118054
2000-01-09 -0.853595 -0.959138 0.618236
2000-01-10 -0.657237 1.480537 -0.410058
```

Finally, apply takes an argument raw which is False by default, which converts each row or column into a Series before applying the function. When set to True, the passed function will instead receive an ndarray object, which has positive performance implications if you do not need the indexing functionality.

#### See Also:

The section on *GroupBy* demonstrates related, flexible functionality for grouping by some criterion, applying, and combining the results into a Series, DataFrame, etc.

# 6.5.1 Applying elementwise Python functions

Since not all functions can be vectorized (accept NumPy arrays and return another array or value), the methods applymap on DataFrame and analogously map on Series accept any Python function taking a single value and returning a single value. For example:

```
In [94]: f = lambda x: len(str(x))
In [95]: df['one'].map(f)
Out [95]:
    1.5
b
     1.5
   13
     3
Name: one
In [96]: df.applymap(f)
Out [96]:
   one three
               two
   15
           3
                16
                12
    1.5
           15
   13
           14
                14
C
   3
           14
               16
```

Series.map has an additional feature which is that it can be used to easily "link" or "map" values defined by a secondary series. This is closely related to *merging/joining functionality*:

```
In [97]: s = Series(['six', 'seven', 'six', 'seven', 'six'],
                     index=['a', 'b', 'c', 'd', 'e'])
   . . . . :
In [98]: t = Series({'six' : 6., 'seven' : 7.})
In [99]: s
Out[99]:
       six
b
     seven
С
      six
d
     seven
е
       six
In [100]: s.map(t)
Out [100]:
     6
     7
C
     6
d
     7
     6
```

# 6.6 Reindexing and altering labels

reindex is the fundamental data alignment method in pandas. It is used to implement nearly all other features relying on label-alignment functionality. To *reindex* means to conform the data to match a given set of labels along a particular axis. This accomplishes several things:

- Reorders the existing data to match a new set of labels
- Inserts missing value (NA) markers in label locations where no data for that label existed
- If specified, fill data for missing labels using logic (highly relevant to working with time series data)

Here is a simple example:

```
In [101]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [102]: s
Out[102]:
  -0.046953
    0.169886
b
    1.339587
С
    0.594211
d
   -0.769663
In [103]: s.reindex(['e', 'b', 'f', 'd'])
Out[103]:
  -0.769663
  0.169886
b
f
         NaN
d
    0.594211
```

Here, the f label was not contained in the Series and hence appears as NaN in the result.

With a DataFrame, you can simultaneously reindex the index and columns:

```
In [104]: df
Out[104]:
       one
              three
a -0.626485
              NaN -0.055531
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
       NaN 0.728111 -0.097203
In [105]: df.reindex(index=['c', 'f', 'b'], columns=['three', 'two', 'one'])
Out[105]:
     three
               two
                         one
c 0.381281 -1.702648 1.451071
  NaN NaN NaN
b 0.031723 1.092439 -0.644718
```

For convenience, you may utilize the reindex\_axis method, which takes the labels and a keyword axis parameter.

Note that the Index objects containing the actual axis labels can be **shared** between objects. So if we have a Series and a DataFrame, the following can be done:

```
In [106]: rs = s.reindex(df.index)
In [107]: rs
Out[107]:
a    -0.046953
b    0.169886
c    1.339587
d    0.594211
In [108]: rs.index is df.index
Out[108]: True
```

This means that the reindexed Series's index is the same Python object as the DataFrame's index.

#### See Also:

Advanced indexing is an even more concise way of doing reindexing.

**Note:** When writing performance-sensitive code, there is a good reason to spend some time becoming a reindexing ninja: **many operations are faster on pre-aligned data**. Adding two unaligned DataFrames internally triggers a reindexing step. For exploratory analysis you will hardly notice the difference (because reindex has been heavily optimized), but when CPU cycles matter sprinking a few explicit reindex calls here and there can have an impact.

# 6.6.1 Reindexing to align with another object

You may wish to take an object and reindex its axes to be labeled the same as another object. While the syntax for this is straightforward albeit verbose, it is a common enough operation that the reindex\_like method is available to make this simpler:

## 6.6.2 Reindexing with reindex\_axis

## 6.6.3 Aligning objects with each other with align

The align method is the fastest way to simultaneously align two objects. It supports a join argument (related to *joining and merging*):

- join='outer': take the union of the indexes
- join='left': use the calling object's index
- join='right': use the passed object's index
- join='inner': intersect the indexes

It returns a tuple with both of the reindexed Series:

```
In [112]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [113]: s1 = s[:4]
In [114]: s2 = s[1:]
In [115]: s1.align(s2)
Out[115]:
(a -0.186036)
  -1.388000
b
    1.132770
C
   0.091758
d
е
         NaN,
          NaN
   -1.388000
С
    1.132770
    0.091758
d
  -0.377121)
In [116]: s1.align(s2, join='inner')
Out[116]:
(b -1.388000
    1.132770
С
    0.091758,
d
   -1.388000
b
    1.132770
C
     0.091758)
d
```

For DataFrames, the join method will be applied to both the index and the columns by default:

You can also pass an axis option to only align on the specified axis:

If you pass a Series to DataFrame.align, you can choose to align both objects either on the DataFrame's index or columns using the axis argument:

```
In [120]: df.align(df2.ix[0], axis=1)
Out[120]:
               three
        one
a -0.626485
               NaN -0.055531
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
     NaN 0.728111 -0.097203,
       -0.686441
one
three
             NaN
        0.166382
two
Name: a)
```

# 6.6.4 Filling while reindexing

reindex takes an optional parameter method which is a filling method chosen from the following table:

Method	Action
pad / ffill	Fill values forward
bfill / backfill	Fill values backward

Other fill methods could be added, of course, but these are the two most commonly used for time series data. In a way they only make sense for time series or otherwise ordered data, but you may have an application on non-time series data where this sort of "interpolation" logic is the correct thing to do. More sophisticated interpolation of missing values would be an obvious extension.

We illustrate these fill methods on a simple TimeSeries:

```
In [121]: rng = date_range('1/3/2000', periods=8)
In [122]: ts = Series(randn(8), index=rng)
In [123]: ts2 = ts[[0, 3, 6]]
In [124]: ts
Out[124]:
             0.739976
2000-01-03
2000-01-04
             1.109757
2000-01-05
             1.759969
2000-01-06
            -0.442726
            1.437525
2000-01-07
2000-01-08
            1.538104
2000-01-09
            -0.515591
2000-01-10
             0.730599
Freq: D
In [125]: ts2
Out[125]:
2000-01-03
             0.739976
2000-01-06
             -0.442726
2000-01-09
            -0.515591
In [126]: ts2.reindex(ts.index)
Out[126]:
2000-01-03
            0.739976
2000-01-04
                   NaN
2000-01-05
                   NaN
2000-01-06
            -0.442726
2000-01-07
                   NaN
2000-01-08
                   NaN
2000-01-09
             -0.515591
2000-01-10
                   NaN
Freq: D
In [127]: ts2.reindex(ts.index, method='ffill')
Out[127]:
             0.739976
2000-01-03
2000-01-04
           0.739976
2000-01-05
            0.739976
2000-01-06
            -0.442726
2000-01-07
            -0.442726
            -0.442726
2000-01-08
2000-01-09
            -0.515591
2000-01-10
            -0.515591
Freq: D
```

```
In [128]: ts2.reindex(ts.index, method='bfill')
Out[128]:
2000-01-03
           0.739976
2000-01-04
           -0.442726
2000-01-05
            -0.442726
2000-01-06
            -0.442726
2000-01-07
            -0.515591
2000-01-08 -0.515591
2000-01-09 -0.515591
2000-01-10
                  NaN
Freq: D
```

Note the same result could have been achieved using *fillna*:

Note these methods generally assume that the indexes are **sorted**. They may be modified in the future to be a bit more flexible but as time series data is ordered most of the time anyway, this has not been a major priority.

# 6.6.5 Dropping labels from an axis

A method closely related to reindex is the drop function. It removes a set of labels from an axis:

```
In [130]: df
Out[130]:
              three
       one
                          two
               NaN -0.055531
a -0.626485
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
      NaN 0.728111 -0.097203
In [131]: df.drop(['a', 'd'], axis=0)
Out[131]:
              three
                         two
       one
b -0.644718 0.031723 1.092439
c 1.451071 0.381281 -1.702648
In [132]: df.drop(['one'], axis=1)
Out[132]:
     three
                 two
       NaN -0.055531
b 0.031723 1.092439
c 0.381281 -1.702648
d 0.728111 -0.097203
```

Note that the following also works, but is a bit less obvious / clean:

### 6.6.6 Renaming / mapping labels

The rename method allows you to relabel an axis based on some mapping (a dict or Series) or an arbitrary function.

```
In [134]: s
Out[134]:
  -0.186036
h
   -1.388000
С
   1.132770
  0.091758
  -0.377121
In [135]: s.rename(str.upper)
Out[135]:
  -0.186036
  -1.388000
В
С
    1.132770
D
    0.091758
  -0.377121
```

If you pass a function, it must return a value when called with any of the labels (and must produce a set of unique values). But if you pass a dict or Series, it need only contain a subset of the labels as keys:

The rename method also provides an inplace named parameter that is by default False and copies the underlying data. Pass inplace=True to rename the data in place. The Panel class has a related rename\_axis class which can rename any of its three axes.

### 6.7 Iteration

Because Series is array-like, basic iteration produces the values. Other data structures follow the dict-like convention of iterating over the "keys" of the objects. In short:

· Series: values

• DataFrame: column labels

• Panel: item labels

Thus, for example:

6.7. Iteration 81

```
In [137]: for col in df:
    ....: print col
    ....:
one
three
two
```

#### 6.7.1 iteritems

Consistent with the dict-like interface, **iteritems** iterates through key-value pairs:

- Series: (index, scalar value) pairs
- DataFrame: (column, Series) pairs
- Panel: (item, DataFrame) pairs

For example:

```
In [138]: for item, frame in wp.iteritems():
   . . . . . :
          print item
   . . . . . :
            print frame
   . . . . . :
Item1
                            В
                                      С
                  Α
2000-01-01 0.448167 0.710888 0.647891 -0.319386
2000-01-02 1.247294 -0.796647 0.311735 1.129465
2000-01-03 -0.279719 -0.214164 -0.277303 0.132860
2000-01-04 -1.090723 -0.146198 1.278215 1.019058
2000-01-05 -0.300483 -1.206497 0.980167 -1.151804
Item2
                                      С
                           В
                  Α
2000-01-01 -0.726794 -0.693687 -1.320018 1.482407
2000-01-02 -0.796395 -0.528102 0.361731 0.578976
2000-01-03 -0.501107 -0.427442 -2.052496 -0.118424
2000-01-04 -0.866650 1.071507 1.091661 0.605392
2000-01-05 -1.676946 -0.319358 0.373246 -1.599243
```

### 6.7.2 iterrows

New in v0.7 is the ability to iterate efficiently through rows of a DataFrame. It returns an iterator yielding each index value along with a Series containing the data in each row:

In [143]: df2\_t = DataFrame(dict((idx,values) for idx, values in df2.iterrows()))

# 6.7.3 itertuples

0 1 2 x 1 2 3 y 4 5 6

In [144]: print df2\_t

-1.480735

t.wo

This method will return an iterator yielding a tuple for each row in the DataFrame. The first element of the tuple will be the row's corresponding index value, while the remaining values are the row values proper.

For instance,

```
In [145]: for r in df2.itertuples(): print r
(0, 1, 4)
(1, 2, 5)
(2, 3, 6)
```

# 6.8 Vectorized string methods

Series is equipped (as of pandas 0.8.1) with a set of string processing methods that make it easy to operate on each element of the array. Perhaps most importantly, these methods exclude missing/NA values automatically. These are accessed via the Series's str attribute and generally have names matching the equivalent (scalar) build-in string methods:

```
7
      dog
8
      cat
In [148]: s.str.upper()
Out[148]:
        Α
1
        В
2
       С
3
    AABA
4
   BACA
5
    NaN
6
   CABA
7
    DOG
8
    CAT
In [149]: s.str.len()
Out[149]:
     1
1
      1
2
      1
3
     4
4
     4
5
  NaN
6
    4
7
      3
Methods like split return a Series of lists:
In [150]: s2 = Series(['a_b_c', 'c_d_e', np.nan, 'f_g_h'])
In [151]: s2.str.split('_')
Out[151]:
0 ['a', 'b', 'c']
    ['c', 'd', 'e']
1
2
                 NaN
3
     ['f', 'g', 'h']
Elements in the split lists can be accessed using get or [] notation:
In [152]: s2.str.split('_').str.get(1)
Out[152]:
0
  b
1
       d
2
   NaN
3
       g
In [153]: s2.str.split('_').str[1]
Out[153]:
      b
1
       d
2
    NaN
3
```

Methods like replace and findall take regular expressions, too:

```
In [155]: s3
Out[155]:
0
      A
1
      В
2
      С
3
   Aaba
   Baca
5
6
   NaN
7
   CABA
8
  dog
9
    cat
In [156]: s3.str.replace('^.a|dog', 'XX-XX', case=False)
Out[156]:
          Α
1
          В
2
          С
3
  XX-XX ba
4
   XX-XX ca
5
6
       NaN
  XX-XX BA
7
8
    XX-XX
    XX-XX t
9
```

Method	Description
cat	Concatenate strings
split	Split strings on delimiter
get	Index into each element (retrieve i-th element)
join	Join strings in each element of the Series with passed separator
contains	Return boolean array if each string contains pattern/regex
replace	Replace occurrences of pattern/regex with some other string
repeat	Duplicate values (s.str.repeat (3) equivalent to x * 3)
pad	Add whitespace to left, right, or both sides of strings
center	Equivalent to pad (side='both')
slice	Slice each string in the Series
slice_replace	Replace slice in each string with passed value
count	Count occurrences of pattern
startswith	Equivalent to str.startswith (pat) for each element
endswidth	Equivalent to str.endswith (pat) for each element
findall	Compute list of all occurrences of pattern/regex for each string
match	Call re.match on each element, returning matched groups as list
len	Compute string lengths
strip	Equivalent to str.strip
rstrip	Equivalent to str.rstrip
lstrip	Equivalent to str.lstrip
lower	Equivalent to str.lower
upper	Equivalent to str.upper

# 6.9 Sorting by index and value

There are two obvious kinds of sorting that you may be interested in: sorting by label and sorting by actual values. The primary method for sorting axis labels (indexes) across data structures is the sort\_index method.

```
In [157]: unsorted_df = df.reindex(index=['a', 'd', 'c', 'b'],
                                 columns=['three', 'two', 'one'])
In [158]: unsorted_df.sort_index()
Out[158]:
     three
               t wo
      NaN -0.055531 -0.626485
b 0.031723 1.092439 -0.644718
c 0.381281 -1.702648 1.451071
d 0.728111 -0.097203
In [159]: unsorted_df.sort_index(ascending=False)
Out [159]:
     three
                two
                          one
d 0.728111 -0.097203
                          NaN
c 0.381281 -1.702648 1.451071
b 0.031723 1.092439 -0.644718
       NaN -0.055531 -0.626485
In [160]: unsorted_df.sort_index(axis=1)
Out[160]:
       one
             three two
a -0.626485 NaN -0.055531
    NaN 0.728111 -0.097203
c 1.451071 0.381281 -1.702648
b -0.644718 0.031723 1.092439
```

DataFrame.sort\_index can accept an optional by argument for axis=0 which will use an arbitrary vector or a column name of the DataFrame to determine the sort order:

The by argument can take a list of column names, e.g.:

```
In [162]: df = DataFrame({'one':[2,1,1,1],'two':[1,3,2,4],'three':[5,4,3,2]})
In [163]: df[['one', 'two', 'three']].sort_index(by=['one','two'])
Out[163]:
    one two three
2     1     2     3
1     1     3     4
3     1     4     2
0     2     1     5
```

Series has the method order (analogous to R's order function) which sorts by value, with special treatment of NA values via the na\_last argument:

```
In [164]: s[2] = np.nan
In [165]: s.order()
Out[165]:
3
     Aaba
1
4
     Baca
6
     CABA
8
      cat
7
      dog
2
      NaN
5
      NaN
In [166]: s.order(na_last=False)
Out [166]:
2
      NaN
5
      NaN
0
        Α
3
     Aaba
1
        В
4
     Baca
6
     CABA
8
      cat
7
      dog
```

Some other sorting notes / nuances:

- Series.sort sorts a Series by value in-place. This is to provide compatibility with NumPy methods which expect the ndarray.sort behavior.
- DataFrame.sort takes a column argument instead of by. This method will likely be deprecated in a future release in favor of just using sort index.

# 6.10 Copying, type casting

The copy method on pandas objects copies the underlying data (though not the axis indexes, since they are immutable) and returns a new object. Note that **it is seldom necessary to copy objects**. For example, there are only a handful of ways to alter a DataFrame *in-place*:

- Inserting, deleting, or modifying a column
- Assigning to the index or columns attributes
- For homogeneous data, directly modifying the values via the values attribute or advanced indexing

To be clear, no pandas methods have the side effect of modifying your data; almost all methods return new objects, leaving the original object untouched. If data is modified, it is because you did so explicitly.

Data can be explicitly cast to a NumPy dtype by using the astype method or alternately passing the dtype keyword argument to the object constructor.

```
In [167]: df = DataFrame(np.arange(12).reshape((4, 3)))
In [168]: df[0].dtype
Out[168]: dtype('int64')
In [169]: df.astype(float)[0].dtype
```

```
Out[169]: dtype('float64')
In [170]: df = DataFrame(np.arange(12).reshape((4, 3)), dtype=float)
In [171]: df[0].dtype
Out[171]: dtype('float64')
```

# 6.10.1 Inferring better types for object columns

The convert\_objects DataFrame method will attempt to convert dtype=object columns to a better NumPy dtype. Occasionally (after transposing multiple times, for example), a mixed-type DataFrame will end up with everything as dtype=object. This method attempts to fix that:

```
In [172]: df = DataFrame(randn(6, 3), columns=['a', 'b', 'c'])
In [173]: df['d'] = 'foo'
In [174]: df
Out[174]:
                  b
0 -2.027925 0.494053 1.053982 foo
1 -1.434806 -0.701562 0.758400 foo
2 -1.069966 -0.469855 -0.709164 foo
3 1.716837 -1.577547 -0.590014 foo
4 -0.812681 -0.035205 -1.200505 foo
5 -0.419643 0.247348 -0.835550 foo
In [175]: df = df.T.T
In [176]: df.dtypes
Out[176]:
  object
h
    object
    object
    object
In [177]: converted = df.convert_objects()
In [178]: converted.dtypes
Out [178]:
    float64
    float64
   float64
C
     object
```

# 6.11 Pickling and serialization

All pandas objects are equipped with save methods which use Python's cPickle module to save data structures to disk using the pickle format.

```
1 -1.434806 -0.7015617 0.7584001 foo

2 -1.069966 -0.4698546 -0.7091643 foo

3 1.716837 -1.577547 -0.5900139 foo

4 -0.812681 -0.03520507 -1.200505 foo

5 -0.4196426 0.2473478 -0.83555 foo

In [180]: df.save('foo.pickle')
```

The load function in the pandas namespace can be used to load any pickled pandas object (or any other pickled object) from file:

There is also a save function which takes any object as its first argument:

# 6.12 Console Output Formatting

Use the set\_eng\_float\_format function in the pandas.core.common module to alter the floating-point formatting of pandas objects to produce a particular format.

For instance:

```
In [184]: set_eng_float_format(accuracy=3, use_eng_prefix=True)
In [185]: df['a']/1.e3
Out[185]:
     -2.028m
1
      -1.435m
2
      -1.070m
      1.717m
   -812.681u
4
5
   -419.643u
Name: a
In [186]: df['a']/1.e6
Out[186]:
      -2.028u
```

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```
1 -1.435u
2 -1.070u
3 1.717u
4 -812.681n
5 -419.643n
Name: a
```

The set\_printoptions function has a number of options for controlling how floating point numbers are formatted (using hte precision argument) in the console and . The max\_rows and max\_columns control how many rows and columns of DataFrame objects are shown by default. If max\_columns is set to 0 (the default, in fact), the library will attempt to fit the DataFrame's string representation into the current terminal width, and defaulting to the summary view otherwise.

# INDEXING AND SELECTING DATA

The axis labeling information in pandas objects serves many purposes:

- Identifies data (i.e. provides *metadata*) using known indicators, important for for analysis, visualization, and interactive console display
- Enables automatic and explicit data alignment
- · Allows intuitive getting and setting of subsets of the data set

In this section / chapter, we will focus on the final point: namely, how to slice, dice, and generally get and set subsets of pandas objects. The primary focus will be on Series and DataFrame as they have received more development attention in this area. Expect more work to be invested higher-dimensional data structures (including Panel) in the future, especially in label-based advanced indexing.

# 7.1 Basics

As mentioned when introducing the data structures in the *last section*, the primary function of indexing with [] (a.k.a. \_\_getitem\_\_ for those familiar with implementing class behavior in Python) is selecting out lower-dimensional slices. Thus,

- Series: series[label] returns a scalar value
- DataFrame: frame[colname] returns a Series corresponding to the passed column name
- Panel: panel[itemname] returns a DataFrame corresponding to the passed item name

Here we construct a simple time series data set to use for illustrating the indexing functionality:

```
In [545]: panel = Panel({'one' : df, 'two' : df - df.mean()})
In [546]: panel
Out[546]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 8 (major) x 4 (minor)
Items: one to two
Major axis: 2000-01-01 00:00:00 to 2000-01-08 00:00:00
Minor axis: A to D
```

Note: None of the indexing functionality is time series specific unless specifically stated.

Thus, as per above, we have the most basic indexing using []:

```
In [547]: s = df['A']
In [548]: s[dates[5]]
Out [548]: -0.67368970808837059
In [549]: panel['two']
Out [549]:
                 Α
                         B
                                   С
2000-01-01 0.409571 0.113086 -0.610826 -0.936507
2000-01-02 1.152571 0.222735 1.017442 -0.845111
2000-01-03 -0.921390 -1.708620 0.403304 1.270929
2000-01-04 0.662014 -0.310822 -0.141342 0.470985
2000-01-05 -0.484513 0.962970 1.174465 -0.888276
2000-01-06 -0.733231 0.509598 -0.580194 0.724113
2000-01-08 -0.430188 -0.761943 -0.446079 1.044010
```

# 7.1.1 Fast scalar value getting and setting

Since indexing with [] must handle a lot of cases (single-label access, slicing, boolean indexing, etc.), it has a bit of overhead in order to figure out what you're asking for. If you only want to access a scalar value, the fastest way is to use the get\_value method, which is implemented on all of the data structures:

```
In [550]: s.get_value(dates[5])
Out[550]: -0.67368970808837059

In [551]: df.get_value(dates[5], 'A')
Out[551]: -0.67368970808837059
```

There is an analogous set\_value method which has the additional capability of enlarging an object. This method *always* returns a reference to the object it modified, which in the fast of enlargement, will be a **new object**:

### 7.1.2 Additional Column Access

You may access a column on a dataframe directly as an attribute:

```
In [553]: df.A
Out [553]:
              0.469112
2000-01-01
2000-01-02
              1.212112
2000-01-03
             -0.861849
2000-01-04
             0.721555
2000-01-05
             -0.424972
2000-01-06
            -0.673690
2000-01-07
             0.404705
            -0.370647
2000-01-08
Name: A
```

If you are using the IPython environment, you may also use tab-completion to see the accessible columns of a DataFrame.

You can pass a list of columns to [] to select columns in that order: If a column is not contained in the DataFrame, an exception will be raised. Multiple columns can also be set in this manner:

```
In [554]: df
Out[554]:
2000-01-01 0.469112 -0.282863 -1.509059 -1.135632
2000-01-02 1.212112 -0.173215 0.119209 -1.044236
2000-01-03 -0.861849 -2.104569 -0.494929
                                      1.071804
2000-01-04 0.721555 -0.706771 -1.039575 0.271860
2000-01-05 -0.424972 0.567020 0.276232 -1.087401
2000-01-06 -0.673690 0.113648 -1.478427 0.524988
2000-01-07 0.404705 0.577046 -1.715002 -1.039268
2000-01-08 -0.370647 -1.157892 -1.344312 0.844885
In [555]: df[['B', 'A']] = df[['A', 'B']]
In [556]: df
Out [556]:
                                    С
                 Α
                           В
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929
                                      1.071804
2000-01-04 -0.706771 0.721555 -1.039575 0.271860
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-06 0.113648 -0.673690 -1.478427 0.524988
2000-01-07 0.577046 0.404705 -1.715002 -1.039268
2000-01-08 -1.157892 -0.370647 -1.344312 0.844885
```

You may find this useful for applying a transform (in-place) to a subset of the columns.

#### 7.1.3 Data slices on other axes

It's certainly possible to retrieve data slices along the other axes of a DataFrame or Panel. We tend to refer to these slices as *cross-sections*. DataFrame has the xs function for retrieving rows as Series and Panel has the analogous

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major\_xs and minor\_xs functions for retrieving slices as DataFrames for a given major\_axis or minor\_axis label, respectively.

```
In [557]: date = dates[5]
In [558]: df.xs(date)
Out[558]:
    0.113648
В
   -0.673690
С
   -1.478427
    0.524988
D
Name: 2000-01-06 00:00:00
In [559]: panel.major_xs(date)
Out [559]:
       one
                 t.wo
A -0.673690 -0.733231
B 0.113648 0.509598
C -1.478427 -0.580194
D 0.524988 0.724113
In [560]: panel.minor_xs('A')
Out[560]:
                one two
2000-01-01 0.469112 0.409571
2000-01-02 1.212112 1.152571
2000-01-03 -0.861849 -0.921390
2000-01-04 0.721555 0.662014
2000-01-05 -0.424972 -0.484513
2000-01-06 -0.673690 -0.733231
2000-01-07 0.404705 0.345164
2000-01-08 -0.370647 -0.430188
```

### 7.1.4 Slicing ranges

The most robust and consistent way of slicing ranges along arbitrary axes is described in the *Advanced indexing* section detailing the .ix method. For now, we explain the semantics of slicing using the [] operator.

With Series, the syntax works exactly as with an ndarray, returning a slice of the values and the corresponding labels:

```
In [561]: s[:5]
Out [561]:
2000-01-01 -0.282863
           -0.173215
2000-01-02
2000-01-03 -2.104569
2000-01-04
           -0.706771
2000-01-05 0.567020
Name: A
In [562]: s[::2]
Out [562]:
2000-01-01 -0.282863
2000-01-03 -2.104569
2000-01-05 0.567020
2000-01-07 0.577046
Name: A
In [563]: s[::-1]
```

```
Out [563]:
2000-01-08
           -1.157892
2000-01-07
            0.577046
2000-01-06
             0.113648
2000-01-05
             0.567020
2000-01-04
            -0.706771
2000-01-03
           -2.104569
2000-01-02 -0.173215
2000-01-01 -0.282863
Name: A
```

Note that setting works as well:

```
In [564]: s2 = s.copy()
In [565]: s2[:5] = 0
In [566]: s2
Out[566]:
2000-01-01
            0.000000
2000-01-02 0.000000
2000-01-03 0.000000
2000-01-04 0.000000
2000-01-05 0.000000
2000-01-06 0.113648
2000-01-07
          0.577046
2000-01-08
          -1.157892
Name: A
```

With DataFrame, slicing inside of [] **slices the rows**. This is provided largely as a convenience since it is such a common operation.

```
In [567]: df[:3]
Out [567]:
                          B
                                   C
                 Α
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
In [568]: df[::-1]
Out[568]:
                                   С
                 Α
                          В
2000-01-08 -1.157892 -0.370647 -1.344312 0.844885
2000-01-07 0.577046 0.404705 -1.715002 -1.039268
2000-01-06 0.113648 -0.673690 -1.478427 0.524988
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-04 -0.706771 0.721555 -1.039575 0.271860
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-01 -0.282863 0.469112 -1.509059 -1.135632
```

## 7.1.5 Boolean indexing

Another common operation is the use of boolean vectors to filter the data.

Using a boolean vector to index a Series works exactly as in a numpy ndarray:

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You may select rows from a DataFrame using a boolean vector the same length as the DataFrame's index (for example, something derived from one of the columns of the DataFrame):

Consider the isin method of Series, which returns a boolean vector that is true wherever the Series elements exist in the passed list. This allows you to select rows where one or more columns have values you want:

List comprehensions and map method of Series can also be used to produce more complex criteria:

```
# only want 'two' or 'three'
In [574]: criterion = df2['a'].map(lambda x: x.startswith('t'))
In [575]: df2[criterion]
Out [575]:
      a b
    two y 1.643563
3 three x - 1.469388
4 two y 0.357021
# equivalent but slower
In [576]: df2[[x.startswith('t') for x in df2['a']]]
Out[576]:
      a b
    two y 1.643563
3 three
         x -1.469388
    two y 0.357021
```

Note, with the *advanced indexing* ix method, you may select along more than one axis using boolean vectors combined with other indexing expressions.

### 7.1.6 Indexing a DataFrame with a boolean DataFrame

You may wish to set values on a DataFrame based on some boolean criteria derived from itself or another DataFrame or set of DataFrames. This can be done intuitively like so:

```
In [578]: df2 = df.copy()
In [579]: df2 < 0</pre>
Out [579]:
              Α
                     В
2000-01-01 True False
                       True
                               True
2000-01-02 True False False
2000-01-03 True True True False
2000-01-04 True False
                       True False
2000-01-05 False True False
2000-01-06 False True True False
2000-01-07 False False True
                             True
2000-01-08 True True True False
In [580]: df2[df2 < 0] = 0
In [581]: df2
Out[581]:
                          В
                                    C
                 Α
2000-01-01 0.000000 0.469112 0.000000 0.000000
2000-01-02 0.000000 1.212112 0.119209 0.000000
2000-01-03 0.000000 0.000000 0.000000 1.071804
2000-01-04 0.000000 0.721555 0.000000 0.271860
2000-01-05 0.567020 0.000000 0.276232 0.000000
2000-01-06 0.113648 0.000000 0.000000 0.524988
2000-01-07 0.577046 0.404705
                             0.000000 0.000000
2000-01-08 0.000000 0.000000 0.000000 0.844885
```

Note that such an operation requires that the boolean DataFrame is indexed exactly the same.

### 7.1.7 Take Methods

Similar to numpy ndarrays, pandas Index, Series, and DataFrame also provides the take method that retrieves elements along a given axis at the given indices. The given indices must be either a list or an ndarray of integer index positions.

```
In [582]: index = Index(randint(0, 1000, 10))
In [583]: index
Out[583]: Int64Index([969, 412, 496, 195, 288, 101, 881, 900, 732, 658])
In [584]: positions = [0, 9, 3]
```

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```
In [585]: index[positions]
Out[585]: Int64Index([969, 658, 195])
In [586]: index.take(positions)
Out [586]: Int 64 Index ([969, 658, 195])
In [587]: ser = Series(randn(10))
In [588]: ser.ix[positions]
Out[588]:
0 - 0.968914
9
  -1.131345
3
  1.247642
In [589]: ser.take(positions)
Out[589]:
  -0.968914
  -1.131345
9
3
    1.247642
```

For DataFrames, the given indices should be a 1d list or ndarray that specifies row or column positions.

```
In [590]: frm = DataFrame(randn(5, 3))
In [591]: frm.take([1, 4, 3])
Out[591]:
         Ω
                   1
1 -0.932132 1.956030 0.017587
4 -0.077118 -0.408530 -0.862495
3 -1.143704 0.215897 1.193555
In [592]: frm.take([0, 2], axis=1)
Out[592]:
         0
0 -0.089329 -0.945867
1 -0.932132 0.017587
2 -0.016692 0.254161
3 -1.143704 1.193555
4 -0.077118 -0.862495
```

It is important to note that the take method on pandas objects are not intended to work on boolean indices and may return unexpected results.

```
In [593]: arr = randn(10)
In [594]: arr.take([False, False, True, True])
Out[594]: array([ 1.3461,  1.3461,  1.5118,  1.5118])
In [595]: arr[[0, 1]]
Out[595]: array([ 1.3461,  1.5118])
In [596]: ser = Series(randn(10))
In [597]: ser.take([False, False, True, True])
Out[597]:
0    -0.105381
0    -0.105381
1    -0.532532
```

```
1 -0.532532
In [598]: ser.ix[[0, 1]]
Out[598]:
0 -0.105381
1 -0.532532
```

Finally, as a small note on performance, because the take method handles a narrower range of inputs, it can offer performance that is a good deal faster than fancy indexing.

### 7.1.8 Duplicate Data

If you want to identify and remove duplicate rows in a DataFrame, there are two methods that will help: duplicated and drop\_duplicates. Each takes as an argument the columns to use to identify duplicated rows.

duplicated returns a boolean vector whose length is the number of rows, and which indicates whether a row is duplicated.

drop\_duplicates removes duplicate rows.

By default, the first observed row of a duplicate set is considered unique, but each method has a take\_last parameter that indicates the last observed row should be taken instead.

```
'c' : np.random.randn(7)})
  . . . . . :
  . . . . . :
In [600]: df2.duplicated(['a','b'])
Out[600]:
   False
\cap
1
   False
2
   False
3
   False
4
    True
5
    True
6
   False
In [601]: df2.drop_duplicates(['a','b'])
Out[601]:
     a b
    one x - 0.339355
0
    one y 0.593616
1
    two y 0.884345
3 three x 1.591431
    six x 0.435589
In [602]: df2.drop_duplicates(['a','b'], take_last=True)
Out [602]:
     a b
        у 0.593616
    one
        x 1.591431
3
 three
4
          0.141809
    two
        У
5
        x 0.220390
    one
    six x 0.435589
```

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### 7.1.9 Dictionary-like get method

Each of Series, DataFrame, and Panel have a get method which can return a default value.

```
In [603]: s = Series([1,2,3], index=['a','b','c'])
In [604]: s.get('a')  # equivalent to s['a']
Out[604]: 1
In [605]: s.get('x', default=-1)
Out[605]: -1
```

# 7.2 Advanced indexing with labels

We have avoided excessively overloading the [] / \_\_getitem\_\_ operator to keep the basic functionality of the pandas objects straightforward and simple. However, there are often times when you may wish get a subset (or analogously set a subset) of the data in a way that is not straightforward using the combination of reindex and []. Complicated setting operations are actually quite difficult because reindex usually returns a copy.

By advanced indexing we are referring to a special .ix attribute on pandas objects which enable you to do getting/setting operations on a DataFrame, for example, with matrix/ndarray-like semantics. Thus you can combine the following kinds of indexing:

- An integer or single label, e.g. 5 or 'a'
- A list or array of labels ['a', 'b', 'c'] or integers [4, 3, 0]
- A slice object with ints 1:7 or labels 'a':'f'
- A boolean array

We'll illustrate all of these methods. First, note that this provides a concise way of reindexing on multiple axes at once:

Assignment / setting values is possible when using ix:

Indexing with an array of integers can also be done:

```
In [612]: df.ix[[4,3,1]]
Out[612]:
                            В
                                      C
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-04 -0.706771 0.721555 -1.039575 0.271860
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
In [613]: df.ix[dates[[4,3,1]]]
Out[613]:
                            В
                                      С
                                                D
                  A
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-04 -0.706771 0.721555 -1.039575 0.271860
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
```

**Slicing** has standard Python semantics for integer slices:

Slicing with labels is semantically slightly different because the slice start and stop are **inclusive** in the label-based case:

```
In [615]: date1, date2 = dates[[2, 4]]
In [616]: print date1, date2
1970-01-11 232:00:00 1970-01-11 24:00:00

In [617]: df.ix[date1:date2]
Out[617]:
Empty DataFrame
Columns: array([A, B, C, D], dtype=object)
Index: <class 'pandas.tseries.index.DatetimeIndex'>
Length: 0, Freq: None, Timezone: None

In [618]: df['A'].ix[date1:date2]
Out[618]: TimeSeries([], dtype=float64)
```

Getting and setting rows in a DataFrame, especially by their location, is much easier:

```
In [619]: df2 = df[:5].copy()
In [620]: df2.ix[3]
Out[620]:
```

```
-0.706771
Α
   0.721555
С
  -1.039575
D
   0.271860
Name: 2000-01-04 00:00:00
In [621]: df2.ix[3] = np.arange(len(df2.columns))
In [622]: df2
Out[622]:
                Α
                        В
                                 С
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
2000-01-04 0.000000 1.000000 2.000000 3.000000
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
```

Column or row selection can be combined as you would expect with arrays of labels or even boolean vectors:

```
In [623]: df.ix[df['A'] > 0, 'B']
Out[623]:
2000-01-05    -0.424972
2000-01-06    -0.673690
2000-01-07    0.404705
Name: B

In [624]: df.ix[date1:date2, 'B']
Out[624]: TimeSeries([], dtype=float64)
In [625]: df.ix[date1, 'B']
Out[625]: -0.86184896334779992
```

Slicing with labels is closely related to the truncate method which does precisely .ix[start:stop] but returns a copy (for legacy reasons).

### 7.2.1 Returning a view versus a copy

The rules about when a view on the data is returned are entirely dependent on NumPy. Whenever an array of labels or a boolean vector are involved in the indexing operation, the result will be a copy. With single label / scalar indexing and slicing, e.g. df.ix[3:6] or df.ix[:, 'A'], a view will be returned.

#### 7.2.2 The select method

Another way to extract slices from an object is with the select method of Series, DataFrame, and Panel. This method should be used only when there is no more direct way. select takes a function which operates on labels along axis and returns a boolean. For instance:

```
2000-01-07 0.577046
2000-01-08 -1.157892
```

#### 7.2.3 The lookup method

Sometimes you want to extract a set of values given a sequence of row labels and column labels, and the lookup method allows for this and returns a numpy array. For instance,

```
In [627]: dflookup = DataFrame(np.random.rand(20,4), columns = ['A','B','C','D'])
In [628]: dflookup.lookup(xrange(0,10,2), ['B','C','A','B','D'])
Out[628]: array([ 0.0227,  0.4199,  0.529 ,  0.9674,  0.5357])
```

### 7.2.4 Advanced indexing with integer labels

Label-based indexing with integer axis labels is a thorny topic. It has been discussed heavily on mailing lists and among various members of the scientific Python community. In pandas, our general viewpoint is that labels matter more than integer locations. Therefore, with an integer axis index *only* label-based indexing is possible with the standard tools like .ix. The following code will generate exceptions:

```
s = Series(range(5))
s[-1]
df = DataFrame(np.random.randn(5, 4))
df
df.ix[-2:]
```

This deliberate decision was made to prevent ambiguities and subtle bugs (many users reported finding bugs when the API change was made to stop "falling back" on position-based indexing).

### 7.2.5 Setting values in mixed-type DataFrame

Setting values on a mixed-type DataFrame or Panel is supported when using scalar values, though setting arbitrary vectors is not yet supported:

```
In [629]: df2 = df[:4]
In [630]: df2['foo'] = 'bar'
In [631]: print df2
                         В
                                  С
                                              foo
2000-01-01 -0.282863  0.469112 -1.509059 -1.135632 bar
2000-01-02 -0.173215 1.212112 0.119209 -1.044236 bar
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804 bar
2000-01-04 -0.706771 0.721555 -1.039575 0.271860 bar
In [632]: df2.ix[2] = np.nan
In [633]: print df2
                Α
                         В
                                  С
                                           D
bar
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03
             NaN
                       NaN
                                NaN
                                         NaN NaN
2000-01-04 -0.706771 0.721555 -1.039575 0.271860 bar
```

In [635]: index = Index(['e', 'd', 'a', 'b'])

```
In [634]: print df2.dtypes
A     float64
B     float64
C     float64
D     float64
foo     object
```

## 7.3 Index objects

The pandas Index class and its subclasses can be viewed as implementing an *ordered set* in addition to providing the support infrastructure necessary for lookups, data alignment, and reindexing. The easiest way to create one directly is to pass a list or other sequence to Index:

```
In [636]: index
Out[636]: Index([e, d, a, b], dtype=object)
In [637]: 'd' in index
Out[637]: True
You can also pass a name to be stored in the index:
In [638]: index = Index(['e', 'd', 'a', 'b'], name='something')
In [639]: index.name
Out[639]: 'something'
Starting with pandas 0.5, the name, if set, will be shown in the console display:
In [640]: index = Index(range(5), name='rows')
In [641]: columns = Index(['A', 'B', 'C'], name='cols')
In [642]: df = DataFrame(np.random.randn(5, 3), index=index, columns=columns)
In [643]: df
Out[643]:
cols
                        В
rows
     0.192451 0.629675 -1.425966
     1.857704 -1.193545 0.677510
1
     -0.153931 0.520091 -1.475051
     0.722570 -0.322646 -1.601631
3
     0.778033 -0.289342 0.233141
In [644]: df['A']
Out [644]:
rows
0
        0.192451
1
       1.857704
       -0.153931
       0.722570
        0.778033
Name: A
```

#### 7.3.1 Set operations on Index objects

The three main operations are union (|), intersection (&), and diff (-). These can be directly called as instance methods or used via overloaded operators:

```
In [645]: a = Index(['c', 'b', 'a'])
In [646]: b = Index(['c', 'e', 'd'])
In [647]: a.union(b)
Out[647]: Index([a, b, c, d, e], dtype=object)
In [648]: a | b
Out[648]: Index([a, b, c, d, e], dtype=object)
In [649]: a & b
Out[649]: Index([c], dtype=object)
In [650]: a - b
Out[650]: Index([a, b], dtype=object)
```

#### 7.3.2 isin method of Index objects

One additional operation is the isin method that works analogously to the Series.isin method found here.

# 7.4 Hierarchical indexing (MultiIndex)

Hierarchical indexing (also referred to as "multi-level" indexing) is brand new in the pandas 0.4 release. It is very exciting as it opens the door to some quite sophisticated data analysis and manipulation, especially for working with higher dimensional data. In essence, it enables you to store and manipulate data with an arbitrary number of dimensions in lower dimensional data structures like Series (1d) and DataFrame (2d).

In this section, we will show what exactly we mean by "hierarchical" indexing and how it integrates with the all of the pandas indexing functionality described above and in prior sections. Later, when discussing *group by* and *pivoting and reshaping data*, we'll show non-trivial applications to illustrate how it aids in structuring data for analysis.

**Note:** Given that hierarchical indexing is so new to the library, it is definitely "bleeding-edge" functionality but is certainly suitable for production. But, there may inevitably be some minor API changes as more use cases are explored and any weaknesses in the design / implementation are identified. pandas aims to be "eminently usable" so any feedback about new functionality like this is extremely helpful.

#### 7.4.1 Creating a MultiIndex (hierarchical index) object

The MultiIndex object is the hierarchical analogue of the standard Index object which typically stores the axis labels in pandas objects. You can think of MultiIndex an array of tuples where each tuple is unique. A MultiIndex can be created from a list of arrays (using MultiIndex.from\_arrays) or an array of tuples (using MultiIndex.from tuples).

```
In [652]: tuples = zip(*arrays)
In [653]: tuples
Out [653]:
[('bar', 'one'),
 ('bar', 'two'),
 ('baz', 'one'),
 ('baz', 'two'),
 ('foo', 'one'),
 ('foo', 'two'),
 ('qux', 'one'),
 ('qux', 'two')]
In [654]: index = MultiIndex.from_tuples(tuples, names=['first', 'second'])
In [655]: s = Series(randn(8), index=index)
In [656]: s
Out [656]:
first second
            -0.223540
bar
      one
                0.542054
      two
               -0.688585
baz
     one
      two
                -0.352676
foo
                -0.711411
     one
                -2.122599
      two
                1.962935
      one
qux
                1.672027
       two
```

As a convenience, you can pass a list of arrays directly into Series or DataFrame to construct a MultiIndex automatically:

```
In [657]: arrays = [np.array(['bar', 'bar', 'baz', 'baz', 'foo', 'foo', 'qux', 'qux']),
                   np.array(['one', 'two', 'one', 'two', 'one', 'two', 'one', 'two'])]
  . . . . . :
   . . . . . :
In [658]: s = Series(randn(8), index=arrays)
In [659]: s
Out[659]:
          -0.880984
bar one
           0.997289
    two
          -1.693316
baz one
          -0.179129
    two
foo one
          -1.598062
    two
         0.936914
qux one 0.912560
    two -1.003401
In [660]: df = DataFrame(randn(8, 4), index=arrays)
In [661]: df
Out[661]:
               0
                         1
bar one 1.632781 -0.724626 0.178219 0.310610
   two -0.108002 -0.974226 -1.147708 -2.281374
baz one 0.760010 -0.742532 1.533318 2.495362
   two -0.432771 -0.068954 0.043520 0.112246
```

```
foo one 0.871721 -0.816064 -0.784880 1.030659
two 0.187483 -1.933946 0.377312 0.734122
qux one 2.141616 -0.011225 0.048869 -1.360687
two -0.479010 -0.859661 -0.231595 -0.527750
```

All of the MultiIndex constructors accept a names argument which stores string names for the levels themselves. If no names are provided, some arbitrary ones will be assigned:

```
In [662]: index.names
Out[662]: ['first', 'second']
```

This index can back any axis of a pandas object, and the number of levels of the index is up to you:

```
In [663]: df = DataFrame(randn(3, 8), index=['A', 'B', 'C'], columns=index)
In [664]: df
Out[664]:
first
                                                         foo
              bar
                                   baz
                                                                               qux
              one
second
                         two
                                   one
                                              two
                                                         one
                                                                    two
                                                                               one
                                                                                          t.wo
       -1.296337 \quad 0.150680 \quad 0.123836 \quad 0.571764 \quad 1.555563 \quad -0.823761 \quad 0.535420 \quad -1.032853
        1.469725 1.304124 1.449735 0.203109 -1.032011 0.969818 -0.962723 1.382083
В
       -0.938794 \quad 0.669142 \quad -0.433567 \quad -0.273610 \quad 0.680433 \quad -0.308450 \quad -0.276099 \quad -1.821168
In [665]: DataFrame(randn(6, 6), index=index[:6], columns=index[:6])
Out[665]:
first
                    bar
                                          baz
                                                                foo
second
                    one
                               two
                                          one
                                                     t.wo
                                                                one
                                                                           t.wo
first second
bar one -1.993606 -1.927385 -2.027924 1.624972 0.551135 3.059267
             0.455264 -0.030740 0.935716 1.061192 -2.107852 0.199905
             0.323586 - 0.641630 - 0.587514 \ 0.053897 \ 0.194889 - 0.381994
haz.
      one
              0.318587 2.089075 -0.728293 -0.090255 -0.748199 1.318931
      t.wo
             -2.029766 0.792652 0.461007 -0.542749 -0.305384 -0.479195
foo
      one
              0.095031 -0.270099 -0.707140 -0.773882 0.229453 0.304418
```

We've "sparsified" the higher levels of the indexes to make the console output a bit easier on the eyes.

It's worth keeping in mind that there's nothing preventing you from using tuples as atomic labels on an axis:

```
In [666]: Series(randn(8), index=tuples)
Out [666]:
('bar', 'one')
                  0.736135
('bar', 'two')
                 -0.859631
('baz', 'one')
                 -0.424100
('baz', 'two')
                 -0.776114
('foo', 'one')
                  1.279293
('foo', 'two')
                  0.943798
('qux', 'one')
                 -1.001859
('qux', 'two')
                  0.306546
```

The reason that the MultiIndex matters is that it can allow you to do grouping, selection, and reshaping operations as we will describe below and in subsequent areas of the documentation. As you will see in later sections, you can find yourself working with hierarchically-indexed data without creating a MultiIndex explicitly yourself. However, when loading data from a file, you may wish to generate your own MultiIndex when preparing the data set.

Note that how the index is displayed by be controlled using the multi\_sparse option in pandas.set\_printoptions:

```
In [667]: pd.set_printoptions(multi_sparse=False)
```

```
In [668]: df
Out[668]:
first.
                         bar
                                                           foo
                                                                      foo
              bar
                                    baz
                                                baz
                                                                                 qux
                                                                                             qux
second
              one
                         two
                                     one
                                                two
                                                           one
                                                                      two
                                                                                 one
                                                                                             two
       -1.296337
                   0.150680 0.123836 0.571764 1.555563 -0.823761
                                                                           0.535420 -1.032853
        1.469725
                   1.304124 1.449735 0.203109 -1.032011 0.969818 -0.962723
В
       -0.938794 \quad 0.669142 \quad -0.433567 \quad -0.273610 \quad 0.680433 \quad -0.308450 \quad -0.276099 \quad -1.821168
In [669]: pd.set_printoptions(multi_sparse=True)
```

### 7.4.2 Reconstructing the level labels

The method get\_level\_values will return a vector of the labels for each location at a particular level:

```
In [670]: index.get_level_values(0)
Out[670]: array([bar, bar, baz, baz, foo, foo, qux, qux], dtype=object)
In [671]: index.get_level_values('second')
Out[671]: array([one, two, one, two, one, two, one, two], dtype=object)
```

#### 7.4.3 Basic indexing on axis with MultiIndex

One of the important features of hierarchical indexing is that you can select data by a "partial" label identifying a subgroup in the data. **Partial** selection "drops" levels of the hierarchical index in the result in a completely analogous way to selecting a column in a regular DataFrame:

```
In [672]: df['bar']
Out [672]:
second
             one
       -1.296337 0.150680
В
        1.469725 1.304124
С
       -0.938794 0.669142
In [673]: df['bar', 'one']
Out[673]:
  -1.296337
    1.469725
   -0.938794
Name: ('bar', 'one')
In [674]: df['bar']['one']
Out [674]:
    -1.296337
В
    1.469725
С
   -0.938794
Name: one
In [675]: s['qux']
Out [675]:
      0.912560
one
two
      -1.003401
```

### 7.4.4 Data alignment and using reindex

Operations between differently-indexed objects having MultiIndex on the axes will work as you expect; data alignment will work the same as an Index of tuples:

```
In [676]: s + s[:-2]
Out [676]:
bar one
          -1.761968
           1.994577
    two
          -3.386631
baz one
          -0.358257
    two
          -3.196125
foo one
           1.873828
    two
                NaN
qux one
                NaN
    two
In [677]: s + s[::2]
Out[677]:
          -1.761968
bar one
    two
               NaN
          -3.386631
baz one
    two
                NaN
foo one
          -3.196125
                NaN
    t.wo
           1.825119
qux one
     two
                NaN
```

reindex can be called with another MultiIndex or even a list or array of tuples:

```
In [678]: s.reindex(index[:3])
Out [678]:
first second
             -0.880984
     one
      two
              0.997289
              -1.693316
    one
baz.
In [679]: s.reindex([('foo', 'two'), ('bar', 'one'), ('qux', 'one'), ('baz', 'one')])
Out [679]:
foo two
           0.936914
bar one
          -0.880984
qux one
          0.912560
          -1.693316
baz one
```

#### 7.4.5 Advanced indexing with hierarchical index

Syntactically integrating MultiIndex in advanced indexing with .ix is a bit challenging, but we've made every effort to do so. for example the following works as you would expect:

```
foo
            1.555563 -1.032011 0.680433
     one
           -0.823761 0.969818 -0.308450
     two
            0.535420 -0.962723 -0.276099
qux
     one
            -1.032853 1.382083 -1.821168
     two
In [682]: df.ix['bar']
Out[682]:
                                  С
              A
second
one -1.296337 1.469725 -0.938794
     0.150680 1.304124 0.669142
In [683]: df.ix['bar', 'two']
Out[683]:
A
    0.150680
В
    1.304124
С
   0.669142
Name: ('bar', 'two')
"Partial" slicing also works quite nicely:
In [684]: df.ix['baz':'foo']
Out[684]:
                    A
                            В
first second
            0.123836 1.449735 -0.433567
baz one
             0.571764 0.203109 -0.273610
             1.555563 -1.032011 0.680433
     one
     two
            -0.823761 0.969818 -0.308450
In [685]: df.ix[('baz', 'two'):('qux', 'one')]
Out[685]:
                    Α
                              В
                                      С
first second
            0.571764 0.203109 -0.273610
baz two
            1.555563 -1.032011 0.680433
foo
   one
           -0.823761 0.969818 -0.308450
     two
            0.535420 -0.962723 -0.276099
qux one
In [686]: df.ix[('baz', 'two'):'foo']
Out[686]:
                    Α
                            В
first second
baz two 0.571764 0.203109 -0.273610
           1.555563 -1.032011 0.680433
foo one
          -0.823761 0.969818 -0.308450
Passing a list of labels or tuples works similar to reindexing:
In [687]: df.ix[[('bar', 'two'), ('qux', 'one')]]
Out[687]:
                           В
                   Α
first second
```

The following does not work, and it's not clear if it should or not:

0.15068 1.304124 0.669142 0.53542 -0.962723 -0.276099

bar two

qux

```
>>> df.ix[['bar', 'qux']]
```

The code for implementing .ix makes every attempt to "do the right thing" but as you use it you may uncover corner cases or unintuitive behavior. If you do find something like this, do not hesitate to report the issue or ask on the mailing list.

#### 7.4.6 Cross-section with hierarchical index

The xs method of DataFrame additionally takes a level argument to make selecting data at a particular level of a MultiIndex easier.

#### 7.4.7 Advanced reindexing and alignment with hierarchical index

The parameter level has been added to the reindex and align methods of pandas objects. This is useful to broadcast values across a level. For instance:

```
In [689]: midx = MultiIndex(levels=[['zero', 'one'], ['x','y']],
                            labels=[[1,1,0,0],[1,0,1,0]])
   . . . . . :
   . . . . . :
In [690]: df = DataFrame(randn(4,2), index=midx)
In [691]: print df
              0
one y 0.307453 -0.906534
    x -1.505397 1.392009
zero y -0.027793 -0.631023
    x -0.662357 2.725042
In [692]: df2 = df.mean(level=0)
In [693]: print df2
zero -0.345075 1.047010
one -0.598972 0.242737
In [694]: print df2.reindex(df.index, level=0)
              0
                        1
one y -0.598972 0.242737
    x -0.598972 0.242737
zero y -0.345075 1.047010
    x -0.345075 1.047010
In [695]: df_aligned, df2_aligned = df.align(df2, level=0)
In [696]: print df_aligned
```

```
0 1
one y 0.307453 -0.906534
x -1.505397 1.392009
zero y -0.027793 -0.631023
x -0.662357 2.725042

In [697]: print df2_aligned
0 1
one y -0.598972 0.242737
x -0.598972 0.242737
zero y -0.345075 1.047010
x -0.345075 1.047010
```

#### 7.4.8 The need for sortedness

Caveat emptor: the present implementation of MultiIndex requires that the labels be sorted for some of the slicing / indexing routines to work correctly. You can think about breaking the axis into unique groups, where at the hierarchical level of interest, each distinct group shares a label, but no two have the same label. However, the MultiIndex does not enforce this: you are responsible for ensuring that things are properly sorted. There is an important new method sortlevel to sort an axis within a MultiIndex so that its labels are grouped and sorted by the original ordering of the associated factor at that level. Note that this does not necessarily mean the labels will be sorted lexicographically!

```
In [698]: import random; random.shuffle(tuples)
In [699]: s = Series(randn(8), index=MultiIndex.from_tuples(tuples))
In [700]: s
Out[700]:
qux two
         -1.847240
        -0.529247
baz two
         0.614656
bar two
         -1.590742
foo two
         -0.156479
baz one
gux one
          -1.696377
         0.819712
foo one
bar one -2.107728
In [701]: s.sortlevel(0)
Out[701]:
bar one -2.107728
    two 0.614656
baz one -0.156479
        -0.529247
    two
         0.819712
    one
          -1.590742
    two
          -1.696377
    one
          -1.847240
In [702]: s.sortlevel(1)
Out[702]:
bar one
         -2.107728
baz one -0.156479
        0.819712
foo one
qux one -1.696377
bar two 0.614656
```

```
baz two -0.529247
foo two -1.590742
qux two -1.847240
```

Note, you may also pass a level name to sortlevel if the MultiIndex levels are named.

```
In [703]: s.index.names = ['L1', 'L2']
In [704]: s.sortlevel(level='L1')
Out[704]:
T.1
    L2
bar one
           -2.107728
           0.614656
     two
           -0.156479
baz
    one
           -0.529247
     two
           0.819712
foo
    one
           -1.590742
     two
           -1.696377
qux one
     two
           -1.847240
In [705]: s.sortlevel(level='L2')
Out[705]:
L1
     T<sub>1</sub>2
           -2.107728
bar one
           -0.156479
baz
    one
foo
    one
           0.819712
           -1.696377
qux one
bar two
           0.614656
           -0.529247
baz two
           -1.590742
foo two
           -1.847240
qux two
```

Some indexing will work even if the data are not sorted, but will be rather inefficient and will also return a copy of the data rather than a view:

```
In [706]: s['qux']
Out[706]:
L2
two    -1.847240
one    -1.696377

In [707]: s.sortlevel(1)['qux']
Out[707]:
L2
one    -1.696377
two    -1.847240
```

On higher dimensional objects, you can sort any of the other axes by level if they have a MultiIndex:

The MultiIndex object has code to **explicity check the sort depth**. Thus, if you try to index at a depth at which the index is not sorted, it will raise an exception. Here is a concrete example to illustrate this:

```
In [709]: tuples = [('a', 'a'), ('a', 'b'), ('b', 'a'), ('b', 'b')]
In [710]: idx = MultiIndex.from_tuples(tuples)
In [711]: idx.lexsort_depth
Out[711]: 2
In [712]: reordered = idx[[1, 0, 3, 2]]
In [713]: reordered.lexsort_depth
Out[713]: 1
In [714]: s = Series(randn(4), index=reordered)
In [715]: s.ix['a':'a']
Out[715]:
a b -0.488326
  а
      0.851918
However:
>>> s.ix[('a', 'b'):('b', 'a')]
Exception: MultiIndex lexsort depth 1, key was length 2
```

#### 7.4.9 Swapping levels with swaplevel

The swaplevel function can switch the order of two levels:

#### 7.4.10 Reordering levels with reorder\_levels

The reorder\_levels function generalizes the swaplevel function, allowing you to permute the hierarchical index levels in one step:

#### 7.4.11 Some gory internal details

Internally, the MultiIndex consists of a few things: the levels, the integer labels, and the level names:

You can probably guess that the labels determine which unique element is identified with that location at each layer of the index. It's important to note that sortedness is determined **solely** from the integer labels and does not check (or care) whether the levels themselves are sorted. Fortunately, the constructors from\_tuples and from\_arrays ensure that this is true, but if you compute the levels and labels yourself, please be careful.

## 7.5 Adding an index to an existing DataFrame

Occasionally you will load or create a data set into a DataFrame and want to add an index after you've already done so. There are a couple of different ways.

### 7.5.1 Add an index using DataFrame columns

DataFrame has a set\_index method which takes a column name (for a regular Index) or a list of column names (for a MultiIndex), to create a new, indexed DataFrame:

```
In [723]: data
Out[723]:
         b
            С
    а
  bar one z 1
  bar two y 2
  foo one x 3
  foo two w 4
In [724]: indexed1 = data.set_index('c')
In [725]: indexed1
Out[725]:
    а
         b
            d
Z
  bar
       one
  bar
       two
            3
  foo
       one
  foo two
In [726]: indexed2 = data.set_index(['a', 'b'])
```

The append keyword option allow you to keep the existing index and append the given columns to a MultiIndex:

Other options in set\_index allow you not drop the index columns or to add the index in-place (without creating a new object):

```
In [731]: data.set_index('c', drop=False)
Out[731]:
        b c d
    а
С
z bar one z 1
y bar two y 2
x foo one x 3
  foo two w 4
In [732]: df = data.set_index(['a', 'b'], inplace=True)
In [733]: data
Out[733]:
  b
bar one z 1
  two y 2
foo one x 3
   two w 4
```

#### 7.5.2 Remove / reset the index, reset\_index

As a convenience, there is a new function on DataFrame called reset\_index which transfers the index values into the DataFrame's columns and sets a simple integer index. This is the inverse operation to set\_index

```
foo one x 3
    two w 4

In [735]: df.reset_index()
Out[735]:
    a    b    c    d
0 bar one z 1
1 bar two y 2
2 foo one x 3
3 foo two w 4
```

The output is more similar to a SQL table or a record array. The names for the columns derived from the index are the ones stored in the names attribute.

You can use the level keyword to remove only a portion of the index:

```
Out[736]:
          c d
са
     b
z bar one z 1
y bar two y
x foo one
w foo two w 4
In [737]: frame.reset_index(level=1)
Out [737]:
       a c d
c b
z one bar z 1
y two bar y 2
x one foo x 3
w two foo w
```

reset\_index takes an optional parameter drop which if true simply discards the index, instead of putting index values in the DataFrame's columns.

Note: The reset\_index method used to be called delevel which is now deprecated.

### 7.5.3 Adding an ad hoc index

If you create an index yourself, you can just assign it to the index field:

```
df.index = index
```

# 7.6 Indexing internal details

**Note:** The following is largely relevant for those actually working on the pandas codebase. And the source code is still the best place to look at the specifics of how things are implemented.

In pandas there are a few objects implemented which can serve as valid containers for the axis labels:

- Index: the generic "ordered set" object, an idarray of object dtype assuming nothing about its contents. The labels must be hashable (and likely immutable) and unique. Populates a dict of label to location in Cython to do O(1) lookups.
- Int64Index: a version of Index highly optimized for 64-bit integer data, such as time stamps
- MultiIndex: the standard hierarchical index object
- date\_range: fixed frequency date range generated from a time rule or DateOffset. An ndarray of Python datetime objects

The motivation for having an Index class in the first place was to enable different implementations of indexing. This means that it's possible for you, the user, to implement a custom Index subclass that may be better suited to a particular application than the ones provided in pandas. For example, we plan to add a more efficient datetime index which leverages the new numpy.datetime64 dtype in the relatively near future.

From an internal implementation point of view, the relevant methods that an Index must define are one or more of the following (depending on how incompatible the new object internals are with the Index functions):

- get\_loc: returns an "indexer" (an integer, or in some cases a slice object) for a label
- slice\_locs: returns the "range" to slice between two labels
- get\_indexer: Computes the indexing vector for reindexing / data alignment purposes. See the source / docstrings for more on this
- reindex: Does any pre-conversion of the input index then calls get\_indexer
- union, intersection: computes the union or intersection of two Index objects
- insert: Inserts a new label into an Index, yielding a new object
- delete: Delete a label, yielding a new object
- drop: Deletes a set of labels
- take: Analogous to ndarray.take

# **COMPUTATIONAL TOOLS**

# 8.1 Statistical functions

#### 8.1.1 Percent Change

Both Series and DataFrame has a method pct\_change to compute the percent change over a given number of periods (using fill\_method to fill NA/null values).

```
In [187]: ser = Series(randn(8))
In [188]: ser.pct_change()
Out[188]:
         NaN
1
  -1.602976
   4.334938
  -0.247456
   -2.067345
5
  -1.142903
   -1.688214
   -9.759729
In [189]: df = DataFrame (randn(10, 4))
In [190]: df.pct_change(periods=3)
Out[190]:
          0
                   1
                              2
                                        3
0
       NaN
                 NaN
                           NaN
                                      NaN
1
       NaN
                 NaN
                            NaN
                 NaN
                            NaN
3 -0.218320 -1.054001 1.987147 -0.510183
4 -0.439121 -1.816454 0.649715 -4.822809
5 -0.127833 -3.042065 -5.866604 -1.776977
6 -2.596833 -1.959538 -2.111697 -3.798900
7 -0.117826 -2.169058 0.036094 -0.067696
8 2.492606 -1.357320 -1.205802 -1.558697
9 -1.012977 2.324558 -1.003744 -0.371806
```

#### 8.1.2 Covariance

The Series object has a method cov to compute covariance between series (excluding NA/null values).

```
In [191]: s1 = Series(randn(1000))
In [192]: s2 = Series(randn(1000))
In [193]: s1.cov(s2)
Out[193]: 0.00068010881743109321
```

Analogously, DataFrame has a method cov to compute pairwise covariances among the series in the DataFrame, also excluding NA/null values.

#### 8.1.3 Correlation

Several methods for computing correlations are provided. Several kinds of correlation methods are provided:

Method name	Description		
pearson (default)	Standard correlation coefficient		
kendall	Kendall Tau correlation coefficient		
spearman	Spearman rank correlation coefficient		

All of these are currently computed using pairwise complete observations.

```
In [196]: frame = DataFrame(randn(1000, 5), columns=['a', 'b', 'c', 'd', 'e'])
In [197]: frame.ix[::2] = np.nan
# Series with Series
In [198]: frame['a'].corr(frame['b'])
Out[198]: 0.010052135416653445
In [199]: frame['a'].corr(frame['b'], method='spearman')
Out[199]: -0.0097383749534998149
# Pairwise correlation of DataFrame columns
In [200]: frame.corr()
Out[200]:
                  b
                             C
a 1.000000 0.010052 -0.047750 -0.031461 -0.025285
b 0.010052 1.000000 -0.014172 -0.020590 -0.001930
c -0.047750 -0.014172 1.000000 0.006373 -0.049479
d -0.031461 -0.020590 0.006373 1.000000 -0.012379
e -0.025285 -0.001930 -0.049479 -0.012379 1.000000
```

Note that non-numeric columns will be automatically excluded from the correlation calculation.

A related method corrwith is implemented on DataFrame to compute the correlation between like-labeled Series contained in different DataFrame objects.

```
In [201]: index = ['a', 'b', 'c', 'd', 'e']
In [202]: columns = ['one', 'two', 'three', 'four']
In [203]: df1 = DataFrame(randn(5, 4), index=index, columns=columns)
In [204]: df2 = DataFrame(randn(4, 4), index=index[:4], columns=columns)
In [205]: df1.corrwith(df2)
Out[205]:
        0.803464
        0.142469
       -0.498774
three
        0.806420
four
In [206]: df2.corrwith(df1, axis=1)
Out [206]:
     0.011572
    0.388066
b
    -0.335819
    0.232412
d
          NaN
```

#### 8.1.4 Data ranking

The rank method produces a data ranking with ties being assigned the mean of the ranks (by default) for the group:

rank is also a DataFrame method and can rank either the rows (axis=0) or the columns (axis=1). NaN values are excluded from the ranking.

```
In [210]: df = DataFrame(np.random.randn(10, 6))
In [211]: df[4] = df[2][:5] \# some ties
In [212]: df
Out[212]:
                                            3
                      1
                                 2
0 0.085011 -0.459422 -1.660917 -1.913019 -1.660917 0.833479
1 - 0.557052 0.775425 0.003794 0.555351 0.003794 -1.169977
2 \quad 0.815695 \quad -0.295737 \quad -0.534290 \quad 0.068917 \quad -0.534290 \quad -0.513855
3 \quad 1.465947 \quad 0.021757 \quad 0.523224 \quad -0.439297 \quad 0.523224 \quad -0.959568
4 -0.678378 0.091855 1.337956 0.792551 1.337956 0.711776
5 -0.190285 0.187520 -0.355562 1.730964
                                                    NaN -1.362312
6 -0.776678 -2.082637 -0.165877 0.357163
                                                    NaN 0.631662
7 -1.295037 0.367656 -1.886797 -0.531790
                                                    NaN 1.270408
```

```
1.106052 0.848312 -0.613544 1.338296
                                         NaN -1.150652
 0.309979 1.088439 0.920366 -0.750322
                                         NaN 1.563956
In [213]: df.rank(1)
Out[213]:
  0 1
         2
                4
                   5
  5
     4
       2.5
           1
              2.5
       3.5 5
              3.5
                   1
  6 4
       1.5 5
              1.5
                   3
 6 3
       4.5 2 4.5
       5.5 4 5.5
4 1 2
                   3
  3 4 2.0 5 NaN 1
  2 1
       3.0 4 NaN 5
    4 1.0
           3
              NaN
    3
       2.0 5 NaN 1
     4 3.0 1 NaN 5
```

rank optionally takes a parameter ascending which by default is true; when false, data is reverse-ranked, with larger values assigned a smaller rank.

rank supports different tie-breaking methods, specified with the method parameter:

- average: average rank of tied group
- min: lowest rank in the group
- max : highest rank in the group
- first: ranks assigned in the order they appear in the array

Note: These methods are significantly faster (around 10-20x) than scipy.stats.rankdata.

# 8.2 Moving (rolling) statistics / moments

For working with time series data, a number of functions are provided for computing common *moving* or *rolling* statistics. Among these are count, sum, mean, median, correlation, variance, covariance, standard deviation, skewness, and kurtosis. All of these methods are in the pandas namespace, but otherwise they can be found in pandas.stats.moments.

Function	Description
rolling_count	Number of non-null observations
rolling_sum	Sum of values
rolling_mean	Mean of values
rolling_median	Arithmetic median of values
rolling_min	Minimum
rolling_max	Maximum
rolling_std	Unbiased standard deviation
rolling_var	Unbiased variance
rolling_skew	Unbiased skewness (3rd moment)
rolling_kurt	Unbiased kurtosis (4th moment)
rolling_quantile	Sample quantile (value at %)
rolling_apply	Generic apply
rolling_cov	Unbiased covariance (binary)
rolling_corr	Correlation (binary)
rolling_corr_pairwise	Pairwise correlation of DataFrame columns

Generally these methods all have the same interface. The binary operators (e.g. rolling\_corr) take two Series or DataFrames. Otherwise, they all accept the following arguments:

- window: size of moving window
- min\_periods: threshold of non-null data points to require (otherwise result is NA)
- freq: optionally specify a :ref: frequency string <timeseries.alias> or DateOffset to pre-conform the data to. Note that prior to pandas v0.8.0, a keyword argument time\_rule was used instead of freq that referred to the legacy time rule constants

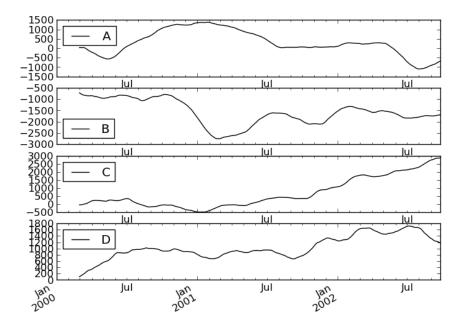
These functions can be applied to ndarrays or Series objects:

```
In [214]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [215]: ts = ts.cumsum()
In [216]: ts.plot(style='k--')
Out[216]: <matplotlib.axes.AxesSubplot at 0x11043e110>
In [217]: rolling_mean(ts, 60).plot(style='k')
Out[217]: <matplotlib.axes.AxesSubplot at 0x11043e110>
```



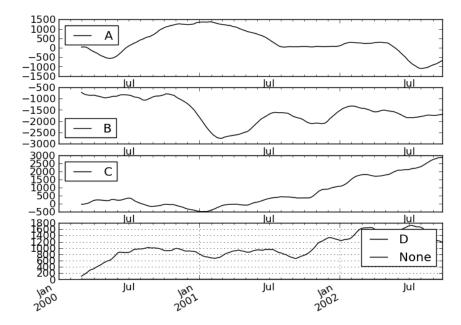
They can also be applied to DataFrame objects. This is really just syntactic sugar for applying the moving window operator to all of the DataFrame's columns:

```
Axes(0.125, 0.565217; 0.775x0.152174), Axes(0.125, 0.382609; 0.775x0.152174), Axes(0.125, 0.382609; 0.775x0.152174), Axes(0.125, 0.2; 0.775x0.152174)], dtype=object)
```



The rolling\_apply function takes an extra func argument and performs generic rolling computations. The func argument should be a single function that produces a single value from an ndarray input. Suppose we wanted to compute the mean absolute deviation on a rolling basis:

```
In [221]: mad = lambda x: np.fabs(x - x.mean()).mean()
In [222]: rolling_apply(ts, 60, mad).plot(style='k')
Out[222]: <matplotlib.axes.AxesSubplot at 0x11030d190>
```



### 8.2.1 Binary rolling moments

rolling\_cov and rolling\_corr can compute moving window statistics about two Series or any combination of DataFrame/Series or DataFrame/DataFrame. Here is the behavior in each case:

- two Series: compute the statistic for the pairing
- DataFrame/Series: compute the statistics for each column of the DataFrame with the passed Series, thus
  returning a DataFrame
- DataFrame/DataFrame: compute statistic for matching column names, returning a DataFrame

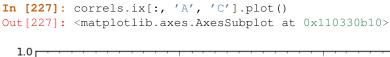
#### For example:

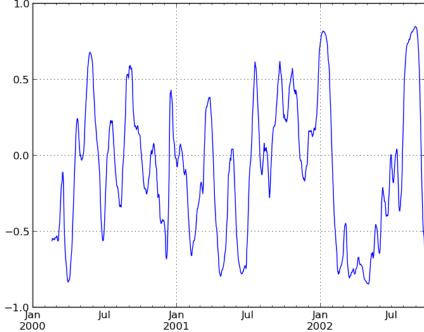
```
In [223]: df2 = df[:20]
In [224]: rolling_corr(df2, df2['B'], window=5)
Out[224]:
                      В
                                С
                                         D
2000-01-01
                NaN NaN
                              NaN
                                        NaN
2000-01-02
                NaN NaN
                             NaN
                                        NaN
2000-01-03
                NaN NaN
                             NaN
                                        NaN
2000-01-04
                NaN NaN
                              NaN
                                        NaN
2000-01-05 0.703188 1 -0.746130
                                  0.714265
2000-01-06 0.065322
                      1 - 0.209789
                                  0.635360
2000-01-07 -0.429914
                      1 - 0.100807
                                  0.266005
2000-01-08 -0.387498
                     1 0.512321
                                  0.592033
                    1 0.570186 -0.653242
2000-01-09 0.442207
2000-01-10 0.572983 1 0.713876 -0.366806
2000-01-11 0.325889 1 0.899489 -0.337436
2000-01-12 -0.389584 1 0.482351 0.246871
2000-01-13 -0.714206 1 -0.593838 0.090279
2000-01-14 -0.933238 1 -0.936087 0.471866
2000-01-15 -0.991959 1 -0.943218 0.637434
2000-01-16 -0.645081 1 -0.520788 0.322264
2000-01-17 -0.348338
                      1 -0.183528 0.385915
2000-01-18 0.193914
                      1 -0.308346 -0.157765
2000-01-19 0.465424
                      1 -0.072219 -0.714273
2000-01-20 0.645630
                      1 0.211302 -0.651308
```

#### 8.2.2 Computing rolling pairwise correlations

In financial data analysis and other fields it's common to compute correlation matrices for a collection of time series. More difficult is to compute a moving-window correlation matrix. This can be done using the rolling\_corr\_pairwise function, which yields a Panel whose items are the dates in question:

You can efficiently retrieve the time series of correlations between two columns using ix indexing:





# 8.3 Exponentially weighted moment functions

A related set of functions are exponentially weighted versions of many of the above statistics. A number of EW (exponentially weighted) functions are provided using the blending method. For example, where  $y_t$  is the result and  $x_t$  the input, we compute an exponentially weighted moving average as

$$y_t = \alpha y_{t-1} + (1 - \alpha)x_t$$

One must have  $0 < \alpha \le 1$ , but rather than pass  $\alpha$  directly, it's easier to think about either the **span** or **center of mass** (**com**) of an EW moment:

$$\alpha = \begin{cases} \frac{2}{s+1}, s = \text{span} \\ \frac{1}{c+1}, c = \text{center of mass} \end{cases}$$

You can pass one or the other to these functions but not both. **Span** corresponds to what is commonly called a "20-day EW moving average" for example. **Center of mass** has a more physical interpretation. For example, **span** = 20 corresponds to **com** = 9.5. Here is the list of functions available:

Function	Description
Function	Description
ewma	EW moving average
ewvar	EW moving variance
ewstd	EW moving standard deviation
ewmcorr	EW moving correlation
ewmcov	EW moving covariance

Here are an example for a univariate time series:

**Note:** The EW functions perform a standard adjustment to the initial observations whereby if there are fewer observations than called for in the span, those observations are reweighted accordingly.

# 8.4 Linear and panel regression

**Note:** We plan to move this functionality to statsmodels for the next release. Some of the result attributes may change names in order to foster naming consistency with the rest of statsmodels. We will provide every effort to provide compatibility with older versions of pandas, however.

We have implemented a very fast set of *moving-window linear regression* classes in pandas. Two different types of regressions are supported:

- Standard ordinary least squares (OLS) multiple regression
- Multiple regression (OLS-based) on panel data including with fixed-effects (also known as entity or individual effects) or time-effects.

Both kinds of linear models are accessed through the ols function in the pandas namespace. They all take the following arguments to specify either a static (full sample) or dynamic (moving window) regression:

• window\_type: 'full sample' (default), 'expanding', or rolling

- window: size of the moving window in the window\_type='rolling' case. If window is specified, window\_type will be automatically set to 'rolling'
- min\_periods: minimum number of time periods to require to compute the regression coefficients

Generally speaking, the ols works by being given a y (response) object and an x (predictors) object. These can take many forms:

- y: a Series, ndarray, or DataFrame (panel model)
- x: Series, DataFrame, dict of Series, dict of DataFrame or Panel

Based on the types of y and x, the model will be inferred to either a panel model or a regular linear model. If the y variable is a DataFrame, the result will be a panel model. In this case, the x variable must either be a Panel, or a dict of DataFrame (which will be coerced into a Panel).

#### 8.4.1 Standard OLS regression

Let's pull in some sample data:

```
In [231]: from pandas.io.data import DataReader
In [232]: symbols = ['MSFT', 'GOOG', 'AAPL']
In [233]: data = dict((sym, DataReader(sym, "yahoo"))
                      for sym in symbols)
   . . . . . :
In [234]: panel = Panel(data).swapaxes('items', 'minor')
In [235]: close_px = panel['Close']
# convert closing prices to returns
In [236]: rets = close_px / close_px.shift(1) - 1
In [237]: rets.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 250 entries, 2011-11-09 00:00:00 to 2012-11-07 00:00:00
Data columns:
AAPL
     249 non-null values
GOOG
       249 non-null values
       249 non-null values
MSFT
dtypes: float64(3)
Let's do a static regression of AAPL returns on GOOG returns:
```

```
In [238]: model = ols(y=rets['AAPL'], x=rets.ix[:, ['GOOG']])
In [2391: model
Out [239]:
-----Summary of Regression Analysis-----
Formula: Y ~ <GOOG> + <intercept>
Number of Observations:
                          249
Number of Degrees of Freedom: 2
R-squared:
               0.1691
Adj R-squared:
               0.1658
Rmse:
               0.0157
F-stat (1, 247):
                50.2798, p-value:
                                    0.0000
Degrees of Freedom: model 1, resid 247
```

Summary of Estimated Coefficients						
Variable	Coef	Std Err	t-stat	p-value	CI 2.5%	CI 97.5%
GOOG	0.4791	0.0676	7.09	0.0000	0.3466	0.6115
intercept	0.0013	0.0010	1.28	0.2012	-0.0007	0.0032
		End o	f Summarv			

0.4

0.2

0.8.0

If we had passed a Series instead of a DataFrame with the single GOOG column, the model would have assigned the generic name x to the sole right-hand side variable.

We can do a moving window regression to see how the relationship changes over time:

It looks like there are some outliers rolling in and out of the window in the above regression, influencing the results. We could perform a simple winsorization at the 3 STD level to trim the impact of outliers:

0.8

1.0

0.6

Date

```
In [243]: winz = rets.copy()
In [244]: std_1year = rolling_std(rets, 250, min_periods=20)
```

0.4

0.2

```
# cap at 3 * 1 year standard deviation
In [245]: cap_level = 3 * np.sign(winz) * std_1year
In [246]: winz[np.abs(winz) > 3 * std_1year] = cap_level
In [247]: winz_model = ols(y=winz['AAPL'], x=winz.ix[:, ['GOOG']],
                      window=250)
   . . . . . :
   . . . . . :
In [248]: model.beta['GOOG'].plot(label="With outliers")
Out[248]: <matplotlib.axes.AxesSubplot at 0x10fd9e390>
In [249]: winz_model.beta['GOOG'].plot(label="Winsorized"); plt.legend(loc='best')
Out [249]: <matplotlib.legend.Legend at 0x111d7f590>
1.0
                                                     With outliers
                                                     Winsorized
 0.8
 0.6
 0.4
 0.2
0.8.0
               0.2
                            0.4
                                         0.6
                                                      0.8
                                                                   1.0
                                  Date
```

So in this simple example we see the impact of winsorization is actually quite significant. Note the correlation after winsorization remains high:

```
In [250]: winz.corrwith(rets)
Out[250]:
AAPL     0.991873
GOOG     0.984418
MSFT     0.998519
```

Multiple regressions can be run by passing a DataFrame with multiple columns for the predictors x:

```
In [251]: ols(y=winz['AAPL'], x=winz.drop(['AAPL'], axis=1))
Out[251]:
-------Summary of Regression Analysis------
Formula: Y ~ <GOOG> + <MSFT> + <intercept>
Number of Observations: 249
Number of Degrees of Freedom: 3
```

#### 8.4.2 Panel regression

We've implemented moving window panel regression on potentially unbalanced panel data (see this article if this means nothing to you). Suppose we wanted to model the relationship between the magnitude of the daily return and trading volume among a group of stocks, and we want to pool all the data together to run one big regression. This is actually quite easy:

```
# make the units somewhat comparable
In [252]: volume = panel['Volume'] / 1e8
In [253]: model = ols(y=volume, x={'return' : np.abs(rets)})
In [254]: model
Out[254]:
-----Summary of Regression Analysis-----
Formula: Y ~ <return> + <intercept>
Number of Observations: 747
Number of Degrees of Freedom: 2
R-squared: 0.0244
Adj R-squared:
              0.0231
              0.2105
F-stat (1, 745): 18.6418, p-value:
                                 0.0000
Degrees of Freedom: model 1, resid 745
-----Summary of Estimated Coefficients------
    Variable Coef Std Err t-stat p-value CI 2.5% CI 97.5%
   return 3.1731 0.7349 4.32 0.0000 1.7327 4.6136 intercept 0.1888 0.0111 16.95 0.0000 0.1670 0.2107
          -----End of Summary-----
```

In a panel model, we can insert dummy (0-1) variables for the "entities" involved (here, each of the stocks) to account the a entity-specific effect (intercept):

Because we ran the regression with an intercept, one of the dummy variables must be dropped or the design matrix will not be full rank. If we do not use an intercept, all of the dummy variables will be included:

```
In [257]: fe_model = ols(y=volume, x={'return' : np.abs(rets)},
                  entity_effects=True, intercept=False)
  . . . . . :
In [258]: fe_model
-----Summary of Regression Analysis-----
Formula: Y ~ <return> + <FE_AAPL> + <FE_GOOG> + <FE_MSFT>
Number of Observations: 747
Number of Degrees of Freedom:
R-squared: 0.7843
Adj R-squared:
              0.7834
              0.0991
Rmse:
F-stat (4, 743): 900.6175, p-value: 0.0000
Degrees of Freedom: model 3, resid 743
-----Summary of Estimated Coefficients-----
    Variable
               Coef Std Err t-stat p-value CI 2.5% CI 97.5%
      return 4.0218 0.3483 11.55 0.0000 3.3392 4.7044
             0.1244 0.0077
                                16.24
                                        0.0000
                                                 0.1093
     FE_AAPL
                                                          0.1394
     FE_GOOG -0.0153 0.0073 -2.10 0.0358 -0.0295 -0.0010
FE_MSFT 0.4295 0.0071 60.08 0.0000 0.4155 0.4436
 -----End of Summary------
```

We can also include *time effects*, which demeans the data cross-sectionally at each point in time (equivalent to including dummy variables for each date). More mathematical care must be taken to properly compute the standard errors in this case:

	Summ	ary of Esti	mated Coeff	icients		
Variable	Coef	Std Err	t-stat	p-value	CI 2.5%	CI 97.5%
return	3.4851	nan	nan	nan	nan	nan
FE_GOOG	-0.1408	nan	nan	nan	nan	nan
FE_MSFT	0.3037	nan	nan	nan	nan	nan
		End o	f Summarv			

Here the intercept (the mean term) is dropped by default because it will be 0 according to the model assumptions, having subtracted off the group means.

#### 8.4.3 Result fields and tests

We'll leave it to the user to explore the docstrings and source, especially as we'll be moving this code into statsmodels in the near future.

pandas: powerful Python data analysis toolkit,	Release 0.8.1

# **WORKING WITH MISSING DATA**

In this section, we will discuss missing (also referred to as NA) values in pandas.

**Note:** The choice of using NaN internally to denote missing data was largely for simplicity and performance reasons. It differs from the MaskedArray approach of, for example, scikits.timeseries. We are hopeful that NumPy will soon be able to provide a native NA type solution (similar to R) performant enough to be used in pandas.

### 9.1 Missing data basics

#### 9.1.1 When / why does data become missing?

Some might quibble over our usage of *missing*. By "missing" we simply mean **null** or "not present for whatever reason". Many data sets simply arrive with missing data, either because it exists and was not collected or it never existed. For example, in a collection of financial time series, some of the time series might start on different dates. Thus, values prior to the start date would generally be marked as missing.

In pandas, one of the most common ways that missing data is introduced into a data set is by reindexing. For example

```
In [925]: df = DataFrame(randn(5, 3), index=['a', 'c', 'e', 'f', 'h'],
                         columns=['one', 'two', 'three'])
   . . . . . :
   . . . . . :
In [926]: df['four'] = 'bar'
In [927]: df['five'] = df['one'] > 0
In [928]: df
Out[928]:
                two
                         three four
       one
a 0.059117 1.138469 -2.400634 bar
                                       True
c -0.280853 0.025653 -1.386071 bar False
e 0.863937 0.252462 1.500571 bar
                                       True
f 1.053202 -2.338595 -0.374279 bar
                                       True
h -2.359958 -1.157886 -0.551865 bar False
In [929]: df2 = df.reindex(['a', 'b', 'c', 'd', 'e', 'f', 'g', 'h'])
In [930]: df2
Out[930]:
                  two
                          three four
                                       five
```

```
0.059117 1.138469 -2.400634 bar
                               True
     NaN NaN NaN NaN
                               NaN
c -0.280853 0.025653 -1.386071 bar False
     NaN
          NaN
                   NaN
                          NaN
 0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
                          bar
                               True
      NaN
             NaN
                  NaN NaN
                               NaN
h -2.359958 -1.157886 -0.551865 bar False
```

#### 9.1.2 Values considered "missing"

As data comes in many shapes and forms, pandas aims to be flexible with regard to handling missing data. While NaN is the default missing value marker for reasons of computational speed and convenience, we need to be able to easily detect this value with data of different types: floating point, integer, boolean, and general object. In many cases, however, the Python None will arise and we wish to also consider that "missing" or "null". Lastly, for legacy reasons inf and -inf are also considered to be "null" in computations. Since in NumPy divide-by-zero generates inf or -inf and not NaN, I think you will find this is a worthwhile trade-off (Zen of Python: "practicality beats purity"). To make detecting missing values easier (and across different array dtypes), pandas provides the isnull() and notnull() functions, which are also methods on Series objects:

```
In [931]: df2['one']
Out[931]:
   0.059117
          NaN
   -0.280853
d
         NaN
   0.863937
f
    1.053202
         NaN
q
   -2.359958
h
Name: one
In [932]: isnull(df2['one'])
Out[932]:
    False
b
     True
    False
С
d
     True
     False
     False
     True
q
    False
h
Name: one
In [933]: df2['four'].notnull()
Out [9331:
а
b
     False
     True
C
d
     False
e
     True
f
     True
     False
q
h
      True
```

**Summary:** NaN, inf, -inf, and None (in object arrays) are all considered missing by the isnull and notnull functions.

# 9.2 Calculations with missing data

Missing values propagate naturally through arithmetic operations between pandas objects.

```
In [934]: a
Out[934]:
       one
                two
a 0.059117 1.138469
b 0.059117 1.138469
c -0.280853 0.025653
d -0.280853 0.025653
e 0.863937 0.252462
In [935]: b
Out[935]:
                      three
       one
               two
a 0.059117 1.138469 -2.400634
     NaN NaN
c -0.280853 0.025653 -1.386071
     NaN NaN
e 0.863937 0.252462 1.500571
In [936]: a + b
Out [936]:
       one three
  0.118234
           NaN 2.276938
     NaN
            NaN
                    NaN
           NaN 0.051306
c - 0.561707
            NaN
     NaN
                 NaN
e 1.727874
          NaN 0.504923
```

The descriptive statistics and computational methods discussed in the *data structure overview* (and listed *here* and *here*) are all written to account for missing data. For example:

- When summing data, NA (missing) values will be treated as zero
- If the data are all NA, the result will be NA
- Methods like cumsum and cumprod ignore NA values, but preserve them in the resulting arrays

```
In [937]: df
Out [937]:
                       three
       one
               two
a 0.059117 1.138469 -2.400634
  NaN NaN NaN
c -0.280853 0.025653 -1.386071
                NaN
d
       NaN
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
       NaN
                NaN
g
h -2.359958 -1.157886 -0.551865
In [938]: df['one'].sum()
Out[938]: -0.66455558290247652
In [939]: df.mean(1)
Out[939]:
  -0.401016
         NaN
```

```
-0.547090
d
        NaN
   0.872323
e
   -0.553224
g
   -1.356570
In [940]: df.cumsum()
Out [940]:
       one
              two
                      three
a 0.059117 1.138469 -2.400634
     NaN
              NaN
c -0.221736 1.164122 -3.786705
       NaN
               NaN
e 0.642200 1.416584 -2.286134
f 1.695403 -0.922011 -2.660413
           NaN
   NaN
h -0.664556 -2.079897 -3.212278
```

#### 9.2.1 NA values in GroupBy

NA groups in GroupBy are automatically excluded. This behavior is consistent with R, for example.

# 9.3 Cleaning / filling missing data

pandas objects are equipped with various data manipulation methods for dealing with missing data.

#### 9.3.1 Filling missing values: fillna

The fillna function can "fill in" NA values with non-null data in a couple of ways, which we illustrate:

#### Replace NA with a scalar value

```
In [941]: df2
Out [941]:
                     three four five
      one
              two
a 0.059117 1.138469 -2.400634 bar True
             NaN
                      NaN NaN NaN
      NaN
c -0.280853 0.025653 -1.386071 bar False
            NaN
                   NaN NaN
      NaN
 0.863937 0.252462 1.500571
                           bar True
  1.053202 -2.338595 -0.374279
      NaN
          NaN
                   NaN NaN
h -2.359958 -1.157886 -0.551865 bar False
In [942]: df2.fillna(0)
Out[942]:
             two
                     three four
                                five
a 0.059117 1.138469 -2.400634 bar True
b 0.000000 0.000000 0.000000 0 0
c -0.280853 0.025653 -1.386071 bar False
d 0.000000 0.000000 0.000000 0 0
 0.863937 0.252462 1.500571 bar
                                 True
 1.053202 -2.338595 -0.374279 bar
```

```
g 0.000000 0.000000 0.000000
                                   0
h -2.359958 -1.157886 -0.551865 bar
                                     False
In [943]: df2['four'].fillna('missing')
Out[943]:
а
         bar
b
    missing
C
         bar
d
    missing
е
        bar
f
         bar
    missing
g
h
         bar
Name: four
```

#### Fill gaps forward or backward

Using the same filling arguments as *reindexing*, we can propagate non-null values forward or backward:

```
In [944]: df
Out [944]:
                 two
                         three
       one
 0.059117 1.138469 -2.400634
       NaN
                 NaN
                           NaN
c -0.280853 0.025653 -1.386071
       NaN
                 NaN
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
       NaN
                 NaN
                           NaN
g
h -2.359958 -1.157886 -0.551865
In [945]: df.fillna(method='pad')
Out[945]:
       one
                 two
                         three
a 0.059117 1.138469 -2.400634
b 0.059117 1.138469 -2.400634
c -0.280853 0.025653 -1.386071
d -0.280853 0.025653 -1.386071
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
g 1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
```

#### Limit the amount of filling

If we only want consecutive gaps filled up to a certain number of data points, we can use the *limit* keyword:

```
In [946]: df
Out[946]:
                         three
       one
                 t.wo
  0.059117 1.138469 -2.400634
b
       NaN
                 NaN
                           NaN
С
       NaN
                 NaN
                            NaN
       NaN
                 NaN
 0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
g
       NaN
                 NaN
                           NaN
h -2.359958 -1.157886 -0.551865
In [947]: df.fillna(method='pad', limit=1)
```

```
Out [947]:
                         three
                 two
       one
 0.059117 1.138469 -2.400634
  0.059117 1.138469 -2.400634
       NaN
                 NaN
                 NaN
d
       NaN
                           NaN
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
g 1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
```

To remind you, these are the available filling methods:

Method	Action
pad / ffill	Fill values forward
bfill / backfill	Fill values backward

With time series data, using pad/ffill is extremely common so that the "last known value" is available at every time point.

### 9.3.2 Dropping axis labels with missing data: dropna

You may wish to simply exclude labels from a data set which refer to missing data. To do this, use the **dropna** method:

```
In [948]: df
Out [948]:
                         three
       one
                 two
  0.059117 1.138469 -2.400634
       NaN 0.000000 0.000000
b
       NaN 0.000000 0.000000
       NaN 0.000000 0.000000
  0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
       NaN 0.000000 0.000000
h -2.359958 -1.157886 -0.551865
In [949]: df.dropna(axis=0)
Out [949]:
       one
                 t.wo
                         three
a 0.059117 1.138469 -2.400634
e 0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
In [950]: df.dropna(axis=1)
Out[950]:
       t wo
              three
a 1.138469 -2.400634
b 0.000000 0.000000
c 0.000000 0.000000
d 0.000000 0.000000
e 0.252462 1.500571
f -2.338595 -0.374279
g 0.000000 0.000000
h -1.157886 -0.551865
In [951]: df['one'].dropna()
Out[951]:
```

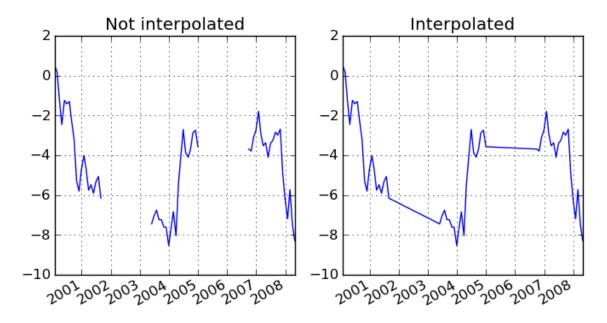
```
a 0.059117
e 0.863937
f 1.053202
h -2.359958
Name: one
```

**dropna** is presently only implemented for Series and DataFrame, but will be eventually added to Panel. Series.dropna is a simpler method as it only has one axis to consider. DataFrame.dropna has considerably more options, which can be examined *in the API*.

### 9.3.3 Interpolation

A linear interpolate method has been implemented on Series. The default interpolation assumes equally spaced points.

```
In [952]: ts.count()
Out[952]: 61
In [953]: ts.head()
Out[953]:
2000-01-31
            0.469112
2000-02-29
                  NaN
2000-03-31
                  NaN
2000-04-28
                  NaN
2000-05-31
                  NaN
Freq: BM
In [954]: ts.interpolate().count()
Out[954]: 100
In [955]: ts.interpolate().head()
Out[955]:
2000-01-31
             0.469112
2000-02-29 0.435428
2000-03-31 0.401743
2000-04-28 0.368059
2000-05-31 0.334374
Freq: BM
In [956]: fig = plt.figure()
In [957]: ts.interpolate().plot()
Out[957]: <matplotlib.axes.AxesSubplot at 0x116fd5310>
In [958]: plt.close('all')
```



Index aware interpolation is available via the method keyword:

```
In [959]: ts
Out[959]:
2000-01-31
           0.469112
2000-02-29
                 NaN
2002-07-31 -5.689738
2005-01-31
                 NaN
2008-04-30 -8.916232
In [960]: ts.interpolate()
Out[960]:
2000-01-31
           0.469112
2000-02-29 -2.610313
2002-07-31 -5.689738
2005-01-31 -7.302985
2008-04-30 -8.916232
In [961]: ts.interpolate(method='time')
Out[961]:
2000-01-31 0.469112
2000-02-29 0.273272
2002-07-31 -5.689738
2005-01-31 -7.095568
          -8.916232
2008-04-30
```

For a floating-point index, use method='values':

```
10    10
In [964]: ser.interpolate(method='values')
Out[964]:
0     0
1     1
10     10
```

### 9.3.4 Replacing Generic Values

Often times we want to replace arbitrary values with other values. New in v0.8 is the replace method in Series/DataFrame that provides an efficient yet flexible way to perform such replacements.

For a Series, you can replace a single value or a list of values by another value:

```
In [965]: ser = Series([0., 1., 2., 3., 4.])
In [966]: ser.replace(0, 5)
Out[966]:
0     5
1     1
2     2
3     3
4     4
```

You can replace a list of values by a list of other values:

```
In [967]: ser.replace([0, 1, 2, 3, 4], [4, 3, 2, 1, 0])
Out[967]:
0    4
1    3
2    2
3    1
4    0
```

You can also specify a mapping dict:

```
In [968]: ser.replace({0: 10, 1: 100})
Out[968]:
0     10
1     100
2     2
3     3
4     4
```

For a DataFrame, you can specify individual values by column:

Instead of replacing with specified values, you can treat all given values as missing and interpolate over them:

```
In [971]: ser.replace([1, 2, 3], method='pad')
Out[971]:
0      0
1      0
2      0
3      0
4      4
```

## 9.4 Missing data casting rules and indexing

While pandas supports storing arrays of integer and boolean type, these types are not capable of storing missing data. Until we can switch to using a native NA type in NumPy, we've established some "casting rules" when reindexing will cause missing data to be introduced into, say, a Series or DataFrame. Here they are:

data type	Cast to
integer	float
boolean	object
float	no cast
object	no cast

For example:

```
In [972]: s = Series(randn(5), index=[0, 2, 4, 6, 7])
In [973]: s > 0
Out[973]:
    False
2
      True
4
      True
6
      True
      True
In [974]: (s > 0).dtype
Out[974]: dtype('bool')
In [975]: crit = (s > 0).reindex(range(8))
In [976]: crit
Out[976]:
     False
1
       NaN
      True
3
      NaN
4
      True
5
      NaN
6
      True
      True
In [977]: crit.dtype
Out[977]: dtype('object')
```

Ordinarily NumPy will complain if you try to use an object array (even if it contains boolean values) instead of a boolean array to get or set values from an ndarray (e.g. selecting values based on some criteria). If a boolean vector contains NAs, an exception will be generated:

```
In [978]: reindexed = s.reindex(range(8)).fillna(0)
In [979]: reindexed[crit]
_____
ValueError
                                        Traceback (most recent call last)
<ipython-input-979-2da204ed1ac7> in <module>()
----> 1 reindexed[crit]
/Users/changshe/code/pandas/pandas/core/series.py in __getitem__(self, key)
   447
             # special handling of boolean data with NAs stored in object
   448
               # arrays. Since we can't represent NA with dtype=bool
--> 449
              if _is_bool_indexer(key):
   450
                  key = self._check_bool_indexer(key)
                   key = np.asarray(key, dtype=bool)
/Users/changshe/code/pandas/pandas/core/common.py in _is_bool_indexer(key)
   499
             if not lib.is_bool_array(key):
   500
                  if isnull(key).any():
--> 501
                       raise ValueError('cannot index with vector containing '
   502
                                       'NA / NaN values')
   503
                   return False
ValueError: cannot index with vector containing NA / NaN values
```

#### However, these can be filled in using **fillna** and it will work fine:

```
In [980]: reindexed[crit.fillna(False)]
Out[980]:
    1.314232
4
    0.690579
    0.995761
6
   2.396780
In [981]: reindexed[crit.fillna(True)]
Out[981]:
1 0.000000
  1.314232
  0.000000
3
   0.690579
4
5
   0.000000
   0.995761
6
    2.396780
```

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**CHAPTER** 

**TEN** 

# **GROUP BY: SPLIT-APPLY-COMBINE**

By "group by" we are refer 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

Of these, the split step is the most straightforward. In fact, in many situations you may wish to split the data set into groups and do something with those groups yourself. In the apply step, we might wish to one of the following:

- Aggregation: computing a summary statistic (or statistics) about each group. Some examples:
  - Compute group sums or means
  - Compute group sizes / counts
- Transformation: perform some group-specific computations and return a like-indexed. Some examples:
  - Standardizing data (zscore) within group
  - Filling NAs within groups with a value derived from each group
- Some combination of the above: GroupBy will examine the results of the apply step and try to return a sensibly combined result if it doesn't fit into either of the above two categories

Since the set of object instance method on pandas data structures are generally rich and expressive, we often simply want to invoke, say, a DataFrame function on each group. The name GroupBy should be quite familiar to those who have used a SQL-based tool (or itertools), in which you can write code like:

```
SELECT Column1, Column2, mean(Column3), sum(Column4)
FROM SomeTable
GROUP BY Column1, Column2
```

We aim to make operations like this natural and easy to express using pandas. We'll address each area of GroupBy functionality then provide some non-trivial examples / use cases.

# 10.1 Splitting an object into groups

pandas objects can be split on any of their axes. The abstract definition of grouping is to provide a mapping of labels to group names. To create a GroupBy object (more on what the GroupBy object is later), you do the following:

```
>>> grouped = obj.groupby(key)
>>> grouped = obj.groupby(key, axis=1)
>>> grouped = obj.groupby([key1, key2])
```

The mapping can be specified many different ways:

- A Python function, to be called on each of the axis labels
- · A list or NumPy array of the same length as the selected axis
- A dict or Series, providing a label -> group name mapping
- For DataFrame objects, a string indicating a column to be used to group. Of course df.groupby ('A') is just syntactic sugar for df.groupby (df['A']), but it makes life simpler
- · A list of any of the above things

Collectively we refer to the grouping objects as the keys. For example, consider the following DataFrame:

```
In [444]: df = DataFrame({'A' : ['foo', 'bar', 'foo', 'bar',
                                'foo', 'bar', 'foo', 'foo'],
                         'B' : ['one', 'one', 'two', 'three',
   . . . . . :
                                'two', 'two', 'one', 'three'],
                         'C' : randn(8), 'D' : randn(8)})
   . . . . . :
In [445]: df
Out[445]:
                     C
           В
        one 0.469112 -0.861849
0
  foo
       one -0.282863 -2.104569
1
  bar
        two -1.509059 -0.494929
  foo
3 bar three -1.135632 1.071804
4 foo two 1.212112 0.721555
5 bar two -0.173215 -0.706771
6 foo one 0.119209 -1.039575
7 foo three -1.044236 0.271860
```

We could naturally group by either the A or B columns or both:

```
In [446]: grouped = df.groupby('A')
In [447]: grouped = df.groupby(['A', 'B'])
```

These will split the DataFrame on its index (rows). We could also split by the columns:

```
In [448]: def get_letter_type(letter):
    ....:    if letter.lower() in 'aeiou':
    ....:        return 'vowel'
    ....:    else:
    ....:    return 'consonant'
    ....:
In [449]: grouped = df.groupby(get_letter_type, axis=1)
```

Starting with 0.8, pandas Index objects now supports duplicate values. If a non-unique index is used as the group key in a groupby operation, all values for the same index value will be considered to be in one group and thus the output of aggregation functions will only contain unique index values:

```
In [450]: lst = [1, 2, 3, 1, 2, 3]
In [451]: s = Series([1, 2, 3, 10, 20, 30], lst)
In [452]: grouped = s.groupby(level=0)
In [453]: grouped.first()
```

```
Out [453]:
     1
2
     2
3
     3
In [454]: grouped.last()
Out[454]:
     10
     2.0
2
3
     30
In [455]: grouped.sum()
Out [455]:
1
     11
2
     22
3
     33
```

Note that **no splitting occurs** until it's needed. Creating the GroupBy object only verifies that you've passed a valid mapping.

**Note:** Many kinds of complicated data manipulations can be expressed in terms of GroupBy operations (though can't be guaranteed to be the most efficient). You can get quite creative with the label mapping functions.

### 10.1.1 GroupBy object attributes

The groups attribute is a dict whose keys are the computed unique groups and corresponding values being the axis labels belonging to each group. In the above example we have:

```
In [456]: df.groupby('A').groups
Out[456]: {'bar': [1, 3, 5], 'foo': [0, 2, 4, 6, 7]}
In [457]: df.groupby(get_letter_type, axis=1).groups
Out[457]: {'consonant': ['B', 'C', 'D'], 'vowel': ['A']}
```

Calling the standard Python len function on the GroupBy object just returns the length of the groups dict, so it is largely just a convenience:

```
In [458]: grouped = df.groupby(['A', 'B'])
In [459]: grouped.groups
Out[459]:
{('bar', 'one'): [1],
   ('bar', 'three'): [3],
   ('bar', 'two'): [5],
   ('foo', 'one'): [0, 6],
   ('foo', 'three'): [7],
   ('foo', 'two'): [2, 4]}
In [460]: len(grouped)
Out[460]: 6
```

By default the group keys are sorted during the groupby operation. You may however pass sort `'= `'False for potential speedups:

```
In [461]: df2 = DataFrame({'X' : ['B', 'B', 'A', 'A'], 'Y' : [1, 2, 3, 4]})
```

### 10.1.2 GroupBy with MultiIndex

With hierarchically-indexed data, it's quite natural to group by one of the levels of the hierarchy.

```
In [464]: s
Out[464]:
first second
bar
               -0.424972
      one
                0.567020
      two
baz
      one
                0.276232
      two
                -1.087401
                -0.673690
foo
      one
                0.113648
      two
               -1.478427
qux
      one
                0.524988
      two
In [465]: grouped = s.groupby(level=0)
In [466]: grouped.sum()
Out[466]:
first
        0.142048
bar
baz
       -0.811169
foo
        -0.560041
        -0.953439
```

If the MultiIndex has names specified, these can be passed instead of the level number:

```
In [467]: s.groupby(level='second').sum()
Out[467]:
second
one     -2.300857
two      0.118256
```

The aggregation functions such as sum will take the level parameter directly. Additionally, the resulting index will be named according to the chosen level:

Also as of v0.6, grouping with multiple levels is supported.

```
In [469]: s
Out[469]:
first second third
                      0.404705
bar
      doo
              one
              two
                      0.577046
                      -1.715002
baz
      bee
              one
                      -1.039268
              two
foo
      bop
                      -0.370647
              one
                      -1.157892
              two
                      -1.344312
qux
      bop
              one
                      0.844885
              two
In [470]: s.groupby(level=['first','second']).sum()
Out[470]:
first second
bar
      doo
               0.981751
               -2.754270
baz
      bee
foo
      bop
               -1.528539
      bop
               -0.499427
qux
```

More on the sum function and aggregation later.

### 10.1.3 DataFrame column selection in GroupBy

Once you have created the GroupBy object from a DataFrame, for example, you might want to do something different for each of the columns. Thus, using [] similar to getting a column from a DataFrame, you can do:

```
In [471]: grouped = df.groupby(['A'])
In [472]: grouped_C = grouped['C']
In [473]: grouped_D = grouped['D']
```

This is mainly syntactic sugar for the alternative and much more verbose:

```
In [474]: df['C'].groupby(df['A'])
Out[474]: <pandas.core.groupby.SeriesGroupBy at 0x1166643d0>
```

Additionally this method avoids recomputing the internal grouping information derived from the passed key.

## 10.2 Iterating through groups

With the GroupBy object in hand, iterating through the grouped data is very natural and functions similarly to itertools.groupby:

```
5 bar two -0.173215 -0.706771 foo

A B C D

0 foo one 0.469112 -0.861849
2 foo two -1.509059 -0.494929
4 foo two 1.212112 0.721555
6 foo one 0.119209 -1.039575
7 foo three -1.044236 0.271860
```

In the case of grouping by multiple keys, the group name will be a tuple:

```
In [477]: for name, group in df.groupby(['A', 'B']):
            print name
              print group
  . . . . . :
('bar', 'one')
   A B
                 C
1 bar one -0.282863 -2.104569
('bar', 'three')
   A B
                 C
3 bar three -1.135632 1.071804
('bar', 'two')
   A B
                С
5 bar two -0.173215 -0.706771
('foo', 'one')
   A
       В
                C D
0 foo one 0.469112 -0.861849
6 foo one 0.119209 -1.039575
('foo', 'three')
A B C D
7 foo three -1.044236 0.27186
('foo', 'two')
                C D
   A B
2 foo two -1.509059 -0.494929
4 foo two 1.212112 0.721555
```

It's standard Python-fu but remember you can unpack the tuple in the for loop statement if you wish: for (k1, k2), group in grouped:

## 10.3 Aggregation

Once the GroupBy object has been created, several methods are available to perform a computation on the grouped data. An obvious one is aggregation via the aggregate or equivalently agg method:

```
C D
A B
bar one -0.282863 -2.104569
three -1.135632 1.071804
two -0.173215 -0.706771
foo one 0.588321 -1.901424
three -1.044236 0.271860
two -0.296946 0.226626
```

As you can see, the result of the aggregation will have the group names as the new index along the grouped axis. In the case of multiple keys, the result is a *MultiIndex* by default, though this can be changed by using the as\_index option:

```
In [482]: grouped = df.groupby(['A', 'B'], as_index=False)
In [483]: grouped.aggregate(np.sum)
Out[483]:
    Α
                    С
  bar
         one -0.282863 -2.104569
  bar
       three -1.135632 1.071804
  bar
         two -0.173215 -0.706771
3
         one 0.588321 -1.901424
  foo
       three -1.044236 0.271860
4
  foo
        two -0.296946 0.226626
  foo
In [484]: df.groupby('A', as_index=False).sum()
Out[484]:
              C
                        D
    Α
  bar -1.591710 -1.739537
  foo -0.752861 -1.402938
```

Note that you could use the reset\_index DataFrame function to achieve the same result as the column names are stored in the resulting MultiIndex:

```
In [485]: df.groupby(['A', 'B']).sum().reset_index()
Out[485]:
    Α
           В
                     С
                               D
  bar
         one -0.282863 -2.104569
1
  bar
       three -1.135632 1.071804
2 bar
        two -0.173215 -0.706771
         one 0.588321 -1.901424
  foo
4
  foo
       three -1.044236 0.271860
         two -0.296946 0.226626
  foo
```

Another simple aggregation example is to compute the size of each group. This is included in GroupBy as the size method. It returns a Series whose index are the group names and whose values are the sizes of each group.

```
In [486]: grouped.size()
Out[486]:
     В
bar one
               1
     three
               1
               1
     two
               2
foo
     one
     three
               1
               2
     two
```

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### 10.3.1 Applying multiple functions at once

With grouped Series you can also pass a list or dict of functions to do aggregation with, outputting a DataFrame:

If a dict is passed, the keys will be used to name the columns. Otherwise the function's name (stored in the function object) will be used.

On a grouped DataFrame, you can pass a list of functions to apply to each column, which produces an aggregated result with a hierarchical index:

Passing a dict of functions has different behavior by default, see the next section.

### 10.3.2 Applying different functions to DataFrame columns

By passing a dict to aggregate you can apply a different aggregation to the columns of a DataFrame:

The function names can also be strings. In order for a string to be valid it must be either implemented on GroupBy or available via *dispatching*:

```
bar -1.591710 1.591986
foo -0.752861 0.753219
```

### 10.3.3 Cython-optimized aggregation functions

Some common aggregations, currently only sum, mean, and std, have optimized Cython implementations:

```
In [493]: df.groupby('A').sum()
Out [493]:
Α
bar -1.591710 -1.739537
foo -0.752861 -1.402938
In [494]: df.groupby(['A', 'B']).mean()
Out[494]:
                 С
  В
bar one -0.282863 -2.104569
   three -1.135632 1.071804
   two -0.173215 -0.706771
         0.294161 -0.950712
foo one
    three -1.044236 0.271860
        -0.148473 0.113313
```

Of course sum and mean are implemented on pandas objects, so the above code would work even without the special versions via dispatching (see below).

#### 10.4 Transformation

The transform method returns an object that is indexed the same (same size) as the one being grouped. Thus, the passed transform function should return a result that is the same size as the group chunk. For example, suppose we wished to standardize the data within each group:

```
In [495]: index = date_range('10/1/1999', periods=1100)
In [496]: ts = Series(np.random.normal(0.5, 2, 1100), index)
In [497]: ts = rolling_mean(ts, 100, 100).dropna()
In [498]: ts.head()
Out[498]:
2000-01-08
             0.536925
2000-01-09
             0.494448
2000-01-10
             0.496114
2000-01-11
             0.443475
             0.474744
2000-01-12
Freq: D
In [499]: ts.tail()
Out[499]:
2002-09-30
           0.978859
2002-10-01 0.994704
2002-10-02 0.953789
2002-10-03
             0.932345
```

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```
2002-10-04      0.915581
Freq: D

In [500]: key = lambda x: x.year

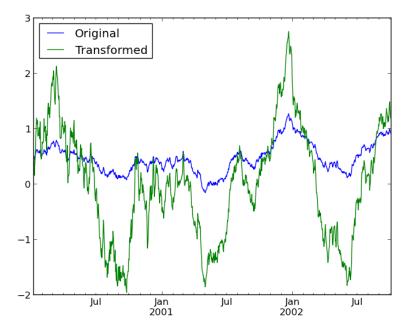
In [501]: zscore = lambda x: (x - x.mean()) / x.std()
In [502]: transformed = ts.groupby(key).transform(zscore)
```

We would expect the result to now have mean 0 and standard deviation 1 within each group, which we can easily check:

```
# Original Data
In [503]: grouped = ts.groupby(key)
In [504]: grouped.mean()
Out [504]:
2000
     0.416344
2001 0.416987
2002 0.599380
In [505]: grouped.std()
Out [505]:
2000
       0.174755
2001
       0.309640
2002
       0.266172
# Transformed Data
In [506]: grouped_trans = transformed.groupby(key)
In [507]: grouped_trans.mean()
Out [507]:
2000 -0
2001 -0
2002
     -0
In [508]: grouped_trans.std()
Out [508]:
2000
2001
       1
2002
```

We can also visually compare the original and transformed data sets.

```
In [509]: compare = DataFrame({'Original': ts, 'Transformed': transformed})
In [510]: compare.plot()
Out[510]: <matplotlib.axes.AxesSubplot at 0x1139499d0>
```



Another common data transform is to replace missing data with the group mean.

```
In [511]: data_df
Out [511]:
<class 'pandas.core.frame.DataFrame'>
Int64Index: 1000 entries, 0 to 999
Data columns:
    908 non-null values
    953 non-null values
   820 non-null values
dtypes: float64(3)
In [512]: countries = np.array(['US', 'UK', 'GR', 'JP'])
In [513]: key = countries[np.random.randint(0, 4, 1000)]
In [514]: grouped = data_df.groupby(key)
# Non-NA count in each group
In [515]: grouped.count()
Out[515]:
             С
          В
     Α
GR 219 223 194
JP 238 250 211
UK 228
        239 213
   223
        241 202
In [516]: f = lambda x: x.fillna(x.mean())
In [517]: transformed = grouped.transform(f)
```

We can verify that the group means have not changed in the transformed data and that the transformed data contains no NAs.

```
In [518]: grouped_trans = transformed.groupby(key)
In [519]: grouped.mean() # original group means
```

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```
Out [519]:
          A
                    В
GR 0.093655 -0.004978 -0.049883
JP -0.067605 0.025828 0.006752
UK -0.054246 0.031742 0.068974
US 0.084334 -0.013433 0.056589
In [520]: grouped_trans.mean() # transformation did not change group means
Out[520]:
                    В
GR 0.093655 -0.004978 -0.049883
JP -0.067605 0.025828 0.006752
UK -0.054246 0.031742 0.068974
US 0.084334 -0.013433 0.056589
In [521]: grouped.count() # original has some missing data points
Out [521]:
   219
        223 194
GR
   238
        250
             211
JΡ
UK 228 239 213
US 223 241 202
In [522]: grouped_trans.count() # counts after transformation
Out [522]:
     Α
        В
GR 234 234 234
JP 264 264 264
UK 251 251 251
US 251 251 251
In [523]: grouped_trans.size() # Verify non-NA count equals group size
Out [523]:
GR
     234
JΡ
     264
UK
     2.51
US
     2.51
```

### 10.5 Dispatching to instance methods

When doing an aggregation or transformation, you might just want to call an instance method on each data group. This is pretty easy to do by passing lambda functions:

But, it's rather verbose and can be untidy if you need to pass additional arguments. Using a bit of metaprogramming cleverness, GroupBy now has the ability to "dispatch" method calls to the groups:

What is actually happening here is that a function wrapper is being generated. When invoked, it takes any passed arguments and invokes the function with any arguments on each group (in the above example, the std function). The results are then combined together much in the style of agg and transform (it actually uses apply to infer the gluing, documented next). This enables some operations to be carried out rather succinctly:

```
In [527]: tsdf = DataFrame(randn(1000, 3),
                            index=date_range('1/1/2000', periods=1000),
   . . . . . :
                            columns=['A', 'B', 'C'])
   . . . . . :
In [528]: tsdf.ix[::2] = np.nan
In [529]: grouped = tsdf.groupby(lambda x: x.year)
In [530]: grouped.fillna(method='pad')
Out [530]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 1000 entries, 2000-01-01 00:00:00 to 2002-09-26 00:00:00
Freq: D
Data columns:
     998 non-null values
     998 non-null values
     998 non-null values
dtypes: float64(3)
```

In this example, we chopped the collection of time series into yearly chunks then independently called *fillna* on the groups.

# 10.6 Flexible apply

Some operations on the grouped data might not fit into either the aggregate or transform categories. Or, you may simply want GroupBy to infer how to combine the results. For these, use the apply function, which can be substituted for both aggregate and transform in many standard use cases. However, apply can handle some exceptional use cases, for example:

```
In [531]: df
Out [531]:
                     С
  foo
         one 0.469112 -0.861849
1 bar
         one -0.282863 -2.104569
         two -1.509059 -0.494929
2
  foo
       three -1.135632 1.071804
3
  bar
             1.212112 0.721555
4
  foo
         two
5
  bar
         two -0.173215 -0.706771
         one 0.119209 -1.039575
6
  foo
  foo three -1.044236 0.271860
In [532]: grouped = df.groupby('A')
```

```
# could also just call .describe()
In [533]: grouped['C'].apply(lambda x: x.describe())
Out[533]:
            3.000000
bar count
    mean -0.530570
            0.526860
    std
           -1.135632
    min
           -0.709248
    25%
    50%
           -0.282863
    75%
           -0.228039
           -0.173215
foo count 5.000000
           -0.150572
    mean
    std
           1.113308
           -1.509059
    min
    25%
           -1.044236
           0.119209
    50%
    75%
            0.469112
             1.212112
    max
```

The dimension of the returned result can also change:

```
In [534]: grouped = df.groupby('A')['C']
In [535]: def f(group):
          return DataFrame({'original' : group,
                                'demeaned' : group - group.mean() })
   . . . . . :
In [536]: grouped.apply(f)
Out [536]:
  demeaned original
0 0.619685 0.469112
1 0.247707 -0.282863
2 -1.358486 -1.509059
3 -0.605062 -1.135632
4 1.362684 1.212112
5 0.357355 -0.173215
6 0.269781 0.119209
7 -0.893664 -1.044236
```

### 10.7 Other useful features

#### 10.7.1 Automatic exclusion of "nuisance" columns

Again consider the example DataFrame we've been looking at:

```
5 bar two -0.173215 -0.706771
6 foo one 0.119209 -1.039575
7 foo three -1.044236 0.271860
```

Supposed we wished to compute the standard deviation grouped by the A column. There is a slight problem, namely that we don't care about the data in column B. We refer to this as a "nuisance" column. If the passed aggregation function can't be applied to some columns, the troublesome columns will be (silently) dropped. Thus, this does not pose any problems:

### 10.7.2 NA group handling

If there are any NaN values in the grouping key, these will be automatically excluded. So there will never be an "NA group". This was not the case in older versions of pandas, but users were generally discarding the NA group anyway (and supporting it was an implementation headache).

### 10.7.3 Grouping with ordered factors

Categorical variables represented as instance of pandas's Factor class can be used as group keys. If so, the order of the levels will be preserved:



# MERGE, JOIN, AND CONCATENATE

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

### 11.1 Concatenating objects

The concat function (in the main pandas namespace) does all of the heavy lifting of performing concatenation operations along an axis while performing optional set logic (union or intersection) of the indexes (if any) on the other axes. Note that I say "if any" because there is only a single possible axis of concatenation for Series.

Before diving into all of the details of concat and what it can do, here is a simple example:

```
In [821]: df = DataFrame (np.random.randn(10, 4))
In [822]: df
Out[822]:
                   1
0 0.469112 -0.282863 -1.509059 -1.135632
1 1.212112 -0.173215 0.119209 -1.044236
2 -0.861849 -2.104569 -0.494929 1.071804
3 0.721555 -0.706771 -1.039575 0.271860
4 -0.424972 0.567020 0.276232 -1.087401
5 -0.673690 0.113648 -1.478427 0.524988
 0.404705 0.577046 -1.715002 -1.039268
7 -0.370647 -1.157892 -1.344312
  1.075770 -0.109050 1.643563 -1.469388
  0.357021 -0.674600 -1.776904 -0.968914
# break it into pieces
In [823]: pieces = [df[:3], df[3:7], df[7:]]
In [824]: concatenated = concat(pieces)
In [825]: concatenated
Out[825]:
                   1
0 0.469112 -0.282863 -1.509059 -1.135632
  1.212112 -0.173215 0.119209 -1.044236
2 -0.861849 -2.104569 -0.494929
  0.721555 -0.706771 -1.039575 0.271860
4 -0.424972 0.567020 0.276232 -1.087401
5 -0.673690 0.113648 -1.478427 0.524988
6 0.404705 0.577046 -1.715002 -1.039268
```

```
7 -0.370647 -1.157892 -1.344312 0.844885
8 1.075770 -0.109050 1.643563 -1.469388
9 0.357021 -0.674600 -1.776904 -0.968914
```

Like its sibling function on ndarrays, numpy.concatenate, pandas.concat takes a list or dict of homogeneously-typed objects and concatenates them with some configurable handling of "what to do with the other axes":

- objs: list or dict of Series, DataFrame, or Panel objects. If a dict is passed, the sorted keys will be used as the *keys* argument, unless it is passed, in which case the values will be selected (see below)
- axis: {0, 1, ...}, default 0. The axis to concatenate along
- join: {'inner', 'outer'}, default 'outer'. How to handle indexes on other axis(es). Outer for union and inner for intersection
- join\_axes: list of Index objects. Specific indexes to use for the other n 1 axes instead of performing inner/outer set logic
- keys: sequence, default None. Construct hierarchical index using the passed keys as the outermost level If multiple levels passed, should contain tuples.
- levels: list of sequences, default None. If keys passed, specific levels to use for the resulting MultiIndex. Otherwise they will be inferred from the keys
- names: list, default None. Names for the levels in the resulting hierarchical index
- verify\_integrity: boolean, default False. Check whether the new concatenated axis contains duplicates. This can be very expensive relative to the actual data concatenation
- ignore\_index: boolean, default False. If True, do not use the index values on the concatenation axis. The resulting axis will be labeled 0, ..., n 1. This is useful if you are concatenating objects where the concatenation axis does not have meaningful indexing information.

Without a little bit of context and example many of these arguments don't make much sense. Let's take the above example. Suppose we wanted to associate specific keys with each of the pieces of the chopped up DataFrame. We can do this using the keys argument:

As you can see (if you've read the rest of the documentation), the resulting object's index has a *hierarchical index*. This means that we can now do stuff like select out each chunk by key:

It's not a stretch to see how this can be very useful. More detail on this functionality below.

### 11.1.1 Set logic on the other axes

When gluing together multiple DataFrames (or Panels or...), for example, you have a choice of how to handle the other axes (other than the one being concatenated). This can be done in three ways:

- Take the (sorted) union of them all, join='outer'. This is the default option as it results in zero information loss
- Take the intersection, join='inner'.
- Use a specific index (in the case of DataFrame) or indexes (in the case of Panel or future higher dimensional objects), i.e. the join\_axes argument

Here is a example of each of these methods. First, the default join='outer' behavior:

```
In [829]: from pandas.util.testing import rands
In [830]: df = DataFrame(np.random.randn(10, 4), columns=['a', 'b', 'c', 'd'],
                        index=[rands(5) for _ in xrange(10)])
   . . . . . :
In [831]: df
Out[831]:
                        b
                                  C
Aslzg -1.294524 0.413738 0.276662 -0.472035
JwfH7 -0.013960 -0.362543 -0.006154 -0.923061
GCUj5 0.895717 0.805244 -1.206412 2.565646
bv9cf 1.431256 1.340309 -1.170299 -0.226169
yDZ8z 0.410835 0.813850 0.132003 -0.827317
jjPbw -0.076467 -1.187678 1.130127 -1.436737
tJwuY -1.413681 1.607920 1.024180 0.569605
v4jVJ 0.875906 -2.211372 0.974466 -2.006747
UHu1Z -0.410001 -0.078638 0.545952 -1.219217
fbb8a -1.226825  0.769804 -1.281247 -0.727707
In [832]: concat([df.ix[:7, ['a', 'b']], df.ix[2:-2, ['c']],
                 df.ix[-7:, ['d']]], axis=1)
   . . . . . :
   . . . . . :
Out[832]:
                        b
                                  С
                                            d
Aslzg -1.294524 0.413738
                                          NaN
GCUj5 0.895717 0.805244 -1.206412
JwfH7 -0.013960 -0.362543
                                NaN
                                          NaN
           NaN
                                NaN -1.219217
UHu17
                     NaN
bv9cf 1.431256 1.340309 -1.170299 -0.226169
                                NaN - 0.727707
           NaN
                     NaN
jjPbw -0.076467 -1.187678 1.130127 -1.436737
tJwuY -1.413681 1.607920 1.024180 0.569605
```

```
v4jVJ NaN NaN 0.974466 -2.006747
yDZ8z 0.410835 0.813850 0.132003 -0.827317
```

Note that the row indexes have been unioned and sorted. Here is the same thing with join='inner':

Lastly, suppose we just wanted to reuse the *exact index* from the original DataFrame:

```
In [834]: concat([df.ix[:7, ['a', 'b']], df.ix[2:-2, ['c']],
                df.ix[-7:, ['d']]], axis=1, join_axes=[df.index])
  . . . . . :
   . . . . . :
Out[834]:
                      b
                               C
                                         d
Aslzg -1.294524 0.413738
                              NaN
                                       NaN
JwfH7 -0.013960 -0.362543
                              NaN
                                       NaN
GCUj5 0.895717 0.805244 -1.206412
                                       NaN
bv9cf 1.431256 1.340309 -1.170299 -0.226169
yDZ8z 0.410835 0.813850 0.132003 -0.827317
jjPbw -0.076467 -1.187678 1.130127 -1.436737
tJwuY -1.413681 1.607920 1.024180 0.569605
v4jVJ NaN 0.974466 -2.006747
UHu1Z
         NaN
                   NaN
                            NaN -1.219217
fbb8a
         NaN
                   NaN
                             NaN -0.727707
```

#### 11.1.2 Concatenating using append

A useful shortcut to concat are the append instance methods on Series and DataFrame. These methods actually predated concat. They concatenate along axis=0, namely the index:

```
In [835]: s = Series(randn(10), index=np.arange(10))
In [836]: s1 = s[:5] # note we're slicing with labels here, so 5 is included
In [837]: s2 = s[6:]
In [838]: s1.append(s2)
Out[838]:
  -0.121306
  -0.097883
1
2
    0.695775
3
    0.341734
4
    0.959726
6
   -0.619976
    0.149748
    -0.732339
    0.687738
```

In the case of DataFrame, the indexes must be disjoint but the columns do not need to be:

```
In [839]: df = DataFrame(randn(6, 4), index=date_range('1/1/2000', periods=6),
                        columns=['A', 'B', 'C', 'D'])
   . . . . . :
In [840]: df1 = df.ix[:3]
In [841]: df2 = df.ix[3:, :3]
In [842]: df1
Out[842]:
                            В
                                      С
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
In [843]: df2
Out[843]:
                  Α
2000-01-04 0.690579 0.995761 2.396780
2000-01-05 3.357427 -0.317441 -1.236269
2000-01-06 -0.487602 -0.082240 -2.182937
In [844]: df1.append(df2)
Out[844]:
                            В
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
2000-01-04 0.690579 0.995761 2.396780
2000-01-05 3.357427 -0.317441 -1.236269
                                               NaN
2000-01-06 -0.487602 -0.082240 -2.182937
                                               NaN
append may take multiple objects to concatenate:
In [845]: df1 = df.ix[:2]
In [846]: df2 = df.ix[2:4]
In [847]: df3 = df.ix[4:]
In [848]: df1.append([df2,df3])
Out[848]:
                  Α
                            В
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
2000-01-04 0.690579 0.995761 2.396780 0.014871
2000-01-05 3.357427 -0.317441 -1.236269 0.896171
2000-01-06 -0.487602 -0.082240 -2.182937 0.380396
```

**Note:** Unlike *list.append* method, which appends to the original list and returns nothing, append here **does not** modify df1 and returns its copy with df2 appended.

### 11.1.3 Ignoring indexes on the concatenation axis

For DataFrames which don't have a meaningful index, you may wish to append them and ignore the fact that they may have overlapping indexes:

```
In [849]: df1 = DataFrame(randn(6, 4), columns=['A', 'B', 'C', 'D'])
In [850]: df2 = DataFrame(randn(3, 4), columns=['A', 'B', 'C', 'D'])
In [851]: df1
Out[851]:
                           C
                 В
0 0.084844 0.432390 1.519970 -0.493662
  0.600178 0.274230
                    0.132885 -0.023688
  2.410179 1.450520
                    0.206053 -0.251905
3 -2.213588 1.063327 1.266143 0.299368
5 -0.988387 0.094055 1.262731 1.289997
In [852]: df2
Out[852]:
0 0.082423 -0.055758 0.536580 -0.489682
  0.369374 -0.034571 -2.484478 -0.281461
  0.030711 0.109121 1.126203 -0.977349
```

To do this, use the ignore\_index argument:

This is also a valid argument to DataFrame.append:

#### 11.1.4 More concatenating with group keys

Let's consider a variation on the first example presented:

```
In [855]: df = DataFrame(np.random.randn(10, 4))
In [856]: df
Out[856]:
                  1
                            2
0 1.474071 -0.064034 -1.282782 0.781836
1 -1.071357 0.441153 2.353925 0.583787
2 0.221471 -0.744471 0.758527 1.729689
3 -0.964980 -0.845696 -1.340896 1.846883
4 -1.328865 1.682706 -1.717693 0.888782
5 0.228440 0.901805 1.171216 0.520260
6 -1.197071 -1.066969 -0.303421 -0.858447
  0.306996 -0.028665 0.384316 1.574159
8 1.588931 0.476720 0.473424 -0.242861
9 -0.014805 -0.284319 0.650776 -1.461665
# break it into pieces
In [857]: pieces = [df.ix[:, [0, 1]], df.ix[:, [2]], df.ix[:, [3]]]
In [858]: result = concat(pieces, axis=1, keys=['one', 'two', 'three'])
In [859]: result
Out[859]:
                          two
                                 three
         0
                  1
                          2
0 1.474071 -0.064034 -1.282782 0.781836
1 -1.071357 0.441153 2.353925
                              0.583787
2 0.221471 -0.744471 0.758527
                              1.729689
3 -0.964980 -0.845696 -1.340896 1.846883
4 -1.328865 1.682706 -1.717693 0.888782
5 0.228440 0.901805 1.171216 0.520260
6 -1.197071 -1.066969 -0.303421 -0.858447
7 0.306996 -0.028665 0.384316 1.574159
8 1.588931 0.476720 0.473424 -0.242861
```

You can also pass a dict to concat in which case the dict keys will be used for the keys argument (unless other keys are specified):

```
In [860]: pieces = {'one': df.ix[:, [0, 1]],
                   'two': df.ix[:, [2]],
                   'three': df.ix[:, [3]]}
   . . . . . :
   . . . . . :
In [861]: concat(pieces, axis=1)
Out[861]:
                          three
         0
                   1
                              3
                                        2
0 1.474071 -0.064034 0.781836 -1.282782
1 -1.071357 0.441153
                      0.583787 2.353925
2 0.221471 -0.744471 1.729689 0.758527
3 -0.964980 -0.845696 1.846883 -1.340896
4 -1.328865 1.682706 0.888782 -1.717693
5 0.228440 0.901805 0.520260 1.171216
6 -1.197071 -1.066969 -0.858447 -0.303421
```

```
7 0.306996 -0.028665 1.574159 0.384316
8 1.588931 0.476720 -0.242861 0.473424
9 -0.014805 -0.284319 -1.461665 0.650776
In [862]: concat(pieces, keys=['three', 'two'])
Out[862]:
               2
three 0
             NaN 0.781836
             NaN 0.583787
     1
      2
             NaN 1.729689
      3
             NaN 1.846883
     4
             NaN 0.888782
      5
             NaN 0.520260
      6
             NaN -0.858447
      7
             NaN 1.574159
     8
             NaN -0.242861
     9
             NaN -1.461665
two
     0 -1.282782
     1
        2.353925
                       NaN
        0.758527
                       NaN
     3 -1.340896
                       NaN
     4 -1.717693
                       NaN
      5 1.171216
                       NaN
     6 - 0.303421
                       NaN
     7 0.384316
                       NaN
      8 0.473424
                       NaN
      9 0.650776
                       NaN
```

The MultiIndex created has levels that are constructed from the passed keys and the columns of the DataFrame pieces:

```
In [863]: result.columns.levels
Out[863]: [Index([one, two, three], dtype=object), Int64Index([0, 1, 2, 3])]
```

If you wish to specify other levels (as will occasionally be the case), you can do so using the levels argument:

```
In [864]: result = concat(pieces, axis=1, keys=['one', 'two', 'three'],
                          levels=[['three', 'two', 'one', 'zero']],
   . . . . . :
                          names=['group_key'])
   . . . . . :
   . . . . . :
In [865]: result
Out[865]:
group_key
                one
                                    two
                                            three
                  0
                           1
                                     2
          1.474071 -0.064034 -1.282782 0.781836
1
          -1.071357 0.441153 2.353925
                                         0.583787
          0.221471 -0.744471 0.758527
2
                                         1.729689
          -0.964980 -0.845696 -1.340896
3
                                         1.846883
          -1.328865 1.682706 -1.717693
4
                                         0.888782
          0.228440 0.901805 1.171216 0.520260
5
          -1.197071 -1.066969 -0.303421 -0.858447
6
7
          0.306996 -0.028665 0.384316 1.574159
8
          1.588931 0.476720 0.473424 -0.242861
         -0.014805 -0.284319 0.650776 -1.461665
In [866]: result.columns.levels
Out[866]: [Index([three, two, one, zero], dtype=object), Int64Index([0, 1, 2, 3])]
```

Yes, this is fairly esoteric, but is actually necessary for implementing things like GroupBy where the order of a

categorical variable is meaningful.

### 11.1.5 Appending rows to a DataFrame

While not especially efficient (since a new object must be created), you can append a single row to a DataFrame by passing a Series or dict to append, which returns a new DataFrame as above.

```
In [867]: df = DataFrame(np.random.randn(8, 4), columns=['A','B','C','D'])
In [868]: df
Out[868]:
                   В
                             С
         Α
0 -1.137707 -0.891060 -0.693921
                               1.613616
1 0.464000 0.227371 -0.496922 0.306389
2 -2.290613 -1.134623 -1.561819 -0.260838
3 0.281957 1.523962 -0.902937 0.068159
4 -0.057873 -0.368204 -1.144073 0.861209
5 0.800193 0.782098 -1.069094 -1.099248
6 0.255269 0.009750 0.661084 0.379319
7 -0.008434 1.952541 -1.056652 0.533946
In [869]: s = df.xs(3)
In [870]: df.append(s, ignore_index=True)
Out[870]:
                             С
                   В
         Α
0 -1.137707 -0.891060 -0.693921 1.613616
1 0.464000 0.227371 -0.496922 0.306389
2 -2.290613 -1.134623 -1.561819 -0.260838
3 0.281957 1.523962 -0.902937 0.068159
4 -0.057873 -0.368204 -1.144073 0.861209
5 0.800193 0.782098 -1.069094 -1.099248
6 0.255269 0.009750 0.661084 0.379319
7 -0.008434 1.952541 -1.056652 0.533946
8 0.281957 1.523962 -0.902937 0.068159
```

You should use ignore\_index with this method to instruct DataFrame to discard its index. If you wish to preserve the index, you should construct an appropriately-indexed DataFrame and append or concatenate those objects.

You can also pass a list of dicts or Series:

```
In [871]: df = DataFrame(np.random.randn(5, 4),
                          columns=['foo', 'bar', 'baz', 'qux'])
   . . . . . :
   . . . . . :
In [872]: dicts = [{'foo': 1, 'bar': 2, 'baz': 3, 'peekaboo': 4},
   . . . . . :
                   {'foo': 5, 'bar': 6, 'baz': 7, 'peekaboo': 8}]
   . . . . . :
In [873]: result = df.append(dicts, ignore_index=True)
In [874]: result
Out[874]:
                  baz
                             foo peekaboo
                                                  qux
0 0.040403 -0.507516 -1.226970
                                       NaN -0.230096
1 -1.934370 -1.652499 0.394500
                                       NaN
                                            1.488753
2 0.576897 1.146000 -0.896484
                                       NaN
                                            1.487349
  2.121453 0.597701 0.604603
                                       NaN 0.563700
```

```
4 -1.057909 1.375020 0.967661 NaN -0.928797
5 2.000000 3.000000 1.000000 4 NaN
6 6.000000 7.000000 5.000000 8 NaN
```

# 11.2 Database-style DataFrame joining/merging

pandas has full-featured, **high performance** in-memory join operations idiomatically very similar to relational databases like SQL. These methods perform significantly better (in some cases well over an order of magnitude better) than other open source implementations (like base::merge.data.frame in R). The reason for this is careful algorithmic design and internal layout of the data in DataFrame.

pandas provides a single function, merge, as the entry point for all standard database join operations between DataFrame objects:

```
merge(left, right, how='left', on=None, left_on=None, right_on=None,
    left_index=False, right_index=False, sort=True,
    suffixes=('.x', '.y'), copy=True)
```

Here's a description of what each argument is for:

- left: A DataFrame object
- right: Another DataFrame object
- on: Columns (names) to join on. Must be found in both the left and right DataFrame objects. If not passed and left\_index and right\_index are False, the intersection of the columns in the DataFrames will be inferred to be the join keys
- left\_on: Columns from the left DataFrame to use as keys. Can either be column names or arrays with length equal to the length of the DataFrame
- right\_on: Columns from the right DataFrame to use as keys. Can either be column names or arrays with length equal to the length of the DataFrame
- left\_index: If True, use the index (row labels) from the left DataFrame as its join key(s). In the case of a DataFrame with a MultiIndex (hierarchical), the number of levels must match the number of join keys from the right DataFrame
- right\_index: Same usage as left\_index for the right DataFrame
- how: One of 'left', 'right', 'outer', 'inner'. Defaults to inner. See below for more detailed description of each method
- sort: Sort the result DataFrame by the join keys in lexicographical order. Defaults to True, setting to False will improve performance substantially in many cases
- suffixes: A tuple of string suffixes to apply to overlapping columns. Defaults to ('.x', '.y').
- copy: Always copy data (default True) from the passed DataFrame objects, even when reindexing is not necessary. Cannot be avoided in many cases but may improve performance / memory usage. The cases where copying can be avoided are somewhat pathological but this option is provided nonetheless.

merge is a function in the pandas namespace, and it is also available as a DataFrame instance method, with the calling DataFrame being implicitly considered the left object in the join.

The related DataFrame.join method, uses merge internally for the index-on-index and index-on-column(s) joins, but *joins on indexes* by default rather than trying to join on common columns (the default behavior for merge). If you are joining on index, you may wish to use DataFrame.join to save yourself some typing.

### 11.2.1 Brief primer on merge methods (relational algebra)

Experienced users of relational databases like SQL will be familiar with the terminology used to describe join operations between two SQL-table like structures (DataFrame objects). There are several cases to consider which are very important to understand:

- one-to-one joins: for example when joining two DataFrame objects on their indexes (which must contain unique values)
- many-to-one joins: for example when joining an index (unique) to one or more columns in a DataFrame
- many-to-many joins: joining columns on columns.

**Note:** When joining columns on columns (potentially a many-to-many join), any indexes on the passed DataFrame objects **will be discarded**.

It is worth spending some time understanding the result of the **many-to-many** join case. In SQL / standard relational algebra, if a key combination appears more than once in both tables, the resulting table will have the **Cartesian product** of the associated data. Here is a very basic example with one unique key combination:

```
In [875]: left = DataFrame({'key': ['foo', 'foo'], 'lval': [1, 2]})
In [876]: right = DataFrame({'key': ['foo', 'foo'], 'rval': [4, 5]})
In [877]: left
Out[877]:
  key lval
  foo
          1
  foo
           2
In [878]: right
Out[878]:
  kev rval
  foo
          4
  foo
In [879]: merge(left, right, on='key')
Out[879]:
  key lval rval
  foo
        1
1
  foo
          1
                 5
2 foo
          2
                 4
  foo
```

Here is a more complicated example with multiple join keys:

```
bar one
               3
                     6
1
  bar two
             NaN
                     7
2
  foo
               1
                     4
       one
                     5
3
  foo
       one
               1
  foo
       two
               2
                   NaN
In [883]: merge(left, right, how='inner')
Out[883]:
 key1 key2 lval rval
            3
0 bar one
                     6
                     4
1
  foo one
               1
                     5
  foo
               1
```

The how argument to merge specifies how to determine which keys are to be included in the resulting table. If a key combination **does not appear** in either the left or right tables, the values in the joined table will be NA. Here is a summary of the how options and their SQL equivalent names:

Merge method	SQL Join Name	Description
left	LEFT OUTER JOIN	Use keys from left frame only
right	RIGHT OUTER JOIN	Use keys from right frame only
outer	FULL OUTER JOIN	Use union of keys from both frames
inner	INNER JOIN	Use intersection of keys from both frames

Note that if using the index from either the left or right DataFrame (or both) using the left\_index/right\_index options, the join operation is no longer a many-to-many join by construction, as the index values are necessarily unique. There will be some examples of this below.

### 11.2.2 Joining on index

DataFrame.join is a convenient method for combining the columns of two potentially differently-indexed DataFrames into a single result DataFrame. Here is a very basic example:

```
In [884]: df = DataFrame(np.random.randn(8, 4), columns=['A','B','C','D'])
In [885]: df1 = df.ix[1:, ['A', 'B']]
In [886]: df2 = df.ix[:5, ['C', 'D']]
In [887]: df1
Out[887]:
         Α
1 -2.461467 -1.553902
2 1.771740 -0.670027
3 -3.201750 0.792716
4 -0.747169 -0.309038
5 0.936527 1.255746
6 0.062297 -0.110388
7 0.077849 0.629498
In [888]: df2
Out[888]:
         С
0 0.377953 0.493672
  2.015523 -1.833722
  0.049307 -0.521493
3 0.146111 1.903247
4 0.393876 1.861468
```

```
5 -2.655452 1.219492
In [889]: df1.join(df2)
Out[889]:
1 -2.461467 -1.553902
                       2.015523 -1.833722
  1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                      0.146111
                                1.903247
4 -0.747169 -0.309038
                      0.393876
                                1.861468
5 0.936527 1.255746 -2.655452
                                1.219492
 0.062297 -0.110388
                            NaN
7 0.077849 0.629498
                            NaN
                                      NaN
In [890]: df1.join(df2, how='outer')
Out[890]:
                    В
                              C
        NaN
                  NaN
                       0.377953
                                 0.493672
1 -2.461467 -1.553902
                       2.015523 -1.833722
  1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                      0.146111
                                 1.903247
4 -0.747169 -0.309038
                      0.393876
                                1.861468
5 0.936527 1.255746 -2.655452
                                1.219492
6 0.062297 -0.110388
                            NaN
7 0.077849 0.629498
                            NaN
                                      NaN
In [891]: df1.join(df2, how='inner')
Out[891]:
                              С
                    B
                      2.015523 -1.833722
1 -2.461467 -1.553902
                       0.049307 -0.521493
2 1.771740 -0.670027
3 -3.201750 0.792716
                      0.146111
                                1.903247
4 -0.747169 -0.309038
                      0.393876
                                 1.861468
  0.936527 1.255746 -2.655452
                                 1.219492
```

The data alignment here is on the indexes (row labels). This same behavior can be achieved using merge plus additional arguments instructing it to use the indexes:

```
In [892]: merge(df1, df2, left_index=True, right_index=True, how='outer')
Out[892]:
                      0.377953
                                0.493672
       NaN
                 NaN
1 -2.461467 -1.553902
                       2.015523 -1.833722
 1.771740 -0.670027
                      0.049307 -0.521493
3 -3.201750 0.792716
                      0.146111
                                1.903247
4 -0.747169 -0.309038 0.393876
                                1.861468
5 0.936527 1.255746 -2.655452
                                1.219492
 0.062297 -0.110388
                           NaN
  0.077849 0.629498
                           NaN
                                      NaN
```

### 11.2.3 Joining key columns on an index

join takes an optional on argument which may be a column or multiple column names, which specifies that the passed DataFrame is to be aligned on that column in the DataFrame. These two function calls are completely equivalent:

```
left.join(right, on=key_or_keys)
merge(left, right, left_on=key_or_keys, right_index=True,
```

```
how='left', sort=False)
```

Obviously you can choose whichever form you find more convenient. For many-to-one joins (where one of the DataFrame's is already indexed by the join key), using join may be more convenient. Here is a simple example:

```
In [893]: df['key'] = ['foo', 'bar'] * 4
In [894]: to_join = DataFrame(randn(2, 2), index=['bar', 'foo'],
                            columns=['j1', 'j2'])
   . . . . . :
In [895]: df
Out[895]:
                           С
                  В
                                    D kev
0 -0.308853 -0.681087 0.377953 0.493672 foo
1 -2.461467 -1.553902 2.015523 -1.833722 bar
2 1.771740 -0.670027 0.049307 -0.521493 foo
3 -3.201750 0.792716 0.146111 1.903247 bar
4 -0.747169 -0.309038 0.393876 1.861468 foo
5 0.936527 1.255746 -2.655452 1.219492 bar
6 0.062297 -0.110388 -1.184357 -0.558081 foo
7 0.077849 0.629498 -1.035260 -0.438229 bar
In [896]: to_join
Out[896]:
          ή1
                    ή2
bar 0.503703 0.413086
foo -1.139050 0.660342
In [897]: df.join(to_join, on='key')
Out[897]:
                            С
                                      D key
                                                  j1
0 -0.308853 -0.681087 0.377953 0.493672 foo -1.139050 0.660342
1 -2.461467 -1.553902 2.015523 -1.833722 bar 0.503703 0.413086
2 1.771740 -0.670027 0.049307 -0.521493 foo -1.139050 0.660342
3 -3.201750 0.792716 0.146111 1.903247 bar 0.503703 0.413086
4 -0.747169 -0.309038 0.393876 1.861468 foo -1.139050 0.660342
5 0.936527 1.255746 -2.655452 1.219492 bar 0.503703 0.413086
6 0.062297 -0.110388 -1.184357 -0.558081 foo -1.139050 0.660342
  0.077849 0.629498 -1.035260 -0.438229 bar 0.503703 0.413086
In [898]: merge(df, to_join, left_on='key', right_index=True,
             how='left', sort=False)
  . . . . . :
Out[898]:
                            С
                                      D key
                                                   †1
                                                             ή2
0 -0.308853 -0.681087 0.377953 0.493672 foo -1.139050 0.660342
1 -2.461467 -1.553902 2.015523 -1.833722 bar 0.503703 0.413086
2 1.771740 -0.670027 0.049307 -0.521493 foo -1.139050 0.660342
3 -3.201750 0.792716 0.146111 1.903247 bar 0.503703 0.413086
4 -0.747169 -0.309038 0.393876 1.861468 foo -1.139050 0.660342
  0.936527 1.255746 -2.655452 1.219492 bar 0.503703 0.413086
  0.062297 -0.110388 -1.184357 -0.558081 foo -1.139050 0.660342
  0.077849 0.629498 -1.035260 -0.438229 bar 0.503703 0.413086
```

To join on multiple keys, the passed DataFrame must have a MultiIndex:

```
labels=[[0, 0, 0, 1, 1, 2, 2, 3, 3, 3],
  . . . . . :
   . . . . . :
                             [0, 1, 2, 0, 1, 1, 2, 0, 1, 2]],
                            names=['first', 'second'])
   . . . . . :
In [900]: to_join = DataFrame(np.random.randn(10, 3), index=index,
                             columns=['j_one', 'j_two', 'j_three'])
  . . . . . :
   . . . . . :
# a little relevant example with NAs
In [901]: key1 = ['bar', 'bar', 'bar', 'foo', 'foo', 'baz', 'baz', 'qux',
                'qux', 'snap']
   . . . . . :
In [902]: key2 = ['two', 'one', 'three', 'one', 'two', 'one', 'two', 'two',
                'three', 'one']
   . . . . . :
   . . . . . :
In [903]: data = np.random.randn(len(key1))
In [904]: data = DataFrame({'key1' : key1, 'key2' : key2,
                           'data' : data})
   . . . . . :
In [905]: data
Out[905]:
      data key1 key2
0 -1.004168 bar two
1 -1.377627 bar
                    one
2 0.499281 bar three
3 -1.405256
            foo
4 0.162565
             foo
                    t.wo
5 -0.067785
             baz
                   one
                  two
6 -1.260006 baz
7 -1.132896 qux two
8 -2.006481 qux three
9 0.301016 snap one
In [906]: to_join
Out[906]:
                j_one j_two j_three
first second
foo one
            0.464794 -0.309337 -0.649593
            0.683758 -0.643834 0.421287
     two
            1.032814 -1.290493 0.787872
     three
     one 1.515707 -0.276487 -0.223762
bar
     two
             1.397431 1.503874 -0.478905
     two -0.135950 -0.730327 -0.033277
baz.
     three 0.281151 -1.298915 -2.819487
     one -0.851985 -1.106952 -0.937731
     two -1.537770 0.555759 -2.277282
     three -0.390201 1.207122 0.178690
Now this can be joined by passing the two key column names:
In [907]: data.join(to_join, on=['key1', 'key2'])
Out[907]:
```

j\_two j\_three

j\_one

0 -1.004168 bar two 1.397431 1.503874 -0.478905

data key1 key2

```
1 -1.377627
                one 1.515707 -0.276487 -0.223762
          bar
2 0.499281 bar three
                      NaN NaN
                one 0.464794 -0.309337 -0.649593
3 -1.405256
          foo
 0.162565
            foo
                 two 0.683758 -0.643834 0.421287
5 -0.067785
           baz
                 one
                          NaN
                                  NaN
           baz
6 -1.260006
                 two -0.135950 -0.730327 -0.033277
7 -1.132896
           qux
                two -1.537770 0.555759 -2.277282
8 -2.006481
          qux three -0.390201 1.207122 0.178690
9 0.301016 snap one NaN
                                   NaN
```

The default for DataFrame. join is to perform a left join (essentially a "VLOOKUP" operation, for Excel users), which uses only the keys found in the calling DataFrame. Other join types, for example inner join, can be just as easily performed:

```
In [908]: data.join(to_join, on=['key1', 'key2'], how='inner')
Out[908]:
      data key1 key2
                         j_one
                                         j_three
                                   j_two
0 -1.004168 bar two 1.397431 1.503874 -0.478905
1 -1.377627 bar one 1.515707 -0.276487 -0.223762
3 -1.405256 foo
                 one 0.464794 -0.309337 -0.649593
                two 0.683758 -0.643834 0.421287
  0.162565 foo
                two -0.135950 -0.730327 -0.033277
6 -1.260006 baz
7 -1.132896 qux two -1.537770 0.555759 -2.277282
8 -2.006481 qux three -0.390201 1.207122 0.178690
```

As you can see, this drops any rows where there was no match.

### 11.2.4 Overlapping value columns

The merge suffixes argument takes a tuple of list of strings to append to overlapping column names in the input DataFrames to disambiguate the result columns:

```
In [909]: left = DataFrame({'key': ['foo', 'foo'], 'value': [1, 2]})
In [910]: right = DataFrame({'key': ['foo', 'foo'], 'value': [4, 5]})
In [911]: merge(left, right, on='key', suffixes=['_left', '_right'])
Out[911]:
  key value_left value_right
0 foo
        1
                             4
1 foo
                1
                             5
2
  foo
                2
                             4
3
  foo
```

DataFrame.join has lsuffix and rsuffix arguments which behave similarly.

### 11.2.5 Merging Ordered Data

New in v0.8.0 is the ordered\_merge function for combining time series and other ordered data. In particular it has an optional fill\_method keyword to fill/interpolate missing data:

```
3
         e
      а
3
     b
                 1
         а
                 2
4
     b
        С
5
     b
                 3
In [913]: B
Out[913]:
 key rvalue
           1
  b
            2
1
   C
            3
   d
In [914]: ordered_merge(A, B, fill_method='ffill', left_by='group')
Out [914]:
 group key lvalue rvalue
0
                 1
                       NaN
     а
        а
1
         b
                 1
                         1
2
                 2
                         2
         С
3
         d
                  2
     а
4
                  3
                          3
     а
         е
5
     b
        а
                 1
                       NaN
6
                 1
     b b
                         1
7
                 2
                          2
     b c
8
     b d
                 2
                          3
                          3
     b
                 3
```

### 11.2.6 Joining multiple DataFrame or Panel objects

A list or tuple of DataFrames can also be passed to DataFrame.join to join them together on their indexes. The same is true for Panel.join.

```
In [915]: df1 = df.ix[:, ['A', 'B']]
In [916]: df2 = df.ix[:, ['C', 'D']]
In [917]: df3 = df.ix[:, ['key']]
In [918]: df1
Out[918]:
0 -0.308853 -0.681087
1 -2.461467 -1.553902
2 1.771740 -0.670027
3 -3.201750 0.792716
4 -0.747169 -0.309038
5 0.936527 1.255746
6 0.062297 -0.110388
  0.077849 0.629498
In [919]: df1.join([df2, df3])
Out[919]:
         Α
                   В
                             С
                                       D key
0 -0.308853 -0.681087 0.377953 0.493672 foo
1 -2.461467 -1.553902 2.015523 -1.833722 bar
2 1.771740 -0.670027 0.049307 -0.521493 foo
3 -3.201750 0.792716 0.146111 1.903247 bar
4 -0.747169 -0.309038 0.393876 1.861468 foo
```

```
5 0.936527 1.255746 -2.655452 1.219492 bar
6 0.062297 -0.110388 -1.184357 -0.558081 foo
7 0.077849 0.629498 -1.035260 -0.438229 bar
```

### 11.2.7 Merging together values within Series or DataFrame columns

Another fairly common situation is to have two like-indexed (or similarly indexed) Series or DataFrame objects and wanting to "patch" values in one object from values for matching indices in the other. Here is an example:

For this, use the combine\_first method:

Note that this method only takes values from the right DataFrame if they are missing in the left DataFrame. A related method, update, alters non-NA values inplace:

# **RESHAPING AND PIVOT TABLES**

### 12.1 Reshaping by pivoting DataFrame objects

Data is often stored in CSV files or databases in so-called "stacked" or "record" format:

```
In [993]: df
Out [993]:
                date variable
                                 value
 2000-01-03 00:00:00 A 0.469112
  2000-01-04 00:00:00
                           A -0.282863
  2000-01-05 00:00:00
                           A -1.509059
  2000-01-03 00:00:00
                           В -1.135632
  2000-01-04 00:00:00
                          В 1.212112
                          В -0.173215
  2000-01-05 00:00:00
6 2000-01-03 00:00:00
                          C 0.119209
7 2000-01-04 00:00:00
                          C -1.044236
8 2000-01-05 00:00:00
                          C -0.861849
9 2000-01-03 00:00:00
                          D -2.104569
10 2000-01-04 00:00:00
                          D -0.494929
11 2000-01-05 00:00:00
                          D 1.071804
```

For the curious here is how the above DataFrame was created:

To select out everything for variable A we could do:

But suppose we wish to do time series operations with the variables. A better representation would be where the columns are the unique variables and an index of dates identifies individual observations. To reshape the data into this form, use the pivot function:

If the values argument is omitted, and the input DataFrame has more than one column of values which are not used as column or index inputs to pivot, then the resulting "pivoted" DataFrame will have *hierarchical columns* whose topmost level indicates the respective value column:

You of course can then select subsets from the pivoted DataFrame:

Note that this returns a view on the underlying data in the case where the data are homogeneously-typed.

# 12.2 Reshaping by stacking and unstacking

Closely related to the pivot function are the related stack and unstack functions currently available on Series and DataFrame. These functions are designed to work together with MultiIndex objects (see the section on *hierarchical indexing*). Here are essentially what these functions do:

- stack: "pivot" a level of the (possibly hierarchical) column labels, returning a DataFrame with an index with a new inner-most level of row labels.
- unstack: inverse operation from stack: "pivot" a level of the (possibly hierarchical) row index to the column axis, producing a reshaped DataFrame with a new inner-most level of column labels.

The clearest way to explain is by example. Let's take a prior example data set from the hierarchical indexing section:

The stack function "compresses" a level in the DataFrame's columns to produce either:

- A Series, in the case of a simple column Index
- A DataFrame, in the case of a MultiIndex in the columns

If the columns have a MultiIndex, you can choose which level to stack. The stacked level becomes the new lowest level in a MultiIndex on the columns:

```
In [1005]: stacked = df2.stack()
In [1006]: stacked
Out[1006]:
first second
                  0.721555
bar
              Α
      one
                  -0.706771
              В
              Α
                  -1.039575
      two
              В
                   0.271860
baz
              Α
                  -0.424972
      one
              В
                   0.567020
              Α
                  0.276232
      two
              B -1.087401
```

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 [1007]: stacked.unstack()
Out[1007]:
                   Α
first second
bar one 0.721555 -0.706771
          -1.039575 0.271860
          -0.424972 0.567020
baz
     one
           0.276232 -1.087401
     two
In [1008]: stacked.unstack(1)
Out[1008]:
second
             one
                       two
first
     A 0.721555 -1.039575
     В -0.706771 0.271860
    A -0.424972 0.276232
     B 0.567020 -1.087401
In [1009]: stacked.unstack(0)
Out[1009]:
```

```
first bar baz second one A 0.721555 -0.424972 B -0.706771 0.567020 two A -1.039575 0.276232 B 0.271860 -1.087401
```

If the indexes have names, you can use the level names instead of specifying the level numbers:

You may also stack or unstack more than one level at a time by passing a list of levels, in which case the end result is as if each level in the list were processed individually.

These functions are intelligent about handling missing data and do not expect each subgroup within the hierarchical index to have the same set of labels. They also can handle the index being unsorted (but you can make it sorted by calling sortlevel, of course). Here is a more complex example:

```
In [1011]: columns = MultiIndex.from_tuples([('A', 'cat'), ('B', 'dog'),
                                            ('B', 'cat'), ('A', 'dog')],
   . . . . . :
                                           names=['exp', 'animal'])
   . . . . . . :
In [1012]: df = DataFrame(randn(8, 4), index=index, columns=columns)
In [1013]: df2 = df.ix[[0, 1, 2, 4, 5, 7]]
In [1014]: df2
Out[1014]:
exp
                    Α
                              В
                                                 Α
animal
                  cat.
                            dog
                                      cat.
                                               doa
first second
            -0.370647 -1.157892 -1.344312 0.844885
bar
     one
            1.075770 -0.109050 1.643563 -1.469388
      two
baz
             0.357021 -0.674600 -1.776904 -0.968914
            -0.013960 -0.362543 -0.006154 -0.923061
foo
     one
             0.895717 0.805244 -1.206412 2.565646
      two
             t.wo
qux
```

As mentioned above, stack can be called with a level argument to select which level in the columns to stack:

```
In [1015]: df2.stack('exp')
Out[1015]:
animal
                       cat
                                  dog
first second exp
                 -0.370647 0.844885
bar
      one
             Α
                 -1.344312 -1.157892
             В
             Α
                 1.075770 -1.469388
      two
             В
                 1.643563 -0.109050
                 0.357021 -0.968914
baz
      one
             Α
                 -1.776904 -0.674600
             В
foo
                 -0.013960 -0.923061
             Α
      one
```

```
-0.006154 -0.362543
             В
                  0.895717 2.565646
      two
             Α
             В
                 -1.206412 0.805244
             Α
                  0.410835 -0.827317
qux
             В
                  0.132003 0.813850
In [1016]: df2.stack('animal')
Out[1016]:
                                       В
exp
                            Α
first second animal
                    -0.370647 -1.344312
bar
      one
           cat
             dog
                    0.844885 -1.157892
             cat
                    1.075770 1.643563
      two
                    -1.469388 -0.109050
             doa
                    0.357021 -1.776904
haz.
             cat
      one
                    -0.968914 -0.674600
             dog
foo
      one
             cat
                    -0.013960 -0.006154
             dog
                    -0.923061 -0.362543
                     0.895717 -1.206412
      two
             cat
             dog
                     2.565646 0.805244
                     0.410835 0.132003
             cat.
qux
      t.wo
                    -0.827317 0.813850
             dog
```

Unstacking when the columns are a MultiIndex is also careful about doing the right thing:

```
In [1017]: df[:3].unstack(0)
Out[1017]:
                                                                                                                                                                                             В
                                                                                                                                                                                                                                                                                                                                                                                                           Α
exp
                                                                                Α
                                                                      cat.
animal
                                                                                                                                                                                   dog
                                                                                                                                                                                                                                                                                    cat.
                                                                                                                                                                                                                                                                                                                                                                                                dog
first
                                                                     bar
                                                                                                                           baz
                                                                                                                                                                                  bar
                                                                                                                                                                                                                                                                                    bar
                                                                                                                                                                                                                                                                                                                                                                                                har
                                                                                                                                                                                                                             haz.
                                                                                                                                                                                                                                                                                                                                         haz.
                                                                                                                                                                                                                                                                                                                                                                                                                                                      haz.
second
                                     -0.370647 \quad 0.357021 \ -1.157892 \ -0.6746 \ -1.344312 \ -1.776904 \quad 0.844885 \ -0.968914
                                                                                                                           NaN - 0.109050
                                                                                                                                                                                                                           NaN 1.643563
                                                                                                                                                                                                                                                                                                                                        NaN -1.469388
In [1018]: df2.unstack(1)
Out[1018]:
                                                                                                                                                                                             В
exp
                                                                               Α
                                                                                                                                                                                                                                                                                                                                                                                                                      Α
animal
                                                                      cat
                                                                                                                                                                                   dog
                                                                                                                                                                                                                                                                                                cat
                                                                                                                                                                                                                                                                                                                                                                                                            dog
second
                                                                     one
                                                                                                                                                                                   one
                                                                                                                                                                                                                                                                                               one
                                                                                                                            two
                                                                                                                                                                                                                                        two
                                                                                                                                                                                                                                                                                                                                                     two
                                                                                                                                                                                                                                                                                                                                                                                                                                                                  two
first
                                     -0.370647 \quad 1.075770 \quad -1.157892 \quad -0.109050 \quad -1.344312 \quad 1.643563 \quad 0.844885 \quad -1.469388
bar
                                        0.357021
                                                                                                                        NaN -0.674600
                                                                                                                                                                                                              NaN - 1.776904
                                                                                                                                                                                                                                                                                                                        NaN - 0.968914
baz.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                 NaN
                                    -0.013960 \quad 0.895717 \quad -0.362543 \quad 0.805244 \quad -0.006154 \quad -1.206412 \quad -0.923061 \quad 2.565646 \quad -0.013960 \quad 0.895717 \quad -0.013960 \quad -0.013960 \quad 0.895717 \quad -0.013960 \quad -0.013960 \quad -0.013960 \quad -0.013960 \quad -0.013960 \quad -0.013960 \quad -0.0
foo
                                                                     NaN 0.410835
                                                                                                                                                                         NaN 0.813850
                                                                                                                                                                                                                                                                                           NaN 0.132003
                                                                                                                                                                                                                                                                                                                                                                                                   NaN -0.827317
qux
```

# 12.3 Reshaping by Melt

The melt function found in pandas.core.reshape is useful to massage a DataFrame into a format where one or more columns are identifier variables, while all other columns, considered measured variables, are "pivoted" to the row axis, leaving just two non-identifier columns, "variable" and "value".

For instance,

```
'weight' : [130, 150]})
  . . . . . . :
   . . . . . . :
In [1020]: cheese
Out[1020]:
 first height last weight
  John 5.5 Doe
                    130
          6.0 Bo
                       150
1 Mary
In [1021]: melt(cheese, id_vars=['first', 'last'])
Out[1021]:
 first last variable value
0 John Doe height 5.5
1 Mary Bo height 6.0
2 John Doe weight 130.0
3 Mary Bo weight 150.0
```

## 12.4 Combining with stats and GroupBy

It should be no shock that combining pivot / stack / unstack with GroupBy and the basic Series and DataFrame statistical functions can produce some very expressive and fast data manipulations.

```
In [1022]: df
Out[1022]:
exp
                 A
                            В
                                              Α
animal
                cat
                          dog
                                            dog
first second
bar one -0.370647 -1.157892 -1.344312 0.844885
    t.wo
          1.075770 -0.109050 1.643563 -1.469388
           0.357021 -0.674600 -1.776904 -0.968914
haz
    one
          -1.294524 0.413738 0.276662 -0.472035
          -0.013960 -0.362543 -0.006154 -0.923061
foo
           1.431256 1.340309 -1.170299 -0.226169
anx
    one
           0.410835 0.813850 0.132003 -0.827317
In [1023]: df.stack().mean(1).unstack()
Out[1023]:
animal
                 cat
first second
bar one -0.857479 -0.156504
    two
           1.359666 -0.789219
          -0.709942 -0.821757
haz
    one
           -0.508931 -0.029148
     two
           -0.010057 -0.642802
foo
     one
           -0.155347 1.685445
            0.130479 0.557070
     one
qux
            0.271419 -0.006733
     two
# same result, another way
In [1024]: df.groupby(level=1, axis=1).mean()
Out[1024]:
animal
                          dog
first second
bar one -0.857479 -0.156504
         1.359666 -0.789219
     two
```

```
-0.709942 -0.821757
baz.
     one
     two
            -0.508931 -0.029148
            -0.010057 -0.642802
foo
     one
             -0.155347 1.685445
     two
             0.130479 0.557070
qux
     one
             0.271419 -0.006733
In [1025]: df.stack().groupby(level=1).mean()
Out[1025]:
               Α
second
       0.016301 -0.644049
       0.110588 0.346200
two
In [1026]: df.mean().unstack(0)
Out[1026]:
exp
               Α
animal
       0.311433 -0.431481
cat.
      -0.184544 0.133632
dog
```

### 12.5 Pivot tables and cross-tabulations

The function pandas.pivot\_table can be used to create spreadsheet-style pivot tables. It takes a number of arguments

- data: A DataFrame object
- values: a column or a list of columns to aggregate
- rows: list of columns to group by on the table rows
- cols: list of columns to group by on the table columns
- aggfunc: function to use for aggregation, defaulting to numpy.mean

Consider a data set like this:

```
In [1027]: df = DataFrame({'A' : ['one', 'one', 'two', 'three'] * 6,
                          'B' : ['A', 'B', 'C'] * 8,
   . . . . . . :
                          'C' : ['foo', 'foo', 'foo', 'bar', 'bar', 'bar'] * 4,
                          'D' : np.random.randn(24),
   . . . . . . :
                          'E' : np.random.randn(24)})
   . . . . . :
   . . . . . :
In [1028]: df
Out[1028]:
       A B
               С
                         D
      one A foo -0.076467 0.959726
     one B foo -1.187678 -1.110336
1
     two C foo 1.130127 -0.619976
2
             bar -1.436737 0.149748
   three A
3
4
             bar -1.413681 -0.732339
          В
5
     one C bar 1.607920 0.687738
6
     two A foo 1.024180 0.176444
7
  three B foo 0.569605 0.403310
    one C foo 0.875906 -0.154951
8
     one A bar -2.211372 0.301624
9
```

```
10
     two B bar 0.974466 -2.179861
11
   three
         C bar -2.006747 -1.369849
12
             foo -0.410001 -0.954208
     one
          Α
13
     one
          В
             foo -0.078638 1.462696
14
     two
          С
             foo 0.545952 -1.743161
             bar -1.219217 -0.826591
15
   three
          Α
16
          В
             bar -1.226825 -0.345352
     one
17
         C bar 0.769804 1.314232
     one
     two A foo -1.281247 0.690579
18
19
   three B foo -0.727707 0.995761
20
     one C foo -0.121306 2.396780
21
     one A bar -0.097883 0.014871
     two B bar 0.695775 3.357427
2.2
23 three C bar 0.341734 -0.317441
```

We can produce pivot tables from this data very easily:

```
In [1029]: pivot_table(df, values='D', rows=['A', 'B'], cols=['C'])
Out[1029]:
С
             bar
                       foo
Α
     В
     A -1.154627 -0.243234
one
     B -1.320253 -0.633158
     C 1.188862 0.377300
three A -1.327977
                       NaN
     В
             NaN -0.079051
      C -0.832506
                       NaN
     Α
             NaN -0.128534
      В
        0.835120
             NaN 0.838040
In [1030]: pivot_table(df, values='D', rows=['B'], cols=['A', 'C'], aggfunc=np.sum)
Out[1030]:
Α
       one
                          three
                                                two
С
       bar
                  foo
                           bar
                                      foo
                                                bar
                                                          foo
A -2.309255 -0.486468 -2.655954
                                     NaN
                                               NaN -0.257067
B -2.640506 -1.266315
                           NaN -0.158102
                                          1.670241
 2.377724 0.754600 -1.665013
                                     NaN
                                               NaN 1.676079
In [1031]: pivot_table(df, values=['D','E'], rows=['B'], cols=['A', 'C'], aggfunc=np.sum)
Out[1031]:
         D
Α
       one
                          three
                                                                                      three
                                                two
                                                                    one
С
                  foo
                           bar
                                      foo
                                                bar
                                                                    bar
                                                                                        bar
       bar
                                                          foo
                                                                              foo
                                                                                                 foo
A -2.309255 -0.486468 -2.655954
                                               NaN -0.257067 0.316495 0.005518 -0.676843
                                     NaN
                                                                                                 NaN
                      NaN -0.158102 1.670241
B -2.640506 -1.266315
                                                          NaN -1.077692 0.352360
                                                                                   NaN 1.39907
C 2.377724 0.754600 -1.665013
                                     NaN
                                               NaN 1.676079 2.001971 2.241830 -1.687290
                                                                                                 NaN
```

The result object is a DataFrame having potentially hierarchical indexes on the rows and columns. If the values column name is not given, the pivot table will include all of the data that can be aggregated in an additional level of hierarchy in the columns:

```
In [1032]: pivot_table(df, rows=['A', 'B'], cols=['C'])
Out[1032]:
                 D
                                      Ε
С
              bar
                         foo
                                    bar
                                               foo
Α
      В
```

```
A -1.154627 -0.243234 0.158248 0.002759
one
     B -1.320253 -0.633158 -0.538846 0.176180
     C 1.188862 0.377300 1.000985 1.120915
three A -1.327977
                     NaN - 0.338421
            NaN -0.079051
                             NaN 0.699535
     C -0.832506
                NaN -0.843645
                                       NaN
     A NaN -0.128534
                         NaN 0.433512
two
     B 0.835120 NaN 0.588783
                                       NaN
           NaN 0.838040 NaN -1.181568
```

You can render a nice output of the table omitting the missing values by calling to\_string if you wish:

```
In [1033]: table = pivot_table(df, rows=['A', 'B'], cols=['C'])
In [1034]: print table.to_string(na_rep='')
            bar
                     foo
                             bar
                                       foo
Α
     В
     A -1.154627 -0.243234 0.158248
                                 0.002759
one
     B -1.320253 -0.633158 -0.538846 0.176180
     C 1.188862 0.377300 1.000985 1.120915
three A -1.327977
                        -0.338421
    В
         -0.079051
                                  0.699535
     C -0.832506 -0.843645
    A -0.128534
                                 0.433512
t.wo
     B 0.835120 0.588783
     С
               0.838040
                                 -1.181568
```

Note that pivot\_table is also available as an instance method on DataFrame.

#### 12.5.1 Cross tabulations

Use the crosstab function to compute a cross-tabulation of two (or more) factors. By default crosstab computes a frequency table of the factors unless an array of values and an aggregation function are passed.

It takes a number of arguments

- rows: array-like, values to group by in the rows
- cols: array-like, values to group by in the columns
- values: array-like, optional, array of values to aggregate according to the factors
- aggfunc: function, optional, If no values array is passed, computes a frequency table
- rownames: sequence, default None, must match number of row arrays passed
- colnames: sequence, default None, if passed, must match number of column arrays passed
- margins: boolean, default False, Add row/column margins (subtotals)

Any Series passed will have their name attributes used unless row or column names for the cross-tabulation are specified

For example:

```
In [1035]: foo, bar, dull, shiny, one, two = 'foo', 'bar', 'dull', 'shiny', 'one', 'two'
In [1036]: a = np.array([foo, foo, bar, bar, foo, foo], dtype=object)
In [1037]: b = np.array([one, one, two, one, two, one], dtype=object)
```

```
In [1038]: c = np.array([dull, dull, shiny, dull, dull, shiny], dtype=object)
In [1039]: crosstab(a, [b, c], rownames=['a'], colnames=['b', 'c'])
Out [1039]:
b
                   two
     dull shiny dull
                        shiny
bar
        1
               0
                     0
               1
foo
        2
                     1
                            Ω
```

### 12.5.2 Adding margins (partial aggregates)

If you pass margins=True to pivot\_table, special All columns and rows will be added with partial group aggregates across the categories on the rows and columns:

```
In [1040]: df.pivot_table(rows=['A', 'B'], cols='C', margins=True, aggfunc=np.std)
Out [1040]:
               D
                                           \mathbf{E}
C
             bar
                                                            A11
                      foo
                               A 1 1
                                         bar
                                                   foo
Α
     В
     A 1.494463 0.235844 1.019752 0.202765 1.353355 0.795165
     В
        0.132127 0.784210
                          0.606779 0.273641
                                             1.819408
                                                       1.139647
     С
       0.592638 0.705136 0.708771 0.442998 1.804346 1.074910
                      NaN 0.153810 0.690376
three A 0.153810
                                                  NaN
                                                       0.690376
             NaN 0.917338
                                         NaN 0.418926
     В
                          0.917338
                                                       0.418926
     C 1.660627 NaN 1.660627 0.744165
                                                  NaN 0.744165
            NaN 1.630183 1.630183
                                         NaN 0.363548 0.363548
     Α
     B 0.197065 NaN 0.197065 3.915454
                                                  NaN
                                                       3.915454
     С
            NaN 0.413074 0.413074
                                         NaN 0.794212 0.794212
        1.294620 0.824989 1.064129 1.403041 1.188419 1.248988
A11
```

## 12.6 Tiling

The cut function computes groupings for the values of the input array and is often used to transform continuous variables to discrete or categorical variables:

If the bins keyword is an integer, then equal-width bins are formed. Alternatively we can specify custom bin-edges:

# TIME SERIES / DATE FUNCTIONALITY

pandas has proven very successful as a tool for working with time series data, especially in the financial data analysis space. With the 0.8 release, we have further improved the time series API in pandas by leaps and bounds. Using the new NumPy datetime64 dtype, we have consolidated a large number of features from other Python libraries like scikits.timeseries as well as created a tremendous amount of new functionality for manipulating time series data

In working with time series data, we will frequently seek to:

- · generate sequences of fixed-frequency dates and time spans
- · conform or convert time series to a particular frequency
- compute "relative" dates based on various non-standard time increments (e.g. 5 business days before the last business day of the year), or "roll" dates forward or backward

pandas provides a relatively compact and self-contained set of tools for performing the above tasks.

Create a range of dates:

```
# 72 hours starting with midnight Jan 1st, 2011
In [1067]: rng = date_range('1/1/2011', periods=72, freq='H')
In [1068]: rnq[:5]
Out[1068]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2011-01-01 04:00:00]
Length: 5, Freq: H, Timezone: None
Index pandas objects with dates:
In [1069]: ts = Series(randn(len(rng)), index=rng)
In [1070]: ts.head()
Out[1070]:
                     0.469112
2011-01-01 00:00:00
2011-01-01 01:00:00 -0.282863
2011-01-01 02:00:00 -1.509059
2011-01-01 03:00:00 -1.135632
2011-01-01 04:00:00 1.212112
Freq: H
Change frequency and fill gaps:
```

# to 45 minute frequency and forward fill

In [1071]: converted = ts.asfreq('45Min', method='pad')

```
In [1072]: converted.head()
Out[1072]:
2011-01-01 00:00:00
                    0.469112
2011-01-01 00:45:00
                     0.469112
2011-01-01 01:30:00
                    -0.282863
2011-01-01 02:15:00
                    -1.509059
2011-01-01 03:00:00 -1.135632
Freq: 45T
Resample:
# Daily means
In [1073]: ts.resample('D', how='mean')
Out[1073]:
2011-01-01 0.469112
2011-01-02 -0.322252
2011-01-03 -0.317244
2011-01-04 0.083412
Freq: D
```

### 13.1 Time Stamps vs. Time Spans

Time-stamped data is the most basic type of timeseries data that associates values with points in time. For pandas objects it means using the points in time to create the index

```
In [1074]: dates = [datetime(2012, 5, 1), datetime(2012, 5, 2), datetime(2012, 5, 3)]
In [1075]: ts = Series(np.random.randn(3), dates)

In [1076]: type(ts.index)
Out[1076]: pandas.tseries.index.DatetimeIndex

In [1077]: ts
Out[1077]:
2012-05-01    -0.410001
2012-05-02    -0.078638
2012-05-03    0.545952
```

However, in many cases it is more natural to associate things like change variables with a time span instead.

For example:

Starting with 0.8, pandas allows you to capture both representations and convert between them. Under the hood, pandas represents timestamps using instances of Timestamp and sequences of timestamps using instances of DatetimeIndex. For regular time spans, pandas uses Period objects for scalar values and PeriodIndex for sequences of spans. Better support for irregular intervals with arbitrary start and end points are forth-coming in future releases.

# 13.2 Generating Ranges of Timestamps

To generate an index with time stamps, you can use either the DatetimeIndex or Index constructor and pass in a list of datetime objects:

```
In [1082]: dates = [datetime(2012, 5, 1), datetime(2012, 5, 2), datetime(2012, 5, 3)]
In [1083]: index = DatetimeIndex(dates)

In [1084]: index # Note the frequency information
Out[1084]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-05-01 00:00:00, ..., 2012-05-03 00:00:00]
Length: 3, Freq: None, Timezone: None

In [1085]: index = Index(dates)

In [1086]: index # Automatically converted to DatetimeIndex
Out[1086]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-05-01 00:00:00, ..., 2012-05-03 00:00:00]
Length: 3, Freq: None, Timezone: None
```

Practically, this becomes very cumbersome because we often need a very long index with a large number of timestamps. If we need timestamps on a regular frequency, we can use the pandas functions date\_range and bdate\_range to create timestamp indexes.

Convenience functions like date\_range and bdate\_range utilizes a variety of frequency aliases. The default frequency for date range is a calendar day while the default for bdate range is a business day

```
In [1091]: start = datetime(2011, 1, 1)
In [1092]: end = datetime(2012, 1, 1)
In [1093]: rng = date_range(start, end)
```

```
In [1094]: rng
Out[1094]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2012-01-01 00:00:00]
Length: 366, Freq: D, Timezone: None
In [1095]: rng = bdate_range(start, end)
In [1096]: rng
Out[1096]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-12-30 00:00:00]
Length: 260, Freq: B, Timezone: None
```

date\_range and bdate\_range makes it easy to generate a range of dates using various combinations of its parameters like start, end, periods, and freq:

```
In [1097]: date_range(start, end, freq='BM')
Out[1097]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-12-30 00:00:00]
Length: 12, Freq: BM, Timezone: None
In [1098]: date_range(start, end, freq='W')
Out[1098]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-02 00:00:00, ..., 2012-01-01 00:00:00]
Length: 53, Freq: W-SUN, Timezone: None
In [1099]: bdate_range(end=end, periods=20)
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-12-05 00:00:00, ..., 2011-12-30 00:00:00]
Length: 20, Freq: B, Timezone: None
In [1100]: bdate_range(start=start, periods=20)
Out [1100]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-01-28 00:00:00]
Length: 20, Freq: B, Timezone: None
```

The start and end dates are strictly inclusive. So it will not generate any dates outside of those dates if specified.

#### 13.2.1 DatetimeIndex

One of the main uses for DatetimeIndex is as an index for pandas objects. The DatetimeIndex class contains many timeseries related optimizations:

- A large range of dates for various offsets are pre-computed and cached under the hood in order to make generating subsequent date ranges very fast (just have to grab a slice)
- Fast shifting using the shift and tshift method on pandas objects
- Unioning of overlapping DatetimeIndex objects with the same frequency is very fast (important for fast data alignment)
- Quick access to date fields via properties such as year, month, etc.

Regularization functions like snap and very fast asof logic

DatetimeIndex can be used like a regular index and offers all of its intelligent functionality like selection, slicing, etc.

```
In [1101]: rng = date_range(start, end, freq='BM')
In [1102]: ts = Series(randn(len(rng)), index=rng)
In [1103]: ts.index
Out[1103]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-12-30 00:00:00]
Length: 12, Freq: BM, Timezone: None
In [1104]: ts[:5].index
Out[1104]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-05-31 00:00:00]
Length: 5, Freq: BM, Timezone: None
In [1105]: ts[::2].index
Out[1105]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-11-30 00:00:00]
Length: 6, Freq: 2BM, Timezone: None
```

You can pass in dates and strings that parses to dates as indexing parameters:

A truncate convenience function is provided that is equivalent to slicing:

To provide convenience for accessing longer time series, you can also pass in the year or year and month as strings:

```
In [1110]: ts['2011']
Out[1110]:
2011-01-31     -1.281247
2011-02-28     -0.727707
2011-03-31     -0.121306
```

```
2011-04-29
           -0.097883
2011-05-31 0.695775
           0.341734
2011-06-30
2011-07-29
            0.959726
2011-08-31
            -1.110336
2011-09-30
           -0.619976
           0.149748
2011-10-31
2011-11-30
           -0.732339
2011-12-30 0.687738
Freq: BM
In [1111]: ts['2011-6']
Out[1111]:
2011-06-30
             0.341734
Freq: BM
```

Even complicated fancy indexing that breaks the DatetimeIndex's frequency regularity will result in a DatetimeIndex (but frequency is lost):

```
In [1112]: ts[[0, 2, 6]].index
Out[1112]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-07-29 00:00:00]
Length: 3, Freq: None, Timezone: None
```

DatetimeIndex objects has all the basic functionality of regular Index objects and a smorgasbord of advanced timeseries-specific methods for easy frequency processing.

#### See Also:

Reindexing methods

**Note:** While pandas does not force you to have a sorted date index, some of these methods may have unexpected or incorrect behavior if the dates are unsorted. So please be careful.

## 13.3 DateOffset objects

In the preceding examples, we created DatetimeIndex objects at various frequencies by passing in frequency strings like 'M', 'W', and 'BM to the freq keyword. Under the hood, these frequency strings are being translated into an instance of pandas DateOffset, which represents a regular frequency increment. Specific offset logic like "month", "business day", or "one hour" is represented in its various subclasses.

Class name	Description
DateOffset	Generic offset class, defaults to 1 calendar day
BDay	business day (weekday)
Week	one week, optionally anchored on a day of the week
WeekOfMonth	the x-th day of the y-th week of each month
MonthEnd	calendar month end
MonthBegin	calendar month begin
BMonthEnd	business month end
BMonthBegin	business month begin
QuarterEnd	calendar quarter end
QuarterBegin	calendar quarter begin
BQuarterEnd	business quarter end
BQuarterBegin	business quarter begin
YearEnd	calendar year end
YearBegin	calendar year begin
BYearEnd	business year end
BYearBegin	business year begin
Hour	one hour
Minute	one minute
Second	one second
Milli	one millisecond
Micro	one microsecond

The basic DateOffset takes the same arguments as dateutil.relativedelta, which works like:

```
In [1113]: d = datetime(2008, 8, 18)
In [1114]: d + relativedelta(months=4, days=5)
Out[1114]: datetime.datetime(2008, 12, 23, 0, 0)
```

We could have done the same thing with DateOffset:

```
In [1115]: from pandas.tseries.offsets import *
In [1116]: d + DateOffset(months=4, days=5)
Out[1116]: datetime.datetime(2008, 12, 23, 0, 0)
```

The key features of a DateOffset object are:

- it can be added / subtracted to/from a datetime object to obtain a shifted date
- it can be multiplied by an integer (positive or negative) so that the increment will be applied multiple times
- it has rollforward and rollback methods for moving a date forward or backward to the next or previous "offset date"

Subclasses of DateOffset define the apply function which dictates custom date increment logic, such as adding business days:

The rollforward and rollback methods do exactly what you would expect:

```
In [1119]: d
Out[1119]: datetime.datetime(2008, 8, 18, 0, 0)
In [1120]: offset = BMonthEnd()
In [1121]: offset.rollforward(d)
Out[1121]: datetime.datetime(2008, 8, 29, 0, 0)
In [1122]: offset.rollback(d)
Out[1122]: datetime.datetime(2008, 7, 31, 0, 0)
```

It's definitely worth exploring the pandas.tseries.offsets module and the various docstrings for the classes.

#### 13.3.1 Parametric offsets

Some of the offsets can be "parameterized" when created to result in different behavior. For example, the Week offset for generating weekly data accepts a weekday parameter which results in the generated dates always lying on a particular day of the week:

```
In [1123]: d + Week()
Out[1123]: datetime.datetime(2008, 8, 25, 0, 0)
In [1124]: d + Week(weekday=4)
Out[1124]: datetime.datetime(2008, 8, 22, 0, 0)
In [1125]: (d + Week(weekday=4)).weekday()
Out[1125]: 4
```

Another example is parameterizing YearEnd with the specific ending month:

```
In [1126]: d + YearEnd()
Out[1126]: datetime.datetime(2008, 12, 31, 0, 0)
In [1127]: d + YearEnd(month=6)
Out[1127]: datetime.datetime(2009, 6, 30, 0, 0)
```

#### 13.3.2 Offset Aliases

A number of string aliases are given to useful common time series frequencies. We will refer to these aliases as *offset aliases* (referred to as *time rules* prior to v0.8.0).

Alias	Description	
В	business day frequency	
D	calendar day frequency	
W	weekly frequency	
M	month end frequency	
BM	business month end frequency	
MS	month start frequency	
BMS	business month start frequency	
Q	quarter end frequency	
BQ	business quarter endfrequency	
QS	quarter start frequency	
BQS	business quarter start frequency	
A	year end frequency	
BA	business year end frequency	
AS	year start frequency	
BAS	business year start frequency	
H	hourly frequency	
T	minutely frequency	
S	secondly frequency	
L	milliseonds	
U	microseconds	

### 13.3.3 Combining Aliases

As we have seen previously, the alias and the offset instance are fungible in most functions:

In [1131]: date\_range(start, periods=10, freq='1D10U')

[2011-01-01 00:00:00, ..., 2011-01-10 00:00:00.000090]

<class 'pandas.tseries.index.DatetimeIndex'>

Length: 10, Freq: 8640000010U, Timezone: None

In [1128]: date\_range(start, periods=5, freq='B')

Out[1131]:

#### 13.3.4 Anchored Offsets

For some frequencies you can specify an anchoring suffix:

Alias	Description	
W-SUN	weekly frequency (sundays). Same as 'W'	
W-MON	weekly frequency (mondays)	
W-TUE	weekly frequency (tuesdays)	
W-WED	weekly frequency (wednesdays)	
W-THU	weekly frequency (thursdays)	
W-FRI	weekly frequency (fridays)	
W-SAT	weekly frequency (saturdays)	
(B)Q(S)-DEC	quarterly frequency, year ends in December. Same as 'Q'	
(B)Q(S)-JAN	quarterly frequency, year ends in January	
(B)Q(S)-FEB	quarterly frequency, year ends in February	
(B)Q(S)-MAR	quarterly frequency, year ends in March	
(B)Q(S)-APR	quarterly frequency, year ends in April	
(B)Q(S)-MAY	quarterly frequency, year ends in May	
(B)Q(S)-JUN	quarterly frequency, year ends in June	
(B)Q(S)-JUL	quarterly frequency, year ends in July	
(B)Q(S)-AUG	quarterly frequency, year ends in August	
(B)Q(S)-SEP	quarterly frequency, year ends in September	
(B)Q(S)-OCT	quarterly frequency, year ends in October	
(B)Q(S)-NOV	quarterly frequency, year ends in November	
(B)A(S)-DEC	annual frequency, anchored end of December. Same as 'A'	
(B)A(S)-JAN	annual frequency, anchored end of January	
(B)A(S)-FEB	annual frequency, anchored end of February	
(B)A(S)-MAR	annual frequency, anchored end of March	
(B)A(S)-APR	annual frequency, anchored end of April	
(B)A(S)-MAY	annual frequency, anchored end of May	
(B)A(S)-JUN	annual frequency, anchored end of June	
(B)A(S)-JUL	annual frequency, anchored end of July	
(B)A(S)-AUG	annual frequency, anchored end of August	
(B)A(S)-SEP	annual frequency, anchored end of September	
(B)A(S)-OCT	annual frequency, anchored end of October	
(B)A(S)-NOV	annual frequency, anchored end of November	

These can be used as arguments to date\_range, bdate\_range, constructors for DatetimeIndex, as well as various other timeseries-related functions in pandas.

### 13.3.5 Legacy Aliases

Note that prior to v0.8.0, time rules had a slightly different look. Pandas will continue to support the legacy time rules for the time being but it is strongly recommended that you switch to using the new offset aliases.

Legacy Time Rule	Offset Alias
WEEKDAY	В
EOM	BM
W@MON	W-MON
W@TUE	W-TUE
W@WED	W-WED
W@THU	W-THU
W@FRI	W-FRI
W@SAT	W-SAT
W@SUN	W-SUN
Q@JAN	BQ-JAN
Q@FEB	BQ-FEB
Q@MAR	BQ-MAR
A@JAN	BA-JAN
A@FEB	BA-FEB
A@MAR	BA-MAR
A@APR	BA-APR
A@MAY	BA-MAY
A@JUN	BA-JUN
A@JUL	BA-JUL
A@AUG	BA-AUG
A@SEP	BA-SEP
A@OCT	BA-OCT
A@NOV	BA-NOV
A@DEC	BA-DEC
min	T
ms	L
us: "U"	

As you can see, legacy quarterly and annual frequencies are business quarter and business year ends. Please also note the legacy time rule for milliseconds ms versus the new offset alias for month start MS. This means that offset alias parsing is case sensitive.

### 13.4 Time series-related instance methods

### 13.4.1 Shifting / lagging

One may want to *shift* or *lag* the values in a TimeSeries back and forward in time. The method for this is shift, which is available on all of the pandas objects. In DataFrame, shift will currently only shift along the index and in Panel along the major\_axis.

The shift method accepts an freq argument which can accept a DateOffset class or other timedelta-like object

or also a offset alias:

```
In [1134]: ts.shift(5, freq=datetools.bday)
Out[1134]:
2011-02-07
           -1.281247
2011-03-07 -0.727707
2011-04-07 -0.121306
2011-05-06 -0.097883
2011-06-07 0.695775
In [1135]: ts.shift(5, freq='BM')
Out[1135]:
2011-06-30
           -1.281247
2011-07-29 -0.727707
2011-08-31 -0.121306
2011-09-30 -0.097883
2011-10-31 0.695775
Freq: BM
```

Rather than changing the alignment of the data and the index, DataFrame and TimeSeries objects also have a tshift convenience method that changes all the dates in the index by a specified number of offsets:

```
In [1136]: ts.tshift(5, freq='D')
Out[1136]:
2011-02-05     -1.281247
2011-03-05     -0.727707
2011-04-05     -0.121306
2011-05-04     -0.097883
2011-06-05     0.695775
```

Note that with tshift, the leading entry is no longer NaN because the data is not being realigned.

### 13.4.2 Frequency conversion

The primary function for changing frequencies is the asfreq function. For a DatetimeIndex, this is basically just a thin, but convenient wrapper around reindex which generates a date\_range and calls reindex.

```
In [1137]: dr = date_range('1/1/2010', periods=3, freq=3 * datetools.bday)
In [1138]: ts = Series(randn(3), index=dr)
In [1139]: ts
Out[1139]:
2010-01-01
           0.176444
2010-01-06 0.403310
2010-01-11 -0.154951
Freq: 3B
In [1140]: ts.asfreq(BDay())
Out[1140]:
2010-01-01
            0.176444
2010-01-04
                  NaN
2010-01-05
                  NaN
2010-01-06
           0.403310
2010-01-07
                  NaN
2010-01-08
                  NaN
2010-01-11 -0.154951
Freq: B
```

asfreq provides a further convenience so you can specify an interpolation method for any gaps that may appear after the frequency conversion

```
In [1141]: ts.asfreq(BDay(), method='pad')
Out[1141]:
             0.176444
2010-01-01
2010-01-04
             0.176444
2010-01-05
             0.176444
2010-01-06
             0.403310
2010-01-07
             0.403310
             0.403310
2010-01-08
2010-01-11 -0.154951
Freq: B
```

### 13.4.3 Filling forward / backward

Related to asfreq and reindex is the fillna function documented in the missing data section.

## 13.5 Up- and downsampling

With 0.8, pandas introduces 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.

The resample function is very flexible and allows you to specify many different parameters to control the frequency conversion and resampling operation.

The how parameter can be a function name or numpy array function that takes and array and produces an aggregated values:

```
In [1145]: ts.resample('5Min') # default is mean
Out[1145]:
2012-01-01 00:00:00
                       230.00000
2012-01-01 00:05:00
                       258.20202
Freq: 5T
In [1146]: ts.resample('5Min', how='ohlc')
Out[1146]:
                     open high low close
2012-01-01 00:00:00
                     230
                           230
                                 230
                                        230
2012-01-01 00:05:00
                      202
                                   0
                            492
                                        214
In [1147]: ts.resample('5Min', how=np.max)
Out[1147]:
2012-01-01 00:00:00
                       230
2012-01-01 00:05:00
                       492
```

Any function available via *dispatching* can be given to the how parameter by name, including sum, mean, std, max, min, median, first, last, ohlc.

For downsampling, closed can be set to 'left' or 'right' to specify which end of the interval is closed:

For upsampling, the fill\_method and limit parameters can be specified to interpolate over the gaps that are created:

```
# from secondly to every 250 milliseconds
In [1150]: ts[:2].resample('250L')
Out [1150]:
2012-01-01 00:00:00
2012-01-01 00:00:00.250000
                              NaN
2012-01-01 00:00:00.500000
                              NaN
2012-01-01 00:00:00.750000
                              NaN
2012-01-01 00:00:01
                              2.02
Freq: 250L
In [1151]: ts[:2].resample('250L', fill_method='pad')
Out[1151]:
2012-01-01 00:00:00
                              230
2012-01-01 00:00:00.250000
                              230
2012-01-01 00:00:00.500000
                            230
2012-01-01 00:00:00.750000
                              230
2012-01-01 00:00:01
                              202
Freq: 250L
In [1152]: ts[:2].resample('250L', fill_method='pad', limit=2)
Out[1152]:
2012-01-01 00:00:00
                              230
2012-01-01 00:00:00.250000
                              230
2012-01-01 00:00:00.500000 230
2012-01-01 00:00:00.750000 NaN
2012-01-01 00:00:01
                              2.02
Freq: 250L
```

Parameters like label and loffset are used to manipulate the resulting labels. label specifies whether the result is labeled with the beginning or the end of the interval. loffset performs a time adjustment on the output labels.

```
Freq: 5T
In [1155]: ts.resample('5Min', label='left', loffset='1s')
Out[1155]:
2011-12-31 23:55:01 230.00000
2012-01-01 00:00:01 258.20202
```

The axis parameter can be set to 0 or 1 and allows you to resample the specified axis for a DataFrame.

kind can be set to 'timestamp' or 'period' to convert the resulting index to/from time-stamp and time-span representations. By default resample retains the input representation.

convention can be set to 'start' or 'end' when resampling period data (detail below). It specifies how low frequency periods are converted to higher frequency periods.

Note that 0.8 marks a watershed in the timeseries functionality in pandas. In previous versions, resampling had to be done using a combination of date\_range, groupby with asof, and then calling an aggregation function on the grouped object. This was not nearly convenient or performant as the new pandas timeseries API.

### 13.6 Time Span Representation

Regular intervals of time are represented by Period objects in pandas while sequences of Period objects are collected in a PeriodIndex, which can be created with the convenience function period\_range.

#### 13.6.1 Period

A Period represents a span of time (e.g., a day, a month, a quarter, etc). It can be created using a frequency alias:

```
In [1156]: Period('2012', freq='A-DEC')
Out[1156]: Period('2012', 'A-DEC')
In [1157]: Period('2012-1-1', freq='D')
Out[1157]: Period('01-Jan-2012', 'D')
In [1158]: Period('2012-1-1 19:00', freq='H')
Out[1158]: Period('01-Jan-2012 19:00', 'H')
```

Unlike time stamped data, pandas does not support frequencies at multiples of DateOffsets (e.g., '3Min') for periods.

Adding and subtracting integers from periods shifts the period by its own frequency.

```
In [1159]: p = Period('2012', freq='A-DEC')
In [1160]: p + 1
Out[1160]: Period('2013', 'A-DEC')
In [1161]: p - 3
Out[1161]: Period('2009', 'A-DEC')
```

Taking the difference of Period instances with the same frequency will return the number of frequency units between them:

#### 13.6.2 PeriodIndex and period range

Regular sequences of Period objects can be collected in a PeriodIndex, which can be constructed using the period\_range convenience function:

```
In [1163]: prng = period_range('1/1/2011', '1/1/2012', freq='M')
In [1164]: prng
Out[1164]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: M
[Jan-2011, ..., Jan-2012]
length: 13

The PeriodIndex constructor can also be used directly:
In [1165]: PeriodIndex(['2011-1', '2011-2', '2011-3'], freq='M')
Out[1165]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: M
[Jan-2011, ..., Mar-2011]
length: 3
```

Just like DatetimeIndex, a PeriodIndex can also be used to index pandas objects:

```
In [1166]: Series(randn(len(prng)), prng)
Out[1166]:
Jan-2011
          0.301624
Feb-2011 -1.460489
Mar-2011 0.610679
Apr-2011
          1.195856
May-2011 -0.008820
Jun-2011 -0.045729
Jul-2011 -1.051015
Aug-2011 -0.422924
Sep-2011 -0.028361
Oct-2011 -0.782386
Nov-2011 0.861980
Dec-2011 1.438604
Jan-2012 -0.525492
Freq: M
```

### 13.6.3 Frequency Conversion and Resampling with PeriodIndex

The frequency of Periods and PeriodIndex can be converted via the asfreq method. Let's start with the fiscal year 2011, ending in December:

```
In [1167]: p = Period('2011', freq='A-DEC')
In [1168]: p
Out[1168]: Period('2011', 'A-DEC')
```

We can convert it to a monthly frequency. Using the how parameter, we can specify whether to return the starting or ending month:

```
In [1169]: p.asfreq('M', how='start')
Out[1169]: Period('Jan-2011', 'M')
```

```
In [1170]: p.asfreq('M', how='end')
Out[1170]: Period('Dec-2011', 'M')
```

The shorthands 's' and 'e' are provided for convenience:

```
In [1171]: p.asfreq('M', 's')
Out[1171]: Period('Jan-2011', 'M')
In [1172]: p.asfreq('M', 'e')
Out[1172]: Period('Dec-2011', 'M')
```

Converting to a "super-period" (e.g., annual frequency is a super-period of quarterly frequency) automatically returns the super-period that includes the input period:

```
In [1173]: p = Period('2011-12', freq='M')
In [1174]: p.asfreq('A-NOV')
Out[1174]: Period('2012', 'A-NOV')
```

Note that since we converted to an annual frequency that ends the year in November, the monthly period of December 2011 is actually in the 2012 A-NOV period. Period conversions with anchored frequencies are particularly useful for working with various quarterly data common to economics, business, and other fields. Many organizations define quarters relative to the month in which their fiscal year start and ends. Thus, first quarter of 2011 could start in 2010 or a few months into 2011. Via anchored frequencies, pandas works all quarterly frequencies Q-JAN through Q-DEC.

Q-DEC define regular calendar quarters:

```
In [1175]: p = Period('2012Q1', freq='Q-DEC')
In [1176]: p.asfreq('D', 's')
Out[1176]: Period('01-Jan-2012', 'D')
In [1177]: p.asfreq('D', 'e')
Out[1177]: Period('31-Mar-2012', 'D')
Q-MAR defines fiscal year end in March:
In [1178]: p = Period('2011Q4', freq='Q-MAR')
In [1179]: p.asfreq('D', 's')
Out[1179]: Period('01-Jan-2011', 'D')
In [1180]: p.asfreq('D', 'e')
Out[1180]: Period('31-Mar-2011', 'D')
```

## 13.7 Converting between Representations

Timestamped data can be converted to PeriodIndex-ed data using to\_period and vice-versa using to\_timestamp:

```
In [1181]: rng = date_range('1/1/2012', periods=5, freq='M')
In [1182]: ts = Series(randn(len(rng)), index=rng)
In [1183]: ts
Out[1183]:
2012-01-31 -1.684469
```

```
2012-02-29
             0.550605
2012-03-31
           0.091955
2012-04-30
           0.891713
2012-05-31
            0.807078
Freq: M
In [1184]: ps = ts.to_period()
In [1185]: ps
Out[1185]:
Jan-2012 -1.684469
Feb-2012 0.550605
Mar-2012 0.091955
Apr-2012 0.891713
May-2012 0.807078
Freq: M
In [1186]: ps.to_timestamp()
Out[1186]:
2012-01-31
           -1.684469
           0.550605
2012-02-29
2012-03-31 0.091955
2012-04-30 0.891713
2012-05-31 0.807078
Freq: M
```

Remember that 's' and 'e' can be used to return the timestamps at the start or end of the period:

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:

# 13.8 Time Zone Handling

Using pytz, pandas provides rich support for working with timestamps in different time zones. By default, pandas objects are time zone unaware:

```
In [1192]: rng = date_range('3/6/2012 00:00', periods=15, freq='D')
In [1193]: print(rng.tz)
None
To supply the time zone, you can use the tz keyword to date_range and other functions:
In [1194]: rng_utc = date_range('3/6/2012 00:00', periods=10, freq='D', tz='UTC')
```

```
In [1194]: rng_utc = date_range('3/6/2012 00:00', periods=10, freq='D', tz='UTC'
In [1195]: print(rng_utc.tz)
UTC
```

Timestamps, like Python's datetime.datetime object can be either time zone naive or time zone aware. Naive time series and DatetimeIndex objects can be *localized* using tz\_localize:

```
In [1196]: ts = Series(randn(len(rng)), rng)
In [1197]: ts_utc = ts.tz_localize('UTC')
In [1198]: ts_utc
Out[1198]:
2012-03-06 00:00:00+00:00 -0.114722
2012-03-07 00:00:00+00:00 0.168904
2012-03-08 00:00:00+00:00
                          -0.048048
                         0.801196
2012-03-09 00:00:00+00:00
                           1.392071
2012-03-10 00:00:00+00:00
2012-03-11 00:00:00+00:00 -0.048788
2012-03-12 00:00:00+00:00 -0.808838
2012-03-13 00:00:00+00:00 -1.003677
2012-03-14 00:00:00+00:00 -0.160766
2012-03-15 00:00:00+00:00 1.758853
2012-03-16 00:00:00+00:00
                           0.729195
2012-03-17 00:00:00+00:00
                           1.359732
2012-03-18 00:00:00+00:00
                            2.006296
2012-03-19 00:00:00+00:00
                            0.870210
2012-03-20 00:00:00+00:00
                            0.043464
Freq: D
```

You can use the tz\_convert method to convert pandas objects to convert tz-aware data to another time zone:

```
In [1199]: ts_utc.tz_convert('US/Eastern')
Out[1199]:
2012-03-05 19:00:00-05:00
                         -0.114722
2012-03-06 19:00:00-05:00
                           0.168904
2012-03-07 19:00:00-05:00
                          -0.048048
                         0.801196
2012-03-08 19:00:00-05:00
2012-03-09 19:00:00-05:00 1.392071
2012-03-10 19:00:00-05:00 -0.048788
2012-03-11 20:00:00-04:00 -0.808838
2012-03-12 20:00:00-04:00 -1.003677
2012-03-13 20:00:00-04:00 -0.160766
2012-03-14 20:00:00-04:00 1.758853
2012-03-15 20:00:00-04:00 0.729195
2012-03-16 20:00:00-04:00
                         1.359732
```

```
2012-03-17 20:00:00-04:00 2.006296
2012-03-18 20:00:00-04:00 0.870210
2012-03-19 20:00:00-04:00 0.043464
Freq: D
```

Under the hood, all timestamps are stored in UTC. Scalar values from a DatetimeIndex with a time zone will have their fields (day, hour, minute) localized to the time zone. However, timestamps with the same UTC value are still considered to be equal even if they are in different time zones:

```
In [1200]: rng_eastern = rng_utc.tz_convert('US/Eastern')
In [1201]: rng_berlin = rng_utc.tz_convert('Europe/Berlin')
In [1202]: rng_eastern[5]
Out[1202]: <Timestamp: 2012-03-10 19:00:00-0500 EST, tz=US/Eastern>
In [1203]: rng_berlin[5]
Out[1203]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
In [1204]: rng_eastern[5] == rng_berlin[5]
Out[1204]: True
```

Like Series, DataFrame, and DatetimeIndex, Timestamps can be converted to other time zones using tz\_convert:

```
In [1205]: rng_eastern[5]
Out[1205]: <Timestamp: 2012-03-10 19:00:00-0500 EST, tz=US/Eastern>
In [1206]: rng_berlin[5]
Out[1206]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
In [1207]: rng_eastern[5].tz_convert('Europe/Berlin')
Out[1207]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
```

Localization of Timestamps functions just like DatetimeIndex and TimeSeries:

```
In [1208]: rng[5]
Out[1208]: <Timestamp: 2012-03-11 00:00:00>
In [1209]: rng[5].tz_localize('Asia/Shanghai')
Out[1209]: <Timestamp: 2012-03-11 00:00:00+0800 CST, tz=Asia/Shanghai>
```

Operations between TimeSeries in difficult time zones will yield UTC TimeSeries, aligning the data on the UTC timestamps:

```
In [1210]: eastern = ts_utc.tz_convert('US/Eastern')
In [1211]: berlin = ts_utc.tz_convert('Europe/Berlin')
In [1212]: result = eastern + berlin
In [1213]: result
Out[1213]:
2012-03-06 00:00:00+00:00 -0.229443
2012-03-07 00:00:00+00:00
                            0.337809
2012-03-08 00:00:00+00:00
                           -0.096096
2012-03-09 00:00:00+00:00
                            1.602392
2012-03-10 00:00:00+00:00
                            2.784142
2012-03-11 00:00:00+00:00
                           -0.097575
2012-03-12 00:00:00+00:00
                           -1.617677
```

```
2012-03-13 00:00:00+00:00
                          -2.007353
2012-03-14 00:00:00+00:00 -0.321532
2012-03-15 00:00:00+00:00
                            3.517706
2012-03-16 00:00:00+00:00
                           1.458389
2012-03-17 00:00:00+00:00
                            2.719465
2012-03-18 00:00:00+00:00
                            4.012592
2012-03-19 00:00:00+00:00
                            1.740419
2012-03-20 00:00:00+00:00
                            0.086928
Freq: D
In [1214]: result.index
Out[1214]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-03-06 00:00:00, ..., 2012-03-20 00:00:00]
Length: 15, Freq: D, Timezone: UTC
```



# PLOTTING WITH MATPLOTLIB

**Note:** We intend to build more plotting integration with matplotlib as time goes on.

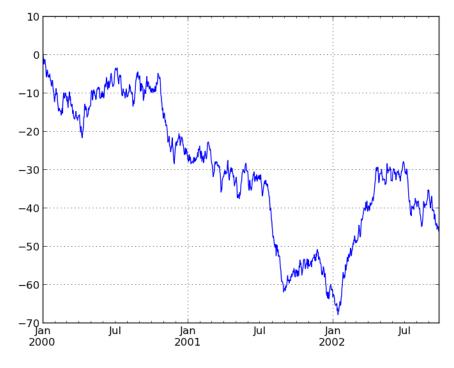
We use the standard convention for referencing the matplotlib API:

```
In [1215]: import matplotlib.pyplot as plt
```

# 14.1 Basic plotting: plot

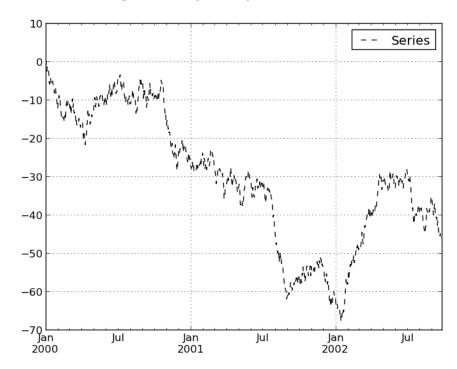
The plot method on Series and DataFrame is just a simple wrapper around plt.plot:

```
In [1216]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [1217]: ts = ts.cumsum()
In [1218]: ts.plot()
Out[1218]: <matplotlib.axes.AxesSubplot at 0x11840ae90>
```

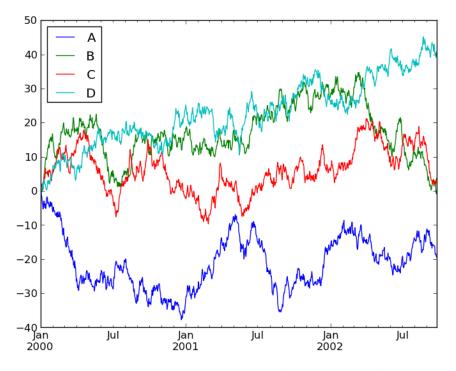


If the index consists of dates, it calls gcf() .autofmt\_xdate() to try to format the x-axis nicely as per above. The method takes a number of arguments for controlling the look of the plot:

```
In [1219]: plt.figure(); ts.plot(style='k--', label='Series'); plt.legend()
Out[1219]: <matplotlib.legend.Legend at 0x116f42e10>
```

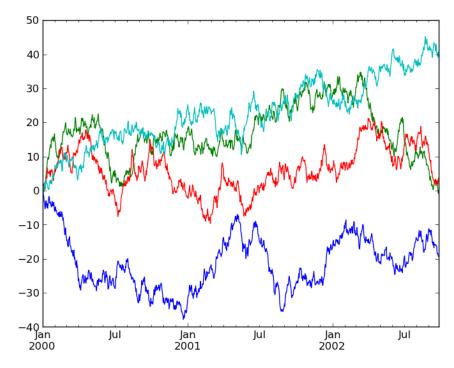


On DataFrame, plot is a convenience to plot all of the columns with labels:



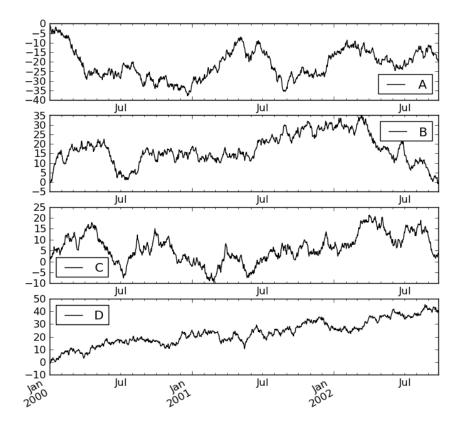
You may set the legend argument to False to hide the legend, which is shown by default.

```
In [1223]: df.plot(legend=False)
Out[1223]: <matplotlib.axes.AxesSubplot at 0x11cce8450>
```



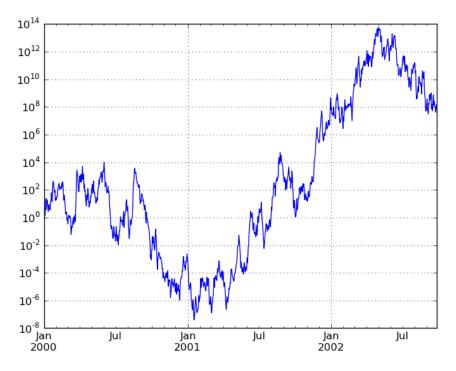
Some other options are available, like plotting each Series on a different axis:

```
In [1224]: df.plot(subplots=True, figsize=(8, 8)); plt.legend(loc='best')
Out[1224]: <matplotlib.legend.Legend at 0x1132f3150>
```



You may pass logy to get a log-scale Y axis.

```
In [1225]: plt.figure();
In [1225]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [1226]: ts = np.exp(ts.cumsum())
In [1227]: ts.plot(logy=True)
Out[1227]: <matplotlib.axes.AxesSubplot at 0x11cf5f110>
```



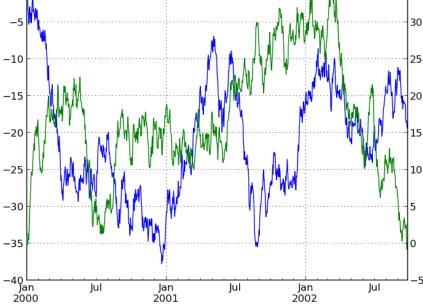
You can plot one column versus another using the *x* and *y* keywords in *DataFrame.plot*:

```
In [1228]: plt.figure()
Out[1228]: <matplotlib.figure.Figure at 0x11cfba390>
In [1229]: df3 = DataFrame(np.random.randn(1000, 2), columns=['B', 'C']).cumsum()
In [1230]: df3['A'] = Series(range(len(df)))
In [1231]: df3.plot(x='A', y='B')
Out[1231]: <matplotlib.axes.AxesSubplot at 0x11cfbaa50>
  10
 -10
 -20
 -30
 -40
-50<sup>L</sup>
              200
                          400
                                                 800
                                     600
                                                            1000
```

# 14.1.1 Plotting on a Secondary Y-axis

To plot data on a secondary y-axis, use the secondary\_y keyword:

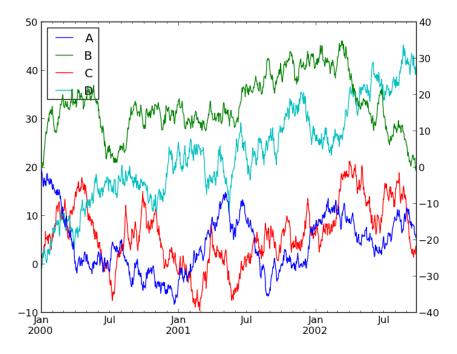
```
In [1232]: plt.figure()
Out[1232]: <matplotlib.figure.Figure at 0x11aec3950>
In [1233]: df.A.plot()
Out[1233]: <matplotlib.axes.AxesSubplot at 0x11dc09090>
In [1234]: df.B.plot(secondary_y=True, style='g')
Out[1234]: <matplotlib.axes.AxesSubplot at 0x11dc09090>
```



# 14.1.2 Selective Plotting on Secondary Y-axis

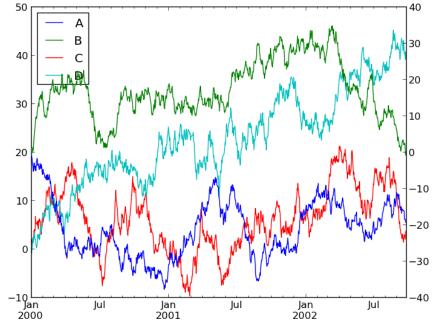
To plot some columns in a DataFrame, give the column names to the *secondary\_y* keyword:

```
In [1235]: plt.figure()
Out[1235]: <matplotlib.figure.Figure at 0x11aec3490>
In [1236]: df.plot(secondary_y=['A', 'B'])
Out[1236]: <matplotlib.axes.AxesSubplot at 0x11dc5e3d0>
```



Note that the columns plotted on the secondary y-axis is automatically marked with "(right)" in the legend. To turn off the automatic marking, use the *mark\_right=False* keyword:

```
In [1237]: plt.figure()
Out[1237]: <matplotlib.figure.Figure at 0x11dc62b50>
In [1238]: df.plot(secondary_y=['A', 'B'], mark_right=False)
Out[1238]: <matplotlib.axes.AxesSubplot at 0x11e383950>
```



# 14.1.3 Targeting different subplots

You can pass an ax argument to Series.plot to plot on a particular axis:

```
In [1239]: fig, axes = plt.subplots(nrows=2, ncols=2, figsize=(8, 5))
In [1240]: df['A'].plot(ax=axes[0,0]); axes[0,0].set_title('A')
Out[1240]: <matplotlib.text.Text at 0x11e6963d0>
In [1241]: df['B'].plot(ax=axes[0,1]); axes[0,1].set_title('B')
Out[1241]: <matplotlib.text.Text at 0x11e6c2850>
In [1242]: df['C'].plot(ax=axes[1,0]); axes[1,0].set_title('C')
Out[1242]: <matplotlib.text.Text at 0x11e6e43d0>
In [1243]: df['D'].plot(ax=axes[1,1]); axes[1,1].set_title('D')
Out[1243]: <matplotlib.text.Text at 0x11eb91d90>
                                     35
  -5
                                     30
 -10
                                     25
-15
                                     20
-20
                                     15
                                     10
 -25
                                      5
-30
                                      0
 -35
 –40 └-
Jan
                                      _5 └
Jan
                  c^{\overline{Jul}}
                                                     D^{\overline{u}}
         Jul
                         Jan
                              Jul
                                                                  Jul
  2000
                                     <del>3</del>000
              2001
  20
                                     40
  15
                                     30
  10
                                     20
                                     10
                                      0
  -5
 −10 └-
Jan
                                     ·10 └-
Jan
         Jul
                   Jul
                              Jul
                                                                  Jul
```

2000

2001

2002

# 14.2 Other plotting features

2002

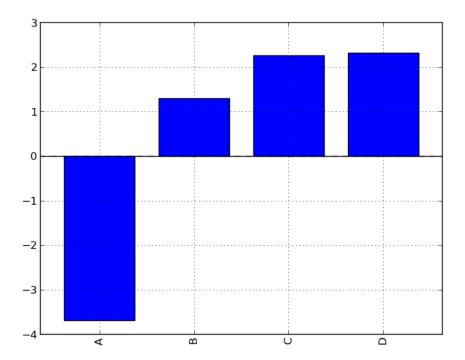
2001

# 14.2.1 Bar plots

2000

For labeled, non-time series data, you may wish to produce a bar plot:

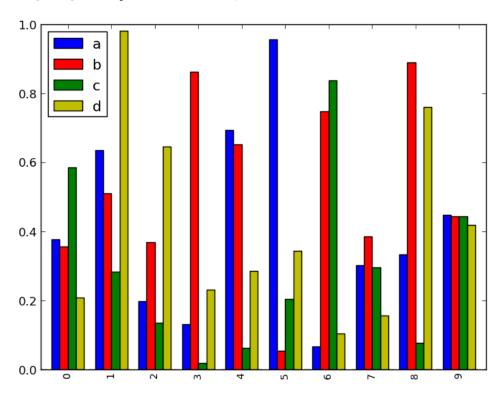
```
In [1244]: plt.figure();
In [1244]: df.ix[5].plot(kind='bar'); plt.axhline(0, color='k')
Out[1244]: <matplotlib.lines.Line2D at 0x11dc04f50>
```



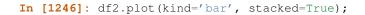
Calling a DataFrame's plot method with kind='bar' produces a multiple bar plot:

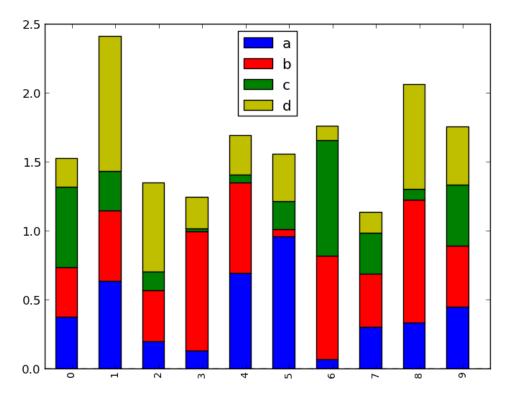
In [1245]: df2 = DataFrame(np.random.rand(10, 4), columns=['a', 'b', 'c', 'd'])

In [1246]: df2.plot(kind='bar');



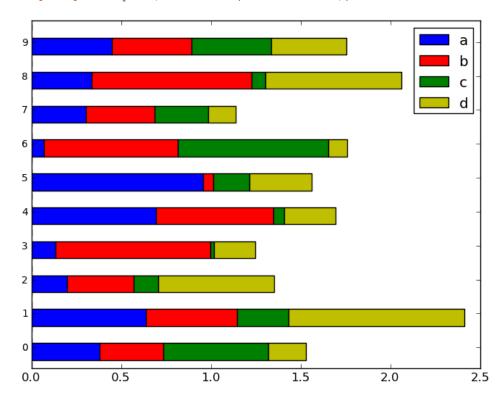
To produce a stacked bar plot, pass stacked=True:





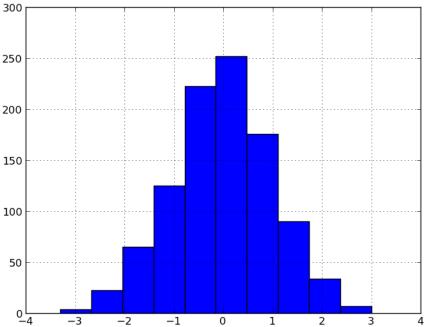
To get horizontal bar plots, pass kind='barh':

In [1246]: df2.plot(kind='barh', stacked=True);

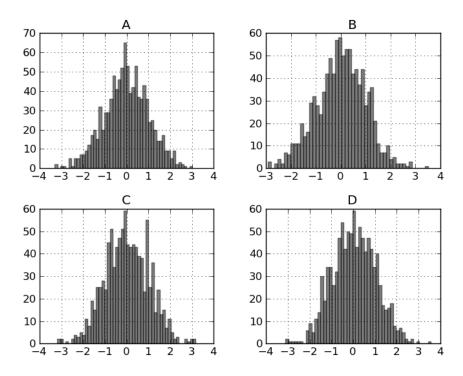


# 14.2.2 Histograms

```
In [1246]: plt.figure();
In [1246]: df['A'].diff().hist()
Out[1246]: <matplotlib.axes.AxesSubplot at 0x11f7eeb10>
```



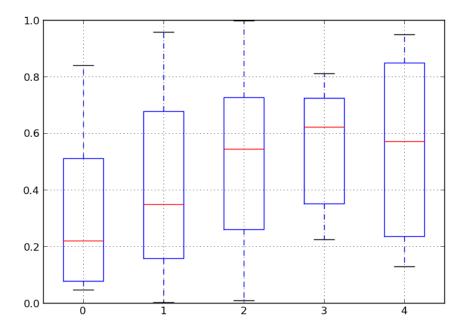
For a DataFrame, hist plots the histograms of the columns on multiple subplots:



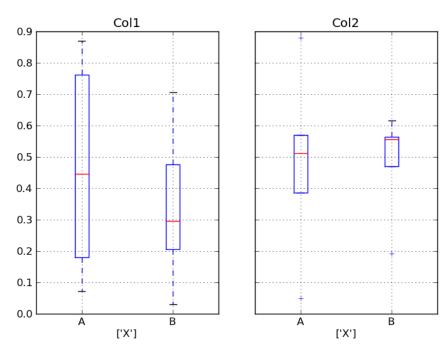
# 14.2.3 Box-Plotting

DataFrame has a boxplot method which allows you to visualize the distribution of values within each column. For instance, here is a boxplot representing five trials of 10 observations of a uniform random variable on [0,1).

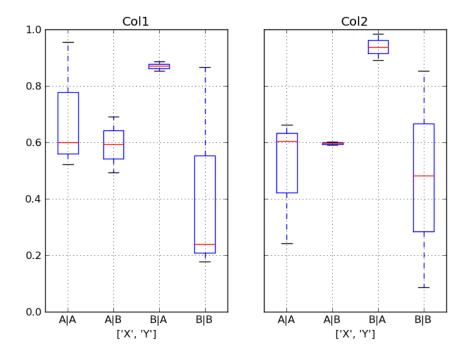
```
In [1249]: df = DataFrame(np.random.rand(10,5))
In [1250]: plt.figure();
In [1250]: bp = df.boxplot()
```



You can create a stratified boxplot using the by keyword argument to create groupings. For instance,

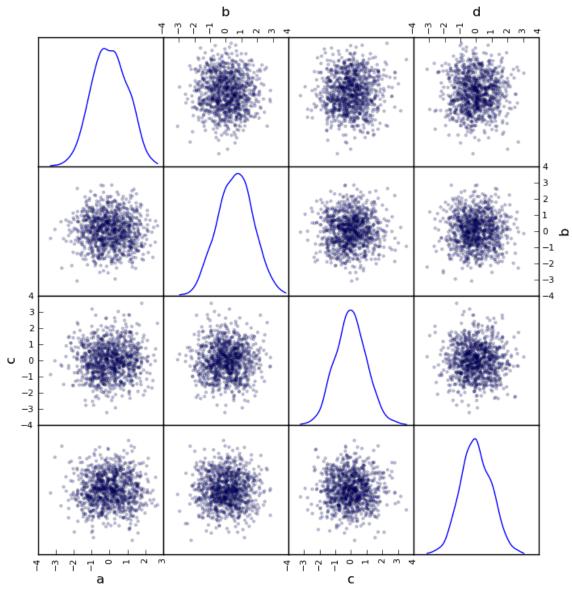


You can also pass a subset of columns to plot, as well as group by multiple columns:



# 14.2.4 Scatter plot matrix

```
New in 0.7.3. You can create a scatter plot matrix using the scatter_matrix
                                                                         method
                                                                                        in
    pandas.tools.plotting:
In [1258]: from pandas.tools.plotting import scatter_matrix
In [1259]: df = DataFrame(np.random.random(1000, 4), columns=['a', 'b', 'c', 'd'])
In [1260]: scatter_matrix(df, alpha=0.2, figsize=(8, 8), diagonal='kde')
Out[1260]:
array([[Axes(0.125,0.7;0.19375x0.2), Axes(0.31875,0.7;0.19375x0.2),
        Axes(0.5125,0.7;0.19375x0.2), Axes(0.70625,0.7;0.19375x0.2)],
       [Axes(0.125,0.5;0.19375x0.2), Axes(0.31875,0.5;0.19375x0.2),
        Axes(0.5125,0.5;0.19375x0.2), Axes(0.70625,0.5;0.19375x0.2)],
       [Axes(0.125,0.3;0.19375x0.2), Axes(0.31875,0.3;0.19375x0.2),
        Axes(0.5125, 0.3; 0.19375x0.2), Axes(0.70625, 0.3; 0.19375x0.2)],
       [Axes(0.125,0.1;0.19375x0.2), Axes(0.31875,0.1;0.19375x0.2),
        Axes(0.5125, 0.1; 0.19375x0.2), Axes(0.70625, 0.1; 0.19375x0.2)]], dtype=object)
```

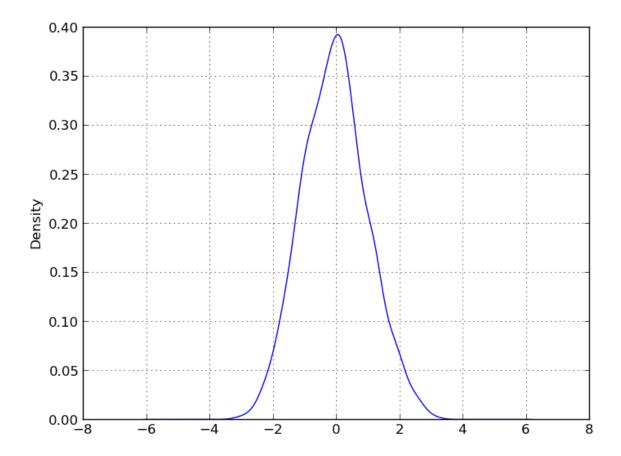


0.8.0 You can create density plots using the Series/DataFrame.plot and setting kind='kde':

```
In [1261]: ser = Series(np.random.randn(1000))
```

```
In [1262]: ser.plot(kind='kde')
Out[1262]: <matplotlib.axes.AxesSubplot at 0x1233eac50>
```

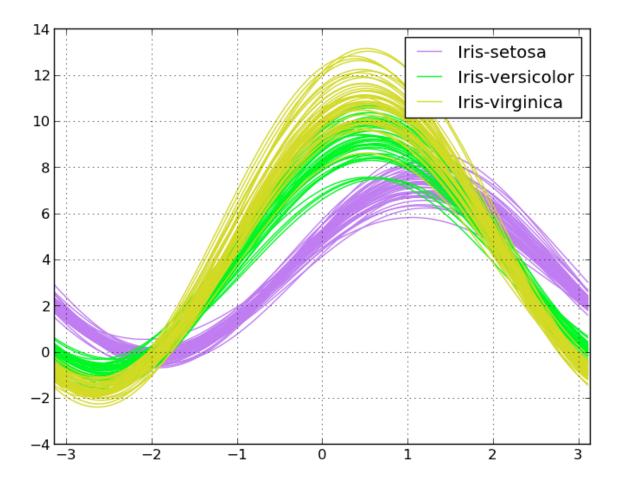
New in



### 14.2.5 Andrews Curves

Andrews curves allow one to plot multivariate data as a large number of curves that are created using the attributes of samples as coefficients for Fourier series. By coloring these curves differently for each class it is possible to visualize data clustering. Curves belonging to samples of the same class will usually be closer together and form larger structures.

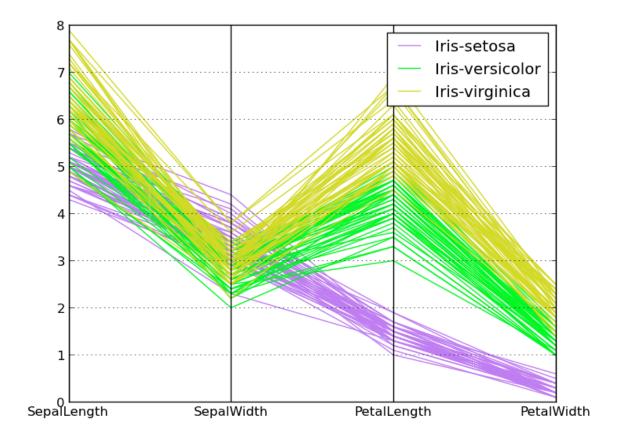
```
In [1263]: from pandas import read_csv
In [1264]: from pandas.tools.plotting import andrews_curves
In [1265]: data = read_csv('data/iris.data')
In [1266]: plt.figure()
Out[1266]: <matplotlib.figure.Figure at 0x123bc3e90>
In [1267]: andrews_curves(data, 'Name')
Out[1267]: <matplotlib.axes.AxesSubplot at 0x123bd4890>
```



### 14.2.6 Parallel Coordinates

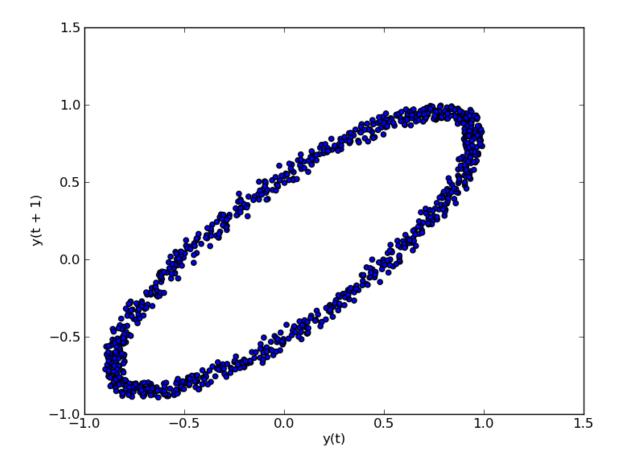
Parallel coordinates is a plotting technique for plotting multivariate data. It allows one to see clusters in data and to estimate other statistics visually. Using parallel coordinates points are represented as connected line segments. Each vertical line represents one attribute. One set of connected line segments represents one data point. Points that tend to cluster will appear closer together.

```
In [1268]: from pandas import read_csv
In [1269]: from pandas.tools.plotting import parallel_coordinates
In [1270]: data = read_csv('data/iris.data')
In [1271]: plt.figure()
Out[1271]: <matplotlib.figure.Figure at 0x12451d4d0>
In [1272]: parallel_coordinates(data, 'Name')
Out[1272]: <matplotlib.axes.AxesSubplot at 0x12454e110>
```



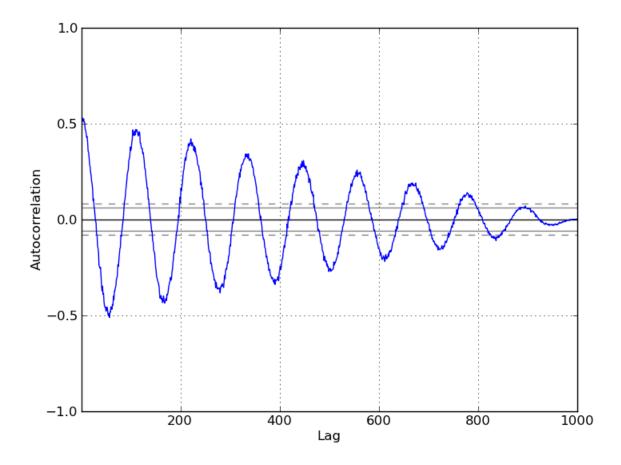
# 14.2.7 Lag Plot

Lag plots are used to check if a data set or time series is random. Random data should not exhibit any structure in the lag plot. Non-random structure implies that the underlying data are not random.



#### 14.2.8 Autocorrelation Plot

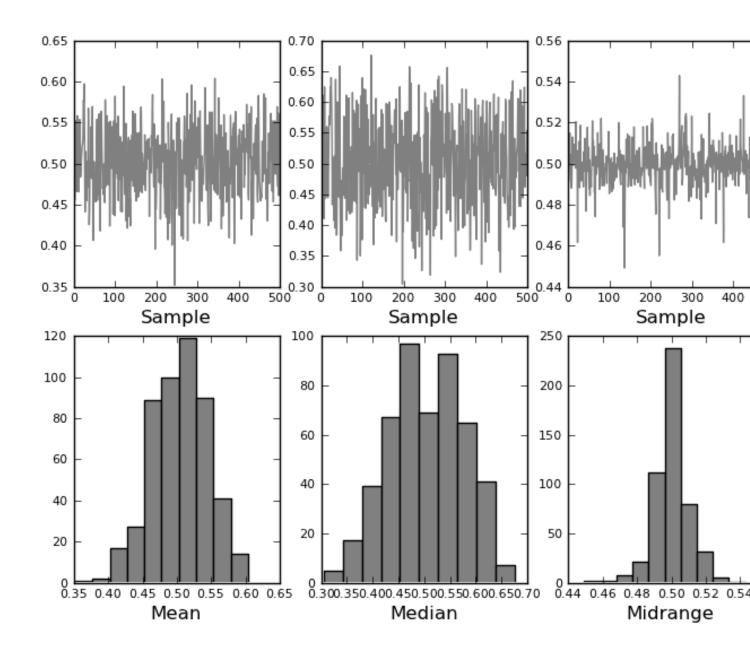
Autocorrelation plots are often used for checking randomness in time series. This is done by computing autocorrelations for data values at varying time lags. If time series is random, such autocorrelations should be near zero for any and all time-lag separations. If time series is non-random then one or more of the autocorrelations will be significantly non-zero. The horizontal lines displayed in the plot correspond to 95% and 99% confidence bands. The dashed line is 99% confidence band.



# 14.2.9 Bootstrap Plot

Bootstrap plots are used to visually assess the uncertainty of a statistic, such as mean, median, midrange, etc. A random subset of a specified size is selected from a data set, the statistic in question is computed for this subset and the process is repeated a specified number of times. Resulting plots and histograms are what constitutes the bootstrap plot.

```
In [1281]: from pandas.tools.plotting import bootstrap_plot
In [1282]: data = Series(np.random.random(1000))
In [1283]: bootstrap_plot(data, size=50, samples=500, color='grey')
Out[1283]: <matplotlib.figure.Figure at 0x124546e90>
```

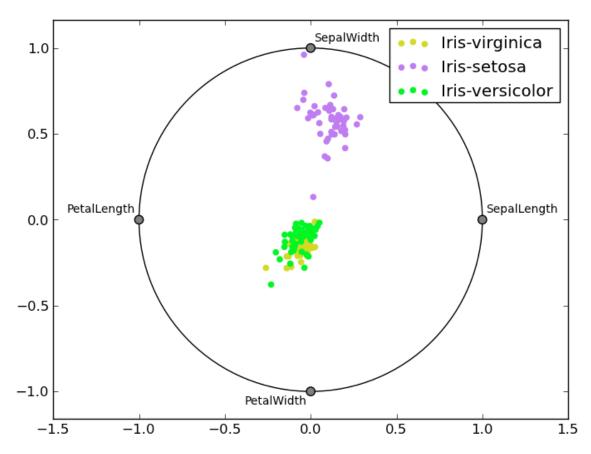


### 14.2.10 RadViz

RadViz is a way of visualizing multi-variate data. It is based on a simple spring tension minimization algorithm. Basically you set up a bunch of points in a plane. In our case they are equally spaced on a unit circle. Each point represents a single attribute. You then pretend that each sample in the data set is attached to each of these points by a spring, the stiffness of which is proportional to the numerical value of that attribute (they are normalized to unit interval). The point in the plane, where our sample settles to (where the forces acting on our sample are at an equilibrium) is where a dot representing our sample will be drawn. Depending on which class that sample belongs it will be colored differently.

```
In [1284]: from pandas import read_csv
In [1285]: from pandas.tools.plotting import radviz
```

```
In [1286]: data = read_csv('data/iris.data')
In [1287]: plt.figure()
Out[1287]: <matplotlib.figure.Figure at 0x12598d850>
In [1288]: radviz(data, 'Name')
Out[1288]: <matplotlib.axes.AxesSubplot at 0x1259a6310>
```



# IO TOOLS (TEXT, CSV, HDF5, ...)

# 15.1 Clipboard

A handy way to grab data is to use the read\_clipboard method, which takes the contents of the clipboard buffer and passes them to the read\_table method described in the next section. For instance, you can copy the following text to the clipboard (CTRL-C on many operating systems):

```
A B C
x 1 4 p
y 2 5 q
z 3 6 r
```

And then import the data directly to a DataFrame by calling:

```
clipdf = read_clipboard(sep='\s*')
In [738]: clipdf
Out[738]:
    A    B    C
x    1    4    p
y    2    5    q
z    3    6    r
```

# 15.2 CSV & Text files

The two workhorse functions for reading text files (a.k.a. flat files) are read\_csv() and read\_table(). They both use the same parsing code to intelligently convert tabular data into a DataFrame object. They can take a number of arguments:

- filepath\_or\_buffer: Either a string path to a file, or any object with a read method (such as an open file or StringIO).
- sep or delimiter: A delimiter / separator to split fields on. *read\_csv* is capable of inferring the delimiter automatically in some cases by "sniffing." The separator may be specified as a regular expression; for instance you may use 's\*' to indicate arbitrary whitespace.
- dialect: string or csv. Dialect instance to expose more ways to specify the file format
- header: row number to use as the column names, and the start of the data. Defaults to 0 (first row); specify None if there is no header row.
- skiprows: A collection of numbers for rows in the file to skip. Can also be an integer to skip the first n rows

- index\_col: column number, column name, or list of column numbers/names, to use as the index (row labels) of the resulting DataFrame. By default, it will number the rows without using any column, unless there is one more data column than there are headers, in which case the first column is taken as the index.
- names: List of column names to use. If passed, header will be implicitly set to None.
- na\_values: optional list of strings to recognize as NaN (missing values), in addition to a default set. If you
  pass an empty list or an empty list for a particular column, no values (including empty strings) will be considered
  NA
- parse\_dates: if True then index will be parsed as dates (False by default). You can specify more complicated options to parse a subset of columns or a combination of columns into a single date column (list of ints or names, list of lists, or dict) [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column [[1, 3]] -> combine columns 1 and 3 and parse as a single date column {'foo': [1, 3]} -> parse columns 1, 3 as date and call result 'foo'
- keep\_date\_col: if True, then date component columns passed into parse\_dates will be retained in the output (False by default).
- date\_parser: function to use to parse strings into datetime objects. If parse\_dates is True, it defaults to the very robust dateutil.parser. Specifying this implicitly sets parse\_dates as True. You can also use functions from community supported date converters from date\_converters.py
- dayfirst: if True then uses the DD/MM international/European date format (This is False by default)
- thousands: sepcifies the thousands separator. If not None, then parser will try to look for it in the output and parse relevant data to integers. Because it has to essentially scan through the data again, this causes a significant performance hit so only use if necessary.
- comment: denotes the start of a comment and ignores the rest of the line. Currently line commenting is not supported.
- nrows: Number of rows to read out of the file. Useful to only read a small portion of a large file
- iterator: If True, return a TextParser to enable reading a file into memory piece by piece
- chunksize: An number of rows to be used to "chunk" a file into pieces. Will cause an TextParser object to be returned. More on this below in the section on *iterating and chunking*
- skip\_footer: number of lines to skip at bottom of file (default 0)
- converters: a dictionary of functions for converting values in certain columns, where keys are either integers or column labels
- encoding: a string representing the encoding to use if the contents are non-ascii
- verbose: show number of NA values inserted in non-numeric columns
- squeeze: if True then output with only one column is turned into Series

Consider a typical CSV file containing, in this case, some time series data:

```
In [739]: print open('foo.csv').read()
date,A,B,C
20090101,a,1,2
20090102,b,3,4
20090103,c,4,5
```

The default for *read\_csv* is to create a DataFrame with simple numbered rows:

```
In [740]: read_csv('foo.csv')
Out[740]:
          date A B C
0 20090101 a 1 2
```

```
1 20090102 b 3 4
2 20090103 c 4 5
```

In the case of indexed data, you can pass the column number or column name you wish to use as the index:

```
In [741]: read_csv('foo.csv', index_col=0)
Out[741]:
         A B C
date
20090101 a 1 2
20090102 b 3 4
20090103 c 4
In [742]: read_csv('foo.csv', index_col='date')
Out [742]:
         A B
date
20090101 a 1
               2
20090102 b
            3
               4
20090103
         C
```

You can also use a list of columns to create a hierarchical index:

The dialect keyword gives greater flexibility in specifying the file format. By default it uses the Excel dialect but you can specify either the dialect name or a csv.Dialect instance.

Suppose you had data with unenclosed quotes:

```
In [744]: print data
label1,label2,label3
index1,"a,c,e
index2,b,d,f
```

By default, read\_csv uses the Excel dialect and treats the double quote as the quote character, which causes it to fail when it finds a newline before it finds the closing double quote.

We can get around this using dialect

The parsers make every attempt to "do the right thing" and not be very fragile. Type inference is a pretty big deal. So if a column can be coerced to integer dtype without altering the contents, it will do so. Any non-numeric columns will come through as object dtype as with the rest of pandas objects.

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## 15.2.1 Specifying Date Columns

To better facilitate working with datetime data, read\_csv() and read\_table() uses the keyword arguments parse\_dates and date\_parser to allow users to specify a variety of columns and date/time formats to turn the input text data into datetime objects.

The simplest case is to just pass in parse\_dates=True:

It is often the case that we may want to store date and time data separately, or store various date fields separately. the parse\_dates keyword can be used to specify a combination of columns to parse the dates and/or times from.

You can specify a list of column lists to parse\_dates, the resulting date columns will be prepended to the output (so as to not affect the existing column order) and the new column names will be the concatenation of the component column names:

```
In [751]: print open('tmp.csv').read()
KORD, 19990127, 19:00:00, 18:56:00, 0.8100
KORD, 19990127, 20:00:00, 19:56:00, 0.0100
KORD, 19990127, 21:00:00, 20:56:00, -0.5900
KORD, 19990127, 21:00:00, 21:18:00, -0.9900
KORD, 19990127, 22:00:00, 21:56:00, -0.5900
KORD, 19990127, 23:00:00, 22:56:00, -0.5900
In [752]: df = read_csv('tmp.csv', header=None, parse_dates=[[1, 2], [1, 3]])
In [753]: df
Out [753]:
               X.2_X.3
                                    X.2_X.4
                                             X.1
                                                    X . 5
  1999-01-27 19:00:00 1999-01-27 18:56:00
                                             KORD
                                                   0.81
  1999-01-27 20:00:00 1999-01-27 19:56:00
                                            KORD
  1999-01-27 21:00:00 1999-01-27 20:56:00
                                            KORD - 0.59
  1999-01-27 21:00:00 1999-01-27 21:18:00 KORD -0.99
4 1999-01-27 22:00:00 1999-01-27 21:56:00 KORD -0.59
5 1999-01-27 23:00:00 1999-01-27 22:56:00 KORD -0.59
```

By default the parser removes the component date columns, but you can choose to retain them via the keep\_date\_col keyword:

```
In [755]: df
Out [755]:
               X.2_X.3
                                    X.2_X.4
                                              X.1
                                                                    х.3
                                                                               X.4
                                                                                      X.5
                                                         X.2
  1999-01-27 19:00:00
                        1999-01-27 18:56:00
                                              KORD
                                                    19990127
                                                               19:00:00
                                                                          18:56:00
                                                                                     0.81
  1999-01-27 20:00:00
                        1999-01-27 19:56:00
                                             KORD
                                                    19990127
                                                               20:00:00
                                                                          19:56:00
                                                                                    0.01
  1999-01-27 21:00:00
                        1999-01-27 20:56:00
                                             KORD
                                                    19990127
                                                               21:00:00
                                                                          20:56:00 -0.59
  1999-01-27 21:00:00
                        1999-01-27 21:18:00
                                             KORD
                                                    19990127
                                                               21:00:00
                                                                          21:18:00 -0.99
  1999-01-27 22:00:00 1999-01-27 21:56:00
                                                               22:00:00
                                                                          21:56:00 -0.59
                                             KORD
                                                    19990127
  1999-01-27 23:00:00 1999-01-27 22:56:00
                                                    19990127
                                                               23:00:00
                                                                          22:56:00 -0.59
                                             KORD
```

Note that if you wish to combine multiple columns into a single date column, a nested list must be used. In other words, parse\_dates=[1, 2] indicates that the second and third columns should each be parsed as separate date columns while parse\_dates=[[1, 2]] means the two columns should be parsed into a single column.

You can also use a dict to specify custom name columns:

```
In [756]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [757]: df = read_csv('tmp.csv', header=None, parse_dates=date_spec)
In [758]: df
Out[758]:
              nominal
                                    actual
                                             X.1
                                                   X.5
  1999-01-27 19:00:00 1999-01-27 18:56:00
                                            KORD
                                                  0.81
  1999-01-27 20:00:00 1999-01-27 19:56:00
                                            KORD
                                                  0.01
  1999-01-27 21:00:00 1999-01-27 20:56:00
                                            KORD - 0.59
3 1999-01-27 21:00:00 1999-01-27 21:18:00
                                            KORD -0.99
 1999-01-27 22:00:00 1999-01-27 21:56:00
                                           KORD -0.59
  1999-01-27 23:00:00 1999-01-27 22:56:00 KORD -0.59
```

It is important to remember that if multiple text columns are to be parsed into a single date column, then a new column is prepended to the data. The *index\_col* specification is based off of this new set of columns rather than the original data columns:

```
In [759]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [760]: df = read_csv('tmp.csv', header=None, parse_dates=date_spec,
                        index_col=0) #index is the nominal column
   . . . . . :
In [761]: df
Out[761]:
                                  actual
                                           X.1
                                                 X.5
nominal
1999-01-27 19:00:00 1999-01-27 18:56:00
                                                0.81
                                          KORD
1999-01-27 20:00:00 1999-01-27 19:56:00
                                          KORD 0.01
1999-01-27 21:00:00 1999-01-27 20:56:00
                                          KORD - 0.59
1999-01-27 21:00:00 1999-01-27 21:18:00
                                          KORD -0.99
1999-01-27 22:00:00 1999-01-27 21:56:00
                                         KORD - 0.59
1999-01-27 23:00:00 1999-01-27 22:56:00 KORD -0.59
```

#### 15.2.2 Date Parsing Functions

Finally, the parser allows you can specify a custom date\_parser function to take full advantage of the flexiblity of the date parsing API:

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You can explore the date parsing functionality in date\_converters.py and add your own. We would love to turn this module into a community supported set of date/time parsers. To get you started, date\_converters.py contains functions to parse dual date and time columns, year/month/day columns, and year/month/day/hour/minute/second columns. It also contains a generic\_parser function so you can curry it with a function that deals with a single date rather than the entire array.

#### 15.2.3 International Date Formats

While US date formats tend to be MM/DD/YYYY, many international formats use DD/MM/YYYY instead. For convenience, a dayfirst keyword is provided:

```
In [765]: print open('tmp.csv').read()
date, value, cat
1/6/2000,5,a
2/6/2000,10,b
3/6/2000,15,c
In [766]: read_csv('tmp.csv', parse_dates=[0])
Out[766]:
                date value cat
0 2000-01-06 00:00:00 5 a
 2000-02-06 00:00:00
                         10 b
                       15 с
2 2000-03-06 00:00:00
In [767]: read_csv('tmp.csv', dayfirst=True, parse_dates=[0])
Out[767]:
                date value cat
                      5 a
0 2000-06-01 00:00:00
  2000-06-02 00:00:00
                        10 b
  2000-06-03 00:00:00
                         15
```

# 15.2.4 Thousand Separators

For large integers that have been written with a thousands separator, you can set the thousands keyword to True so that integers will be parsed correctly:

By default, integers with a thousands separator will be parsed as strings

```
In [768]: print open('tmp.csv').read()
ID|level|category
```

```
Patient1|123,000|x
Patient2|23,000|y
Patient3|1,234,018|z
In [769]: df = read_csv('tmp.csv', sep='|')
In [770]: df
Out[770]:
        ID
               level category
0 Patient1 123,000 x
1 Patient2 23,000
                             У
2 Patient3 1,234,018
In [771]: df.level.dtype
Out[771]: dtype('object')
The thousands keyword allows integers to be parsed correctly
In [772]: print open('tmp.csv').read()
ID|level|category
Patient1|123,000|x
Patient2|23,000|y
Patient3|1,234,018|z
In [773]: df = read_csv('tmp.csv', sep='|', thousands=',')
In [774]: df
Out [774]:
        ID
             level category
0 Patient1 123000 x
1 Patient2 23000
                           У
2 Patient3 1234018
In [775]: df.level.dtype
Out[775]: dtype('int64')
```

### 15.2.5 Comments

Sometimes comments or meta data may be included in a file:

```
In [776]: print open('tmp.csv').read()
ID,level,category
Patient1,123000,x # really unpleasant
Patient2,23000,y # wouldn't take his medicine
Patient3,1234018,z # awesome
```

By default, the parse includes the comments in the output:

We can suppress the comments using the comment keyword:

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### 15.2.6 Returning Series

Using the squeeze keyword, the parser will return output with a single column as a Series:

```
In [781]: print open('tmp.csv').read()
level
Patient1, 123000
Patient2,23000
Patient3, 1234018
In [782]: output = read_csv('tmp.csv', squeeze=True)
In [783]: output
Out[783]:
           123000
Patient1
Patient2
             23000
Patient3 1234018
Name: level
In [784]: type(output)
Out [784]: pandas.core.series.Series
```

### 15.2.7 Files with Fixed Width Columns

While *read\_csv* reads delimited data, the read\_fwf() function works with data files that have known and fixed column widths. The function parameters to *read\_fwf* are largely the same as *read\_csv* with two extra parameters:

- colspecs: a list of pairs (tuples), giving the extents of the fixed-width fields of each line as half-open intervals [from, to[
- widths: a list of field widths, which can be used instead of colspecs if the intervals are contiguous

Consider a typical fixed-width data file:

```
In [785]: print open('bar.csv').read()
        360.242940 149.910199 11950.7
id8141
        444.953632 166.985655 11788.4
id1594
        364.136849 183.628767
                                11806.2
id1849
id1230
        413.836124
                     184.375703
                                 11916.8
id1948
        502.953953
                     173.237159
                                 12468.3
```

In order to parse this file into a DataFrame, we simply need to supply the column specifications to the *read\_fwf* function along with the file name:

```
#Column specifications are a list of half-intervals
In [786]: colspecs = [(0, 6), (8, 20), (21, 33), (34, 43)]
In [787]: df = read_fwf('bar.csv', colspecs=colspecs, header=None, index_col=0)
```

```
In [788]: df
Out[788]:
                          х.3
              X.2
                                   X.4
X.1
id8141 360.242940 149.910199 11950.7
       444.953632
                   166.985655
                               11788.4
id1594
id1849
       364.136849
                   183.628767
                               11806.2
id1230 413.836124
                   184.375703
                               11916.8
id1948 502.953953 173.237159
                               12468.3
```

Note how the parser automatically picks column names X.<column number> when header=None argument is specified. Alternatively, you can supply just the column widths for contiguous columns:

```
#Widths are a list of integers
In [789]: widths = [6, 14, 13, 10]
In [790]: df = read_fwf('bar.csv', widths=widths, header=None)
In [791]: df
Out[791]:
     X.1
                 X.2
                             х.3
                                     X.4
  id8141 360.242940 149.910199
                                 11950.7
 id1594 444.953632 166.985655 11788.4
2 id1849 364.136849 183.628767
                                 11806.2
3 id1230 413.836124 184.375703 11916.8
4 id1948 502.953953 173.237159 12468.3
```

The parser will take care of extra white spaces around the columns so it's ok to have extra separation between the columns in the file.

### 15.2.8 Files with an "implicit" index column

Consider a file with one less entry in the header than the number of data column:

```
In [792]: print open('foo.csv').read()
A,B,C
20090101,a,1,2
20090102,b,3,4
20090103,c,4,5
```

In this special case, read\_csv assumes that the first column is to be used as the index of the DataFrame:

Note that the dates weren't automatically parsed. In that case you would need to do as before:

```
In [794]: df = read_csv('foo.csv', parse_dates=True)
In [795]: df.index
Out[795]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2009-01-01 00:00:00, ..., 2009-01-03 00:00:00]
Length: 3, Freq: None, Timezone: None
```

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# 15.2.9 Reading DataFrame objects with MultiIndex

Suppose you have data indexed by two columns:

```
In [796]: print open('data/mindex_ex.csv').read()
year, indiv, zit, xit
1977, "A", 1.2, .6
1977, "B", 1.5, .5
1977, "C", 1.7, .8
1978, "A", .2, .06
1978, "B", .7, .2
1978, "C", .8, .3
1978, "D", .9, .5
1978, "E", 1.4, .9
1979, "C", .2, .15
1979, "D", .14, .05
1979, "E", .5, .15
1979, "F", 1.2, .5
1979, "G", 3.4, 1.9
1979, "H", 5.4, 2.7
1979, "I", 6.4, 1.2
```

The index\_col argument to read\_csv and read\_table can take a list of column numbers to turn multiple columns into a MultiIndex:

```
In [797]: df = read_csv("data/mindex_ex.csv", index_col=[0,1])
In [798]: df
Out [798]:
            zit xit
year indiv
1977 A
          1.20 0.60
          1.50 0.50
    В
          1.70 0.80
    С
          0.20 0.06
1978 A
    В
          0.70 0.20
           0.80 0.30
    С
          0.90 0.50
    D
          1.40 0.90
    E
1979 C
         0.20 0.15
          0.14 0.05
    D
    Ε
          0.50 0.15
    F
          1.20 0.50
    G
          3.40 1.90
    Η
          5.40 2.70
          6.40 1.20
    Ι
In [799]: df.ix[1978]
Out[799]:
          xit
      zit
indiv
      0.2 0.06
Α
      0.7 0.20
В
      0.8 0.30
С
D
     0.9 0.50
     1.4 0.90
```

# 15.2.10 Automatically "sniffing" the delimiter

read\_csv is capable of inferring delimited (not necessarily comma-separated) files. YMMV, as pandas uses the Sniffer class of the csv module.

```
In [800]: print open('tmp2.sv').read()
0: 0.46911229990718628: -0.28286334432866328: -1.5090585031735124: -1.1356323710171934 \\
1:1.2121120250208506:-0.17321464905330858:0.11920871129693428:-1.0442359662799567
2:-0.86184896334779992:-2.1045692188948086:-0.49492927406878129:1.0718038070373379
3:0.72155516224436689:-0.70677113363008448:-1.0395749851146963:0.27185988554282986
4:-0.42497232978883753:0.567020349793672:0.27623201927771873:-1.0874006912859915
5:-0.67368970808837059:0.1136484096888855:-1.4784265524372235:0.52498766711470468
6:0.40470521868023651:0.57704598592048362:-1.7150020161146375:-1.0392684835147725
7: -0.37064685823644639: -1.1578922506419993: -1.3443118127316671: 0.84488514142488413
8:1.0757697837155533:-0.10904997528022223:1.6435630703622064:-1.4693879595399115
9:0.35702056413309086:-0.67460010372998824:-1.7769037169718671:-0.96891381244734975
In [801]: read_csv('tmp2.sv')
Out[801]:
                                            :0:1:2:3
  0:0.46911229990718628:-0.28286334432866328:-1.509
  1:1.2121120250208506:-0.17321464905330858:0.11920
  2:-0.86184896334779992:-2.1045692188948086:-0.494
  3:0.72155516224436689:-0.70677113363008448:-1.039
  4:-0.42497232978883753:0.567020349793672:0.276232
  5:-0.67368970808837059:0.1136484096888855:-1.4784
  6:0.40470521868023651:0.57704598592048362:-1.7150
  7:-0.37064685823644639:-1.1578922506419993:-1.344
  8:1.0757697837155533:-0.10904997528022223:1.64356
  9:0.35702056413309086:-0.67460010372998824:-1.776
```

# 15.2.11 Iterating through files chunk by chunk

Suppose you wish to iterate through a (potentially very large) file lazily rather than reading the entire file into memory, such as the following:

```
In [802]: print open('tmp.sv').read()
|0|1|2|3
2 \mid -0.86184896334779992 \mid -2.1045692188948086 \mid -0.49492927406878129 \mid 1.0718038070373379
3|0.72155516224436689|-0.70677113363008448|-1.0395749851146963|0.27185988554282986
4|-0.42497232978883753|0.567020349793672|0.27623201927771873|-1.0874006912859915
5|-0.67368970808837059|0.1136484096888855|-1.4784265524372235|0.52498766711470468
6 \mid 0.40470521868023651 \mid 0.57704598592048362 \mid -1.7150020161146375 \mid -1.0392684835147725 \mid -1.040470521868023651 \mid -1.040470521868021 \mid -1.04047068021 \mid -1.0404706801911 \mid -1.04047068011 \mid -1
7 | -0.37064685823644639 | -1.1578922506419993 | -1.3443118127316671 | 0.84488514142488413
8|1.0757697837155533|-0.10904997528022223|1.6435630703622064|-1.4693879595399115
9|0.35702056413309086|-0.67460010372998824|-1.7769037169718671|-0.96891381244734975
In [803]: table = read_table('tmp.sv', sep='|')
In [804]: table
Out[804]:
                                                                   0
         Unnamed: 0
                                    0 0.469112 -0.282863 -1.509059 -1.135632
1
                                           1.212112 -0.173215 0.119209 -1.044236
```

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By specifying a chunksize to read\_csv or read\_table, the return value will be an iterable object of type TextParser:

```
In [805]: reader = read_table('tmp.sv', sep='|', chunksize=4)
In [806]: reader
Out[806]: <pandas.io.parsers.TextParser at 0x1143c23d0>
In [807]: for chunk in reader:
  . . . . . :
         print chunk
  . . . . . :
  Unnamed: 0
                    0
                              1
           0 0.469112 -0.282863 -1.509059 -1.135632
0
           1 1.212112 -0.173215 0.119209 -1.044236
1
           2 -0.861849 -2.104569 -0.494929 1.071804
2
           3 0.721555 -0.706771 -1.039575
  Unnamed: 0
                     0
                              1
                                        2.
0
           4 -0.424972 0.567020 0.276232 -1.087401
           5 -0.673690 0.113648 -1.478427 0.524988
1
2
           6 0.404705 0.577046 -1.715002 -1.039268
3
           7 -0.370647 -1.157892 -1.344312 0.844885
  Unnamed: 0
              0
                        1
                                  2
0
           8 1.075770 -0.10905 1.643563 -1.469388
1
           9 0.357021 -0.67460 -1.776904 -0.968914
```

Specifying iterator=True will also return the TextParser object:

## 15.2.12 Writing to CSV format

The Series and DataFrame objects have an instance method to\_csv which allows storing the contents of the object as a comma-separated-values file. The function takes a number of arguments. Only the first is required.

- path: A string path to the file to write nanRep: A string representation of a missing value (default ")
- cols: Columns to write (default None)
- header: Whether to write out the column names (default True)
- index: whether to write row (index) names (default True)

- index\_label: Column label(s) for index column(s) if desired. If None (default), and *header* and *index* are True, then the index names are used. (A sequence should be given if the DataFrame uses MultiIndex).
- mode: Python write mode, default 'w'
- sep: Field delimiter for the output file (default """)
- encoding: a string representing the encoding to use if the contents are non-ascii, for python versions prior to

# 15.2.13 Writing a formatted string

The DataFrame object has an instance method to\_string which allows control over the string representation of the object. All arguments are optional:

- buf default None, for example a StringIO object
- · columns default None, which columns to write
- col\_space default None, number of spaces to write between columns
- na\_rep default NaN, representation of NA value
- formatters default None, a dictionary (by column) of functions each of which takes a single argument and returns a formatted string
- float\_format default None, a function which takes a single (float) argument and returns a formatted string; to be applied to floats in the DataFrame.
- sparsify default True, set to False for a DataFrame with a hierarchical index to print every multiindex key at each row.
- index\_names default True, will print the names of the indices
- index default True, will print the index (ie, row labels)
- header default True, will print the column labels
- justify default left, will print column headers left- or right-justified

The Series object also has a to\_string method, but with only the buf, na\_rep, float\_format arguments. There is also a length argument which, if set to True, will additionally output the length of the Series.

### 15.2.14 Writing to HTML format

DataFrame object has an instance method to\_html which renders the contents of the DataFrame as an html table. The function arguments are as in the method to\_string described above.

# 15.3 Excel files

The ExcelFile class can read an Excel 2003 file using the xlrd Python module and use the same parsing code as the above to convert tabular data into a DataFrame. To use it, create the ExcelFile object:

```
xls = ExcelFile('path_to_file.xls')
```

Then use the parse instance method with a sheetname, then use the same additional arguments as the parsers above:

```
xls.parse('Sheet1', index_col=None, na_values=['NA'])
```

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To read sheets from an Excel 2007 file, you can pass a filename with a .xlsx extension, in which case the openpyxl module will be used to read the file.

It is often the case that users will insert columns to do temporary computations in Excel and you may not want to read in those columns. *ExcelFile.parse* takes a *parse\_cols* keyword to allow you to specify a subset of columns to parse.

If *parse\_cols* is an integer, then it is assumed to indicate the last column to be parsed.

```
xls.parse('Sheet1', parse_cols=2, index_col=None, na_values=['NA'])
```

If parse\_cols is a list of integers, then it is assumed to be the file column indices to be parsed.

```
xls.parse('Sheet1', parse_cols=[0, 2, 3], index_col=None, na_values=['NA'])
```

To write a DataFrame object to a sheet of an Excel file, you can use the to\_excel instance method. The arguments are largely the same as to\_csv described above, the first argument being the name of the excel file, and the optional second argument the name of the sheet to which the DataFrame should be written. For example:

```
df.to_excel('path_to_file.xlsx', sheet_name='sheet1')
```

Files with a .xls extension will be written using xlwt and those with a .xlsx extension will be written using openpyxl. The Panel class also has a to\_excel instance method, which writes each DataFrame in the Panel to a separate sheet.

In order to write separate DataFrames to separate sheets in a single Excel file, one can use the ExcelWriter class, as in the following example:

```
writer = ExcelWriter('path_to_file.xlsx')
df1.to_excel(writer, sheet_name='sheet1')
df2.to_excel(writer, sheet_name='sheet2')
writer.save()
```

# 15.4 HDF5 (PyTables)

HDFStore is a dict-like object which reads and writes pandas to the high performance HDF5 format using the excellent PyTables library.

```
In [810]: store = HDFStore('store.h5')
In [811]: print store
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
Empty
```

Objects can be written to the file just like adding key-value pairs to a dict:

```
In [816]: store['s'] = s
In [817]: store['df'] = df
In [818]: store['wp'] = wp
In [819]: store
Out[819]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
df     DataFrame
s     Series
wp     Panel
```

In a current or later Python session, you can retrieve stored objects:



# SPARSE DATA STRUCTURES

We have implemented "sparse" versions of Series, DataFrame, and Panel. These are not sparse in the typical "mostly 0". You can view these objects as being "compressed" where any data matching a specific value (NaN/missing by default, though any value can be chosen) is omitted. A special SparseIndex object tracks where data has been "sparsified". This will make much more sense in an example. All of the standard pandas data structures have a to\_sparse method:

```
In [1044]: ts = Series(randn(10))
In [1045]: ts[2:-2] = np.nan
In [1046]: sts = ts.to_sparse()
In [1047]: sts
Out[1047]:
    0.469112
   -0.282863
1
2.
          NaN
3
          NaN
4
          NaN
5
          NaN
6
          NaN
          NaN
   -0.861849
   -2.104569
BlockIndex
Block locations: array([0, 8], dtype=int32)
Block lengths: array([2, 2], dtype=int32)
```

The to\_sparse method takes a kind argument (for the sparse index, see below) and a fill\_value. So if we had a mostly zero Series, we could convert it to sparse with fill\_value=0:

```
In [1048]: ts.fillna(0).to_sparse(fill_value=0)
Out[1048]:
    0.469112
   -0.282863
2
    0.000000
3
    0.000000
4
    0.000000
5
    0.000000
6
    0.000000
    0.000000
    -0.861849
   -2.104569
BlockIndex
```

```
Block locations: array([0, 8], dtype=int32)
Block lengths: array([2, 2], dtype=int32)
```

The sparse objects exist for memory efficiency reasons. Suppose you had a large, mostly NA DataFrame:

```
In [1049]: df = DataFrame(randn(10000, 4))
In [1050]: df.ix[:9998] = np.nan
In [1051]: sdf = df.to_sparse()
In [1052]: sdf
Out[1052]:
<class 'pandas.sparse.frame.SparseDataFrame'>
Int64Index: 10000 entries, 0 to 9999
Columns: 4 entries, 0 to 3
dtypes: float64(4)
In [1053]: sdf.density
Out[1053]: 0.0001
```

As you can see, the density (% of values that have not been "compressed") is extremely low. This sparse object takes up much less memory on disk (pickled) and in the Python interpreter. Functionally, their behavior should be nearly identical to their dense counterparts.

Any sparse object can be converted back to the standard dense form by calling to\_dense:

```
In [1054]: sts.to_dense()
Out[1054]:
   0.469112
   -0.282863
1
2
         NaN
3
         NaN
4
         NaN
          NaN
6
         NaN
7
         NaN
8
  -0.861849
   -2.104569
```

# 16.1 SparseArray

SparseArray is the base layer for all of the sparse indexed data structures. It is a 1-dimensional ndarray-like object storing only values distinct from the fill\_value:

```
In [1055]: arr = np.random.randn(10)
In [1056]: arr[2:5] = np.nan; arr[7:8] = np.nan
In [1057]: sparr = SparseArray(arr)
In [1058]: sparr
Out[1058]:
SparseArray([-1.9557, -1.6589, nan, nan, nan, nan, 1.1589, 0.1453, nan, 0.606 , 1.3342])
IntIndex
Indices: array([0, 1, 5, 6, 8, 9], dtype=int32)
```

Like the indexed objects (SparseSeries, SparseDataFrame, SparsePanel), a SparseArray can be converted back to a regular ndarray by calling to\_dense:

# 16.2 SparseList

SparseList is a list-like data structure for managing a dynamic collection of SparseArrays. To create one, simply call the SparseList constructor with a fill\_value (defaulting to NaN):

```
In [1060]: spl = SparseList()
In [1061]: spl
Out[1061]:
<pandas.sparse.list.SparseList object at 0x1184258d0>
```

The two important methods are append and to\_array. append can accept scalar values or any 1-dimensional sequence:

```
In [1062]: spl.append(np.array([1., nan, nan, 2., 3.]))
In [1063]: spl.append(5)
In [1064]: spl.append(sparr)
In [1065]: spl
Out[1065]:
<pandas.sparse.list.SparseList object at 0x1184258d0>
SparseArray([ 1., nan, nan, 2., 3.])
IntIndex
Indices: array([0, 3, 4], dtype=int32)
SparseArray([ 5.])
IntIndex
Indices: array([0], dtype=int32)
SparseArray([-1.9557, -1.6589,
                                           nan, nan, 1.1589, 0.1453,
                                  nan,
          nan, 0.606 , 1.3342])
IntIndex
Indices: array([0, 1, 5, 6, 8, 9], dtype=int32)
```

As you can see, all of the contents are stored internally as a list of memory-efficient SparseArray objects. Once you've accumulated all of the data, you can call to\_array to get a single SparseArray with all the data:

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# 16.3 SparseIndex objects

Two kinds of SparseIndex are implemented, block and integer. We recommend using block as it's more memory efficient. The integer format keeps an arrays of all of the locations where the data are not equal to the fill value. The block format tracks only the locations and sizes of blocks of data.

# **CAVEATS AND GOTCHAS**

# 17.1 Nan, Integer NA values and NA type promotions

# 17.1.1 Choice of NA representation

For lack of NA (missing) support from the ground up in NumPy and Python in general, we were given the difficult choice between either

- A masked array solution: an array of data and an array of boolean values indicating whether a value
- Using a special sentinel value, bit pattern, or set of sentinel values to denote NA across the dtypes

For many reasons we chose the latter. After years of production use it has proven, at least in my opinion, to be the best decision given the state of affairs in NumPy and Python in general. The special value NaN (Not-A-Number) is used everywhere as the NA value, and there are API functions isnull and notnull which can be used across the dtypes to detect NA values.

However, it comes with it a couple of trade-offs which I most certainly have not ignored.

# 17.1.2 Support for integer NA

In the absence of high performance NA support being built into NumPy from the ground up, the primary casualty is the ability to represent NAs in integer arrays. For example:

```
In [414]: s = Series([1, 2, 3, 4, 5], index=list('abcde'))
In [415]: s
Out[415]:
     1
     2
     3
d
     4
     5
In [416]: s.dtype
Out[416]: dtype('int64')
In [417]: s2 = s.reindex(['a', 'b', 'c', 'f', 'u'])
In [418]: s2
Out [418]:
      1
      2
```

```
c    3
f    NaN
u    NaN

In [419]: s2.dtype
Out[419]: dtype('float64')
```

This trade-off is made largely for memory and performance reasons, and also so that the resulting Series continues to be "numeric". One possibility is to use dtype=object arrays instead.

# 17.1.3 NA type promotions

When introducing NAs into an existing Series or DataFrame via reindex or some other means, boolean and integer types will be promoted to a different dtype in order to store the NAs. These are summarized by this table:

Typeclass	Promotion dtype for storing NAs
floating	no change
object	no change
integer	cast to float 64
boolean	cast to object

While this may seem like a heavy trade-off, in practice I have found very few cases where this is an issue in practice. Some explanation for the motivation here in the next section.

# 17.1.4 Why not make NumPy like R?

Many people have suggested that NumPy should simply emulate the NA support present in the more domain-specific statistical programming language R. Part of the reason is the NumPy type hierarchy:

Typeclass	Dtypes		
numpy.floating	float16, float32, float64, float128		
numpy.integer	int8, int16, int32, int64		
numpy.unsignedinteger	uint8, uint16, uint32, uint64		
numpy.object_	object_		
numpy.bool_	bool_		
numpy.character	string_, unicode_		

The R language, by contrast, only has a handful of built-in data types: integer, numeric (floating-point), character, and boolean. NA types are implemented by reserving special bit patterns for each type to be used as the missing value. While doing this with the full NumPy type hierarchy would be possible, it would be a more substantial trade-off (especially for the 8- and 16-bit data types) and implementation undertaking.

An alternate approach is that of using masked arrays. A masked array is an array of data with an associated boolean *mask* denoting whether each value should be considered NA or not. I am personally not in love with this approach as I feel that overall it places a fairly heavy burden on the user and the library implementer. Additionally, it exacts a fairly high performance cost when working with numerical data compared with the simple approach of using NaN. Thus, I have chosen the Pythonic "practicality beats purity" approach and traded integer NA capability for a much simpler approach of using a special value in float and object arrays to denote NA, and promoting integer arrays to floating when NAs must be introduced.

# 17.2 Integer indexing

Label-based indexing with integer axis labels is a thorny topic. It has been discussed heavily on mailing lists and among various members of the scientific Python community. In pandas, our general viewpoint is that labels matter more than integer locations. Therefore, with an integer axis index *only* label-based indexing is possible with the standard tools like .ix. The following code will generate exceptions:

```
s = Series(range(5))
s[-1]
df = DataFrame(np.random.randn(5, 4))
df
df.ix[-2:]
```

This deliberate decision was made to prevent ambiguities and subtle bugs (many users reported finding bugs when the API change was made to stop "falling back" on position-based indexing).

# 17.3 Label-based slicing conventions

## 17.3.1 Non-monotonic indexes require exact matches

# 17.3.2 Endpoints are inclusive

Compared with standard Python sequence slicing in which the slice endpoint is not inclusive, label-based slicing in pandas **is inclusive**. The primary reason for this is that it is often not possible to easily determine the "successor" or next element after a particular label in an index. For example, consider the following Series:

Suppose we wished to slice from c to e, using integers this would be

```
In [422]: s[2:5]
Out [422]:
c     1.331458
d     -0.571329
e     -0.026671
```

However, if you only had c and e, determining the next element in the index can be somewhat complicated. For example, the following does not work:

```
s.ix['c':'e'+1]
```

A very common use case is to limit a time series to start and end at two specific dates. To enable this, we made the design design to make label-based slicing include both endpoints:

```
In [423]: s.ix['c':'e']
Out[423]:
c    1.331458
```

```
d -0.571329
e -0.026671
```

This is most definitely a "practicality beats purity" sort of thing, but it is something to watch out for if you expect label-based slicing to behave exactly in the way that standard Python integer slicing works.

# 17.4 Miscellaneous indexing gotchas

# 17.4.1 Reindex versus ix gotchas

Many users will find themselves using the ix indexing capabilities as a concise means of selecting data from a pandas object:

```
In [424]: df = DataFrame(randn(6, 4), columns=['one', 'two', 'three', 'four'],
                       index=list('abcdef'))
  . . . . . :
In [425]: df
Out[425]:
               two three
                                 four
       one
a -1.114738 -0.058216 -0.486768 1.685148
b 0.112572 -1.495309 0.898435 -0.148217
c -1.596070 0.159653 0.262136 0.036220
d 0.184735 -0.255069 -0.271020 1.288393
  0.294633 -1.165787 0.846974 -0.685597
f 0.609099 -0.303961 0.625555 -0.059268
In [426]: df.ix[['b', 'c', 'e']]
Out[426]:
       one
               two
                      three
b 0.112572 -1.495309 0.898435 -0.148217
c -1.596070 0.159653 0.262136 0.036220
e 0.294633 -1.165787 0.846974 -0.685597
```

This is, of course, completely equivalent in this case to using th reindex method:

Some might conclude that ix and reindex are 100% equivalent based on this. This is indeed true except in the case of integer indexing. For example, the above operation could alternately have been expressed as:

If you pass [1, 2, 4] to reindex you will get another thing entirely:

```
In [429]: df.reindex([1, 2, 4])
Out[429]:
```

```
one two three four
1 NaN NaN NaN NaN
2 NaN NaN NaN NaN
4 NaN NaN NaN NaN
```

So it's important to remember that reindex is **strict label indexing only**. This can lead to some potentially surprising results in pathological cases where an index contains, say, both integers and strings:

Because the index in this case does not contain solely integers, ix falls back on integer indexing. By contrast, reindex only looks for the values passed in the index, thus finding the integers 0 and 1. While it would be possible to insert some logic to check whether a passed sequence is all contained in the index, that logic would exact a very high cost in large data sets.

# 17.5 Timestamp limitations

# 17.5.1 Minimum and maximum timestamps

Since pandas represents timestamps in nanosecond resolution, the timespan that can be represented using a 64-bit integer is limited to approximately 584 years:

```
In [434]: begin = Timestamp(-9223285636854775809L)
In [435]: begin
Out[435]: <Timestamp: 1677-09-22 00:12:43.145224191>
In [436]: end = Timestamp(np.iinfo(np.int64).max)
In [437]: end
Out[437]: <Timestamp: 2262-04-11 23:47:16.854775807>
```

If you need to represent time series data outside the nanosecond timespan, use PeriodIndex:

```
In [438]: span = period_range('1215-01-01', '1381-01-01', freq='D')
In [439]: span
Out[439]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: D
```

```
[01-Jan-1215, ..., 01-Jan-1381] length: 60632
```

# 17.6 Parsing Dates from Text Files

When parsing multiple text file columns into a single date column, the new date column is prepended to the data and then *index col* specification is indexed off of the new set of columns rather than the original ones:

```
In [440]: print open('tmp.csv').read()
KORD, 19990127, 19:00:00, 18:56:00, 0.8100
KORD, 19990127, 20:00:00, 19:56:00, 0.0100
KORD, 19990127, 21:00:00, 20:56:00, -0.5900
KORD, 19990127, 21:00:00, 21:18:00, -0.9900
KORD, 19990127, 22:00:00, 21:56:00, -0.5900
KORD, 19990127, 23:00:00, 22:56:00, -0.5900
In [441]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [442]: df = read_csv('tmp.csv', header=None,
                        parse_dates=date_spec,
   . . . . . :
                        keep_date_col=True,
   . . . . . :
                        index_col=0)
   . . . . . :
# index_col=0 refers to the combined column "nominal" and not the original
# first column of 'KORD' strings
In [443]: df
Out[443]:
                                  actual
                                         X.1
                                                     X.2
                                                                X.3
                                                                           X.4
                                                                                 X.5
nominal
1999-01-27 19:00:00 1999-01-27 18:56:00 KORD 19990127
                                                           19:00:00
                                                                     18:56:00 0.81
1999-01-27 20:00:00 1999-01-27 19:56:00 KORD
                                               19990127
                                                           20:00:00
                                                                      19:56:00 0.01
1999-01-27 21:00:00 1999-01-27 20:56:00 KORD
                                                19990127
                                                           21:00:00
                                                                      20:56:00 -0.59
1999-01-27 21:00:00 1999-01-27 21:18:00 KORD
                                               19990127
                                                           21:00:00
                                                                      21:18:00 -0.99
1999-01-27 22:00:00 1999-01-27 21:56:00 KORD 19990127
                                                           22:00:00
                                                                      21:56:00 -0.59
1999-01-27 23:00:00 1999-01-27 22:56:00 KORD 19990127
                                                           23:00:00
                                                                     22:56:00 -0.59
```

**CHAPTER** 

**EIGHTEEN** 

# RPY2 / R INTERFACE

**Note:** This is all highly experimental. I would like to get more people involved with building a nice RPy2 interface for pandas

If your computer has R and rpy2 (> 2.2) installed (which will be left to the reader), you will be able to leverage the below functionality. On Windows, doing this is quite an ordeal at the moment, but users on Unix-like systems should find it quite easy. rpy2 evolves in time and the current interface is designed for the 2.2.x series, and we recommend to use over other series unless you are prepared to fix parts of the code. Released packages are available in PyPi, but should the latest code in the 2.2.x series be wanted it can be obtained with:

```
# if installing for the first time
hg clone http://bitbucket.org/lgautier/rpy2

cd rpy2
hg pull
hg update version_2.2.x
sudo python setup.py install
```

**Note:** To use R packages with this interface, you will need to install them inside R yourself. At the moment it cannot install them for you.

Once you have done installed R and rpy2, you should be able to import pandas.rpy.common without a hitch.

# 18.1 Transferring R data sets into Python

The **load\_data** function retrieves an R data set and converts it to the appropriate pandas object (most likely a DataFrame):

```
In [982]: import pandas.rpy.common as com
In [983]: infert = com.load_data('infert')
In [984]: infert.head()
Out[984]:
  education
             age parity
                           induced
                                    case
                                           spontaneous
                                                        stratum
1
     0-5yrs
              26
                        6
                                 1
                                        1
                                                     2
                                                               1
                                                                                3
                                 1
                                        1
                                                     0
                                                               2
                                                                                1
2.
     0-5yrs
              42
                        1
                        6
                                 2
                                                     0
                                                               3
     0-5yrs
              39
                                        1
                                                                                4
```

```
4 0-5yrs 34 4 2 1 0 4 2
5 6-11yrs 35 3 1 1 5 32
```

# 18.2 Converting DataFrames into R objects

New in version 0.8. Starting from pandas 0.8, there is **experimental** support to convert DataFrames into the equivalent R object (that is, **data.frame**):

The DataFrame's index is stored as the rownames attribute of the data.frame instance.

You can also use **convert\_to\_r\_matrix** to obtain a Matrix instance, but bear in mind that it will only work with homogeneously-typed DataFrames (as R matrices bear no information on the data type):

```
In [990]: r_matrix = com.convert_to_r_matrix(df)
In [991]: print type(r_matrix)
<class 'rpy2.robjects.vectors.Matrix'>
In [992]: print r_matrix
         A B C
one    1 4 7
two    2 5 8
three    3 6 9
```

# 18.3 Calling R functions with pandas objects

# 18.4 High-level interface to R estimators

# RELATED PYTHON LIBRARIES

# 19.1 la (larry)

Keith Goodman's excellent labeled array package is very similar to pandas in many regards, though with some key differences. The main philosophical design difference is to be a wrapper around a single NumPy ndarray object while adding axis labeling and label-based operations and indexing. Because of this, creating a size-mutable object with heterogeneous columns (e.g. DataFrame) is not possible with the la package.

- Provide a single n-dimensional object with labeled axes with functionally analogous data alignment semantics to pandas objects
- Advanced / label-based indexing similar to that provided in pandas but setting is not supported
- Stays much closer to NumPy arrays than pandas—larry objects must be homogeneously typed
- GroupBy support is relatively limited, but a few functions are available: group\_mean, group\_median, and group\_ranking
- It has a collection of analytical functions suited to quantitative portfolio construction for financial applications
- It has a collection of moving window statistics implemented in Bottleneck

### 19.2 scikits.statsmodels

The main statistics and econometrics library for Python. pandas has become a dependency of this library.

### 19.3 scikits.timeseries

scikits.timeseries provides a data structure for fixed frequency time series data based on the numpy.MaskedArray class. For time series data, it provides some of the same functionality to the pandas Series class. It has many more functions for time series-specific manipulation. Also, it has support for many more frequencies, though less customizable by the user (so 5-minutely data is easier to do with pandas for example).

We are aiming to merge these libraries together in the near future.

pandas: powerful Python data analysis toolkit, Release 0.8.1		

# COMPARISON WITH R / R LIBRARIES

Since pandas aims to provide a lot of the data manipulation and analysis functionality that people use R for, this page was started to provide a more detailed look at the R language and it's many 3rd party libraries as they relate to pandas. In offering comparisons with R and CRAN libraries, we care about the following things:

- Functionality / flexibility: what can / cannot be done with each tool
- Performance: how fast are operations. Hard numbers / benchmarks are preferable
- Ease-of-use: is one tool easier or harder to use (you may have to be the judge of this given side-by-side code comparisons)

As I do not have an encyclopedic knowledge of R packages, feel free to suggest additional CRAN packages to add to this list. This is also here to offer a big of a translation guide for users of these R packages.

- 20.1 data.frame
- 20.2 zoo
- 20.3 xts
- 20.4 plyr
- 20.5 reshape / reshape2



**CHAPTER** 

# **TWENTYONE**

# **API REFERENCE**

## 21.1 General functions

# 21.1.1 Data manipulations

pivot\_table(data[, values, rows, cols, ...]) Create a spreadsheet-style pivot table as a DataFrame. The levels in the

### pandas.tools.pivot.pivot table

pandas.tools.pivot.pivot\_table (data, values=None, rows=None, cols=None, aggfunc='mean',

fill\_value=None, margins=False)
Create a spreadsheet-style pivot table as a DataFrame. The levels in the pivot table will be stored in MultiIndex objects (hierarchical indexes) on the index and columns of the result DataFrame

Parameters data: DataFrame

values: column to aggregate, optional

rows: list of column names or arrays to group on

Keys to group on the x-axis of the pivot table

cols: list of column names or arrays to group on

Keys to group on the y-axis of the pivot table

aggfunc: function, default numpy.mean, or list of functions

If list of functions passed, the resulting pivot table will have hierarchical columns whose top level are the function names (inferred from the function objects themselves)

**fill value**: scalar, default None

Value to replace missing values with

margins: boolean, default False

Add all row / columns (e.g. for subtotal / grand totals)

**Returns** table: DataFrame

#### **Examples**

```
>>> df
  A B
          С
0 foo one small 1
1 foo one large 2
2 foo one large 2
3 foo two small 3
  foo two small 3
5 bar one large 4
  bar one small
7
  bar two small
8 bar two large
>>> table = pivot_table(df, values='D', rows=['A', 'B'],
                      cols=['C'], aggfunc=np.sum)
>>> table
         small large
foo one 1
               4
              NaN
    two 6
bar one
        5
               4
    two
        6
```

merge(left, right[, how, on, left\_on, ...]) Merge DataFrame objects by performing a database-style join operation by concat(objs[, axis, join, join\_axes, ...]) Concatenate pandas objects along a particular axis with optional set logic along the other a

#### pandas.tools.merge.merge

```
pandas.tools.merge.merge(left, right, how='inner', on=None, left_on=None, right_on=None, left_index=False, right_index=False, sort=True, suffixes=('_x', '_y'), copy=True)
```

Merge DataFrame objects by performing a database-style join operation by columns or indexes.

If joining columns on columns, the DataFrame indexes will be ignored. Otherwise if joining indexes on indexes or indexes on a column or columns, the index will be passed on.

### Parameters left: DataFrame

```
right: DataFrame
```

how: { 'left', 'right', 'outer', 'inner'}, default 'inner'

- left: use only keys from left frame (SQL: left outer join)
- right: use only keys from right frame (SQL: right outer join)
- outer: use union of keys from both frames (SQL: full outer join)
- inner: use intersection of keys from both frames (SQL: inner join)

on: label or list

Field names to join on. Must be found in both DataFrames.

**left on**: label or list, or array-like

Field names to join on in left DataFrame. Can be a vector or list of vectors of the length of the DataFrame to use a particular vector as the join key instead of columns

**right\_on**: label or list, or array-like

Field names to join on in right DataFrame or vector/list of vectors per left\_on docs

left index: boolean, default True

Use the index from the left DataFrame as the join key(s). If it is a MultiIndex, the number of keys in the other DataFrame (either the index or a number of columns) must match the number of levels

right\_index : boolean, default True

Use the index from the right DataFrame as the join key. Same caveats as left\_index

sort : boolean, default True

Sort the join keys lexicographically in the result DataFrame

**suffixes**: 2-length sequence (tuple, list, ...)

Suffix to apply to overlapping column names in the left and right side, respectively

copy: boolean, default True

If False, do not copy data unnecessarily

**Returns** merged: DataFrame

### **Examples**

```
>>> B
  lkey value
                 rkey value
  foo 1
                 foo 5
1
  bar 2
              1 bar 6
  baz 3
              2 qux 7
              3 bar 8
>>> merge(A, B, left_on='lkey', right_on='rkey', how='outer')
  lkey value_x rkey value_y
0 bar
       2
             bar
1 bar 2
            bar
                  8
2 baz 3
            NaN NaN
3 foo 1
             foo 5
     4
                  5
4 foo
             foo
 NaN NaN
                  7
5
             qux
```

#### pandas.tools.merge.concat

Concatenate pandas objects along a particular axis with optional set logic along the other axes. Can also add a layer of hierarchical indexing on the concatenation axis, which may be useful if the labels are the same (or overlapping) on the passed axis number

**Parameters objs**: list or dict of Series, DataFrame, or Panel objects

If a dict is passed, the sorted keys will be used as the *keys* argument, unless it is passed, in which case the values will be selected (see below). Any None objects will be dropped silently unless they are all None in which case an Exception will be raised

**axis**:  $\{0, 1, ...\}$ , default 0

The axis to concatenate along

**join**: {'inner', 'outer'}, default 'outer'

How to handle indexes on other axis(es)

**join\_axes**: list of Index objects

Specific indexes to use for the other n - 1 axes instead of performing inner/outer set logic

verify\_integrity: boolean, default False

Check whether the new concatenated axis contains duplicates. This can be very expensive relative to the actual data concatenation

keys: sequence, default None

If multiple levels passed, should contain tuples. Construct hierarchical index using the passed keys as the outermost level

levels: list of sequences, default None

Specific levels (unique values) to use for constructing a MultiIndex. Otherwise they will be inferred from the keys

names: list, default None

Names for the levels in the resulting hierarchical index

ignore\_index : boolean, default False

If True, do not use the index values on the concatenation axis. The resulting axis will be labeled 0, ..., n - 1. This is useful if you are concatenating objects where the concatenation axis does not have meaningful indexing information.

Returns concatenated: type of objects

### Notes

The keys, levels, and names arguments are all optional

# 21.1.2 Pickling

load(path)	Load pickled pandas object (or any other pickled object) from the specified
save(obj, path)	Pickle (serialize) object to input file path

### pandas.core.common.load

pandas.core.common.load(path)

Load pickled pandas object (or any other pickled object) from the specified file path

Parameters path: string

File path

**Returns** unpickled: type of object stored in file

#### pandas.core.common.save

```
pandas.core.common.save(obj, path)
Pickle (serialize) object to input file path

Parameters obj: any object

path: string

File path
```

### 21.1.3 File IO

read_table(filepath_or_buffer[, sep,])	Read general delimited file into DataFrame
read_csv(filepath_or_buffer[, sep, dialect,])	Read CSV (comma-separated) file into DataFrame
<pre>ExcelFile.parse(sheetname[, header,])</pre>	Read Excel table into DataFrame

### pandas.io.parsers.read table

```
pandas.io.parsers.read_table (filepath_or_buffer, sep='\t', dialect=None, header=0, in-
dex_col=None, names=None, skiprows=None, na_values=None,
thousands=None, comment=None, parse_dates=False,
keep_date_col=False, dayfirst=False, date_parser=None,
nrows=None, iterator=False, chunksize=None, skip_footer=0, con-
verters=None, verbose=False, delimiter=None, encoding=None,
squeeze=False)
```

Read general delimited file into DataFrame

Also supports optionally iterating or breaking of the file into chunks.

**Parameters** filepath\_or\_buffer: string or file handle / StringIO. The string could be

a URL. Valid URL schemes include http, ftp, and file. For file URLs, a host is expected. For instance, a local file could be file://localhost/path/to/table.csv

**sep**: string, default t (tab-stop)

Delimiter to use. Regular expressions are accepted.

dialect: string or csv.Dialect instance, default None

If None defaults to Excel dialect. Ignored if sep longer than 1 char See csv.Dialect documentation for more details

header: int, default 0

Row to use for the column labels of the parsed DataFrame

skiprows: list-like or integer

Row numbers to skip (0-indexed) or number of rows to skip (int)

index\_col: int or sequence, default None

Column to use as the row labels of the DataFrame. If a sequence is given, a MultiIndex is used.

names: array-like

List of column names

na values: list-like or dict, default None

Additional strings to recognize as NA/NaN. If dict passed, specific per-column NA values

parse\_dates: boolean, list of ints or names, list of lists, or dict

True -> try parsing all columns [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column [[1, 3]] -> combine columns 1 and 3 and parse as a single date column {'foo' : [1, 3]} -> parse columns 1, 3 as date and call result 'foo'

**keep\_date\_col**: boolean, default False

If True and parse\_dates specifies combining multiple columns then keep the original columns.

date\_parser: function

Function to use for converting dates to strings. Defaults to dateutil.parser

dayfirst: boolean, default False

DD/MM format dates, international and European format

thousands: str, default None

Thousands separator

comment: str, default None

Indicates remainder of line should not be parsed Does not support line commenting (will return empty line)

nrows: int, default None

Number of rows of file to read. Useful for reading pieces of large files

iterator: boolean, default False

Return TextParser object

chunksize: int, default None

Return TextParser object for iteration

**skip\_footer**: int, default 0

Number of line at bottom of file to skip

converters : dict. optional

Dict of functions for converting values in certain columns. Keys can either be integers or column labels

verbose: boolean, default False

Indicate number of NA values placed in non-numeric columns

delimiter: string, default None

Alternative argument name for sep. Regular expressions are accepted.

encoding: string, default None

Encoding to use for UTF when reading/writing (ex. 'utf-8')

squeeze: boolean, default False

If the parsed data only contains one column then return a Series

#### **Returns** result: DataFrame or TextParser

### pandas.io.parsers.read\_csv

```
pandas.io.parsers.read_csv (filepath_or_buffer, sep=', ', dialect=None, header=0, in-
dex_col=None, names=None, skiprows=None, na_values=None,
thousands=None, comment=None, parse_dates=False,
keep_date_col=False, dayfirst=False, date_parser=None,
nrows=None, iterator=False, chunksize=None, skip_footer=0,
converters=None, verbose=False, delimiter=None, encoding=None,
saueeze=False)
```

Read CSV (comma-separated) file into DataFrame

Also supports optionally iterating or breaking of the file into chunks.

Parameters filepath\_or\_buffer: string or file handle / StringIO. The string could be

a URL. Valid URL schemes include http, ftp, and file. For file URLs, a host is expected. For instance, a local file could be file://localhost/path/to/table.csv

sep: string, default ','

Delimiter to use. If sep is None, will try to automatically determine this. Regular expressions are accepted.

dialect: string or csv.Dialect instance, default None

If None defaults to Excel dialect. Ignored if sep longer than 1 char See csv.Dialect documentation for more details

**header**: int, default 0

Row to use for the column labels of the parsed DataFrame

**skiprows**: list-like or integer

Row numbers to skip (0-indexed) or number of rows to skip (int)

index\_col: int or sequence, default None

Column to use as the row labels of the DataFrame. If a sequence is given, a MultiIndex is used.

names: array-like

List of column names

na values: list-like or dict, default None

Additional strings to recognize as NA/NaN. If dict passed, specific per-column NA values

parse\_dates: boolean, list of ints or names, list of lists, or dict

True -> try parsing all columns [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column [[1, 3]] -> combine columns 1 and 3 and parse as a single date column {'foo' : [1, 3]} -> parse columns 1, 3 as date and call result 'foo'

**keep\_date\_col**: boolean, default False

If True and parse\_dates specifies combining multiple columns then keep the original columns.

date\_parser: function

Function to use for converting dates to strings. Defaults to dateutil.parser

dayfirst: boolean, default False

DD/MM format dates, international and European format

thousands: str, default None

Thousands separator

comment: str, default None

Indicates remainder of line should not be parsed Does not support line commenting (will return empty line)

nrows: int, default None

Number of rows of file to read. Useful for reading pieces of large files

iterator: boolean, default False

Return TextParser object

chunksize: int, default None

Return TextParser object for iteration

**skip\_footer**: int, default 0

Number of line at bottom of file to skip

**converters** : dict. optional

Dict of functions for converting values in certain columns. Keys can either be integers or column labels

verbose: boolean, default False

Indicate number of NA values placed in non-numeric columns

delimiter: string, default None

Alternative argument name for sep. Regular expressions are accepted.

encoding: string, default None

Encoding to use for UTF when reading/writing (ex. 'utf-8')

squeeze: boolean, default False

If the parsed data only contains one column then return a Series

**Returns** result: DataFrame or TextParser

#### pandas.io.parsers.ExcelFile.parse

ExcelFile.parse(sheetname, header=0, skiprows=None, index\_col=None, parse\_cols=None, parse\_dates=False, date\_parser=None, na\_values=None, thousands=None, chunk-size=None)

Read Excel table into DataFrame

**Parameters sheetname**: string

Name of Excel sheet

header: int, default 0

Row to use for the column labels of the parsed DataFrame

skiprows: list-like

Row numbers to skip (0-indexed)

index\_col: int, default None

Column to use as the row labels of the DataFrame. Pass None if there is no such column

parse\_cols: int or list, default None

If None then parse all columns, If int then indicates last column to be parsed If list of ints then indicates list of column numbers to be parsed

na\_values: list-like, default None

List of additional strings to recognize as NA/NaN

**Returns** parsed: DataFrame

# 21.1.4 HDFStore: PyTables (HDF5)

HDFStore.put(key, value[, table, append,])	Store object in HDFStore
HDFStore.get(key)	Retrieve pandas object stored in file

### pandas.io.pytables.HDFStore.put

HDFStore.**put** (*key*, *value*, *table=False*, *append=False*, *compression=None*)
Store object in HDFStore

Parameters key: object

value: {Series, DataFrame, Panel}

table: boolean, default False

Write as a PyTables Table structure which may perform worse but allow more flexible operations like searching / selecting subsets of the data

append: boolean, default False

For table data structures, append the input data to the existing table

**compression**: {None, 'blosc', 'lzo', 'zlib'}, default None

Use a compression algorithm to compress the data If None, the compression settings specified in the ctor will be used.

## pandas.io.pytables.HDFStore.get

HDFStore.get (key)

Retrieve pandas object stored in file

Parameters key: object

**Returns** obj : type of object stored in file

# 21.1.5 Standard moving window functions

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<pre>rolling_count(arg, window[, freq, time_rule])</pre>	Rolling count of number of non-NaN observations inside provided window.
rolling_sum(arg, window[, min_periods,])	Moving sum
<pre>rolling_mean(arg, window[, min_periods,])</pre>	Moving mean
<pre>rolling_median(arg, window[, min_periods,])</pre>	O(N log(window)) implementation using skip list
<pre>rolling_var(arg, window[, min_periods,])</pre>	Unbiased moving variance
<pre>rolling_std(arg, window[, min_periods,])</pre>	Unbiased moving standard deviation
<pre>rolling_corr(arg1, arg2, window[,])</pre>	Moving sample correlation
rolling_cov(arg1, arg2, window[,])	Unbiased moving covariance
<pre>rolling_skew(arg, window[, min_periods,])</pre>	Unbiased moving skewness
<pre>rolling_kurt(arg, window[, min_periods,])</pre>	Unbiased moving kurtosis
rolling_apply(arg, window, func[,])	Generic moving function application
rolling_quantile(arg, window, quantile[,])	Moving quantile

### pandas.stats.moments.rolling\_count

pandas.stats.moments.rolling\_count (arg, window, freq=None, time\_rule=None)
Rolling count of number of non-NaN observations inside provided window.

Parameters arg: DataFrame or numpy ndarray-like

window: Number of observations used for calculating statistic

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** rolling\_count : type of caller

#### pandas.stats.moments.rolling sum

```
pandas.stats.moments.rolling_sum(arg, window, min\_periods=None, freq=None, time\_rule=None, **kwargs)

Moving sum
```

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling\_mean

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

**freq**: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling median

```
pandas.stats.moments.rolling_median(arg,
                                                    window,
                                                               min periods=None,
                                                                                   freq=None,
                                             time rule=None, **kwargs)
     O(N log(window)) implementation using skip list
```

Moving median

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

# pandas.stats.moments.rolling var

```
freq=None,
pandas.stats.moments.rolling_var(arg,
                                               window,
                                                           min_periods=None,
                                       time_rule=None, **kwargs)
```

Unbiased moving variance

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling\_std

```
pandas.stats.moments.rolling_std(arg,
                                               window,
                                                           min_periods=None,
                                                                               freq=None,
                                       time_rule=None, **kwargs)
```

Unbiased moving standard deviation

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

21.1. General functions

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling\_corr

```
pandas.stats.moments.rolling_corr (arg1, arg2, window, min_periods=None, time_rule=None)
Moving sample correlation
```

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

### pandas.stats.moments.rolling\_cov

```
pandas.stats.moments.rolling_cov (arg1, arg2, window, min_periods=None, time_rule=None) Unbiased moving covariance
```

**Parameters arg1**: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

### pandas.stats.moments.rolling skew

Unbiased moving skewness

**Parameters arg**: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling\_kurt

Unbiased moving kurtosis

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

#### pandas.stats.moments.rolling apply

Generic moving function application

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

func: function

Must produce a single value from an ndarray input

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

### pandas.stats.moments.rolling\_quantile

```
pandas.stats.moments.rolling_quantile(arg, window, quantile, min_periods=None, freq=None, time_rule=None)

Moving quantile
```

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Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

**quantile**:  $0 \le \text{quantile} \le 1$ 

min\_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

**Returns** y: type of input argument

# 21.1.6 Exponentially-weighted moving window functions

ewma(arg[, com, span, min_periods, freq,])	Exponentially-weighted moving average
ewmstd(arg[, com, span, min_periods, bias,])	Exponentially-weighted moving std
ewmvar(arg[, com, span, min_periods, bias,])	Exponentially-weighted moving variance
ewmcorr(arg1, arg2[, com, span,])	Exponentially-weighted moving correlation
ewmcov(arg1, arg2[, com, span, min_periods,])	Exponentially-weighted moving covariance

### pandas.stats.moments.ewma

Exponentially-weighted moving average

Parameters arg: Series, DataFrame

com: float. optional

Center of mass: alpha = com / (1 + com),

span: float, optional

Specify decay in terms of span, alpha = 2 / (span + 1)

min\_periods: int, default 0

Number of observations in sample to require (only affects beginning)

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

adjust: boolean, default True

Divide by decaying adjustment factor in beginning periods to account for imbalance in relative weightings (viewing EWMA as a moving average)

**Returns** y: type of input argument

#### **Notes**

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as  $\alpha=1-2/(s+1)=c/(1+c)$ 

where c is the center of mass. Given a span, the associated center of mass is c=(s-1)/2 So a "20-day EWMA" would have center 9.5.

### pandas.stats.moments.ewmstd

```
pandas.stats.moments.ewmstd(arg,
                                              com=None,
                                                             span=None,
                                                                            min periods=0,
                                                                                              bias=False,
                                        time_rule=None)
     Exponentially-weighted moving std
           Parameters arg: Series, DataFrame
               com: float. optional
                   Center of mass: alpha = com / (1 + com),
               span: float, optional
                   Specify decay in terms of span, alpha = 2 / (span + 1)
               min_periods: int, default 0
                   Number of observations in sample to require (only affects beginning)
               freq: None or string alias / date offset object, default=None
                   Frequency to conform to before computing statistic
               adjust: boolean, default True
                   Divide by decaying adjustment factor in beginning periods to account for imbalance in
                   relative weightings (viewing EWMA as a moving average)
               bias: boolean, default False
                   Use a standard estimation bias correction
```

#### **Notes**

Either center of mass or span must be specified

**Returns** y: type of input argument

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as  $\alpha = 1 - 2/(s+1) = c/(1+c)$ 

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

#### pandas.stats.moments.ewmvar

```
pandas.stats.moments.ewmvar(arg, com=None, span=None, min_periods=0, bias=False, freq=None, time_rule=None)

Exponentially-weighted moving variance

Parameters arg: Series, DataFrame

com: float. optional

Center of mass: alpha = com / (1 + com),

span: float, optional
```

```
Specify decay in terms of span, alpha = 2 / (\text{span} + 1)
               min_periods : int, default 0
                   Number of observations in sample to require (only affects beginning)
               freq: None or string alias / date offset object, default=None
                   Frequency to conform to before computing statistic
               adjust: boolean, default True
                   Divide by decaying adjustment factor in beginning periods to account for imbalance in
                   relative weightings (viewing EWMA as a moving average)
               bias: boolean, default False
                   Use a standard estimation bias correction
           Returns y: type of input argument
     Either center of mass or span must be specified
     EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is
     related to the span as \alpha = 1 - 2/(s+1) = c/(1+c)
     where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2
     So a "20-day EWMA" would have center 9.5.
pandas.stats.moments.ewmcorr
pandas.stats.moments.ewmcorr(arg1, arg2, com=None, span=None, min_periods=0, freq=None,
                                         time_rule=None)
     Exponentially-weighted moving correlation
           Parameters arg1: Series, DataFrame, or ndarray
               arg2: Series, DataFrame, or ndarray
               com: float. optional
                   Center of mass: alpha = com / (1 + com),
               span: float, optional
                   Specify decay in terms of span, alpha = 2 / (span + 1)
               min periods: int, default 0
                   Number of observations in sample to require (only affects beginning)
               freq: None or string alias / date offset object, default=None
                   Frequency to conform to before computing statistic
```

Divide by decaying adjustment factor in beginning periods to account for imbalance in

relative weightings (viewing EWMA as a moving average)

**Returns** y: type of input argument

adjust: boolean, default True

**Notes** 

#### **Notes**

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as  $\alpha = 1 - 2/(s+1) = c/(1+c)$ 

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

# pandas.stats.moments.ewmcov

```
pandas.stats.moments.ewmcov(arg1, arg2, com=None, span=None, min_periods=0, bias=False, freq=None, time_rule=None)
```

Exponentially-weighted moving covariance

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

com: float. optional

Center of mass: alpha = com / (1 + com),

span: float, optional

Specify decay in terms of span, alpha = 2 / (span + 1)

min\_periods: int, default 0

Number of observations in sample to require (only affects beginning)

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

adjust: boolean, default True

Divide by decaying adjustment factor in beginning periods to account for imbalance in relative weightings (viewing EWMA as a moving average)

**Returns** y: type of input argument

#### **Notes**

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as  $\alpha = 1 - 2/(s+1) = c/(1+c)$ 

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

# 21.2 Series

# 21.2.1 Attributes and underlying data

Axes

### • index: axis labels

Series.values	Return Series as ndarray	
Series.dtype	Data-type of the array's elements.	
Series.isnull(obj)	Replacement for numpy.isnan / -numpy.isfinite which is suitable for use on object arrays.	
Series.notnull(obj)	Replacement for numpy.isfinite / -numpy.isnan which is suitable for use on object arrays.	

# pandas.Series.values

Series.values

Return Series as ndarray

**Returns** arr: numpy.ndarray

# pandas.Series.dtype

Series.dtype

Data-type of the array's elements.

**Parameters None:** 

**Returns d** : numpy dtype object

See Also:

numpy.dtype

# **Examples**

# pandas.Series.isnull

```
Series.isnull(obj)
```

Replacement for numpy.isnan / -numpy.isfinite which is suitable for use on object arrays.

Parameters arr: ndarray or object value:

Returns boolean ndarray or boolean:

### pandas.Series.notnull

```
Series.notnull(obj)
```

Replacement for numpy.isfinite / -numpy.isnan which is suitable for use on object arrays.

Parameters arr: ndarray or object value:

Returns boolean ndarray or boolean:

# 21.2.2 Conversion / Constructors

Seriesinit([data, index, dtype, name, copy])	One-dimensional ndarray with axis labels (including time series).
Series.astype(dtype)	See numpy.ndarray.astype
Series.copy([order])	Return new Series with copy of underlying values

# pandas.Series.\_\_init\_\_

Series.\_\_init\_\_ (data=None, index=None, dtype=None, name=None, copy=False)

One-dimensional ndarray with axis labels (including time series). Labels need not be unique but must be any hashable type. The object supports both integer- and label-based indexing and provides a host of methods for performing operations involving the index. Statistical methods from ndarray have been overridden to automatically exclude missing data (currently represented as NaN)

Operations between Series (+, -, /, , \*) align values based on their associated index values—they need not be the same length. The result index will be the sorted union of the two indexes.

Parameters data: array-like, dict, or scalar value

Contains data stored in Series

index: array-like or Index (1d)

Values must be unique and hashable, same length as data. Index object (or other iterable of same length as data) Will default to np.arange(len(data)) if not provided. If both a dict and index sequence are used, the index will override the keys found in the dict.

dtype: numpy.dtype or None

If None, dtype will be inferred copy: boolean, default False Copy input data

copy: boolean, default False

### pandas.Series.astype

Series.astype (*dtype*)
See numpy.ndarray.astype

### pandas.Series.copy

Series.copy (order='C')

Return new Series with copy of underlying values

**Returns** cp : Series

# 21.2.3 Indexing, iteration

Series.get(label[, default])	Returns value occupying requested label, default to specified missing value if not present.
Series.ix	
Seriesiter()	
Series.iteritems([index])	Lazily iterate over (index, value) tuples

### pandas.Series.get

Series.get (label, default=None)

Returns value occupying requested label, default to specified missing value if not present. Analogous to dict.get

Parameters label: object

Label value looking for

default: object, optional

Value to return if label not in index

Returns y: scalar

# pandas.Series.ix

Series.ix

pandas.Series. iter

Series.\_\_iter\_\_()

## pandas.Series.iteritems

Series.iteritems (index=True)

Lazily iterate over (index, value) tuples

# 21.2.4 Binary operator functions

Series.add(other[, level, fill_value])	Binary operator add with support to substitute a fill_value for missing data
Series.div(other[, level, fill_value])	Binary operator divide with support to substitute a fill_value for missing data
Series.mul(other[, level, fill_value])	Binary operator multiply with support to substitute a fill_value for missing data
Series.sub(other[, level, fill_value])	Binary operator subtract with support to substitute a fill_value for missing data
Series.combine(other, func[, fill_value])	Perform elementwise binary operation on two Series using given function
Series.combine_first(other)	Combine Series values, choosing the calling Series's values

# pandas.Series.add

Series.add(other, level=None, fill\_value=None)

Binary operator add with support to substitute a fill\_value for missing data in one of the inputs

#### Parameters other: Series or scalar value :

fill\_value : None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

# pandas.Series.div

Series.div (other, level=None, fill\_value=None)

Binary operator divide with support to substitute a fill\_value for missing data in one of the inputs

### Parameters other: Series or scalar value :

fill\_value: None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

### pandas.Series.mul

Series.mul(other, level=None, fill\_value=None)

Binary operator multiply with support to substitute a fill\_value for missing data in one of the inputs

#### Parameters other: Series or scalar value :

fill\_value : None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

### pandas.Series.sub

Series.sub (other, level=None, fill\_value=None)

Binary operator subtract with support to substitute a fill\_value for missing data in one of the inputs

#### Parameters other: Series or scalar value :

fill\_value : None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

# pandas.Series.combine

```
Series.combine(other, func, fill_value=nan)
```

Perform elementwise binary operation on two Series using given function with optional fill value when an index is missing from one Series or the other

Parameters other: Series or scalar value

func: function

fill\_value : scalar value
Returns result : Series

# pandas.Series.combine\_first

```
Series.combine_first(other)
```

Combine Series values, choosing the calling Series's values first. Result index will be the union of the two indexes

Parameters other: Series

Returns y: Series

# 21.2.5 Function application, GroupBy

Series.apply(func[, convert_dtype])	Invoke function on values of Series. Can be ufunc or Python function
Series.map(arg)	Map values of Series using input correspondence (which can be
Series.groupby([by, axis, level, as_index,])	Group series using mapper (dict or key function, apply given function

# pandas.Series.apply

Series.apply (func, convert\_dtype=True)

Invoke function on values of Series. Can be ufunc or Python function expecting only single values

Parameters func: function

convert\_dtype: boolean, default True

Try to find better dtype for elementwise function results. If False, leave as dtype=object

Returns y: Series

See Also:

Series.map For element-wise operations

### pandas.Series.map

Series.map(arg)

Map values of Series using input correspondence (which can be a dict, Series, or function)

Parameters arg: function, dict, or Series

**Returns** y : Series

same index as caller

# **Examples**

```
>>> x
one 1
two 2
three 3
>>> y
1 foo
2 bar
3 baz
>>> x.map(y)
one foo
two bar
three baz
```

# pandas.Series.groupby

Series.groupby (by=None, axis=0, level=None, as\_index=True, sort=True, group\_keys=True)

Group series using mapper (dict or key function, apply given function to group, return result as series) or by a series of columns

**Parameters** by: mapping function / list of functions, dict, Series, or tuple /

list of column names. Called on each element of the object index to determine the groups. If a dict or Series is passed, the Series or dict VALUES will be used to determine the groups

axis: int, default 0

level: int, level name, or sequence of such, default None

If the axis is a MultiIndex (hierarchical), group by a particular level or levels

as index: boolean, default True

For aggregated output, return object with group labels as the index. Only relevant for DataFrame input. as\_index=False is effectively "SQL-style" grouped output

sort: boolean, default True

Sort group keys. Get better performance by turning this off

group\_keys : boolean, default True

When calling apply, add group keys to index to identify pieces

# Returns GroupBy object:

# **Examples**

```
# DataFrame result >>> data.groupby(func, axis=0).mean()
# DataFrame result >>> data.groupby(['col1', 'col2'])['col3'].mean()
# DataFrame with hierarchical index >>> data.groupby(['col1', 'col2']).mean()
```

# 21.2.6 Computations / Descriptive Stats

Series.autocorr()	Lag-1 autocorrelation
Series.clip([lower, upper, out])	Trim values at input threshold(s)
Series.clip_lower(threshold)	Return copy of series with values below given value truncated
Series.clip_upper(threshold)	Return copy of series with values above given value truncated
Series.corr(other[, method])	Compute correlation two Series, excluding missing values
Series.count([level])	Return number of non-NA/null observations in the Series
Series.cumprod([axis, dtype, out, skipna])	Cumulative product of values.
Series.cumsum([axis, dtype, out, skipna])	Cumulative sum of values.
Series.describe([percentile_width])	Generate various summary statistics of Series, excluding NaN
Series.diff([periods])	1st discrete difference of object
Series.max([axis, out, skipna, level])	Return maximum of values
Series.mean([axis, dtype, out, skipna, level])	Return mean of values
Series.median([axis, dtype, out, skipna, level])	Return median of values
Series.min([axis, out, skipna, level])	Return minimum of values
Series.prod([axis, dtype, out, skipna, level])	Return product of values
Series.quantile([q])	Return value at the given quantile, a la scoreatpercentile in
Series.skew([skipna, level])	Return unbiased skewness of values
Series.std([axis, dtype, out, ddof, skipna,])	Return standard deviation of values
Series.sum([axis, dtype, out, skipna, level])	Return sum of values
Series.var([axis, dtype, out, ddof, skipna,])	Return variance of values
Series.value_counts()	Returns Series containing counts of unique values. The resulting Series

# pandas.Series.autocorr

Series.autocorr()
Lag-1 autocorrelation

Returns autocorr: float

# pandas.Series.clip

Series.clip(lower=None, upper=None, out=None)
Trim values at input threshold(s)

Parameters lower: float, default None

upper: float, default None

Returns clipped: Series

# pandas.Series.clip\_lower

Series.clip\_lower(threshold)

Return copy of series with values below given value truncated

Returns clipped: Series

See Also:

clip

# pandas.Series.clip\_upper

```
Series.clip_upper(threshold)
```

Return copy of series with values above given value truncated

Returns clipped: Series

See Also:

clip

# pandas.Series.corr

```
Series.corr(other, method='pearson')
```

Compute correlation two Series, excluding missing values

Parameters other: Series

method: {'pearson', 'kendall', 'spearman'}

pearson: standard correlation coefficient kendall: Kendall Tau correlation coefficient

spearman: Spearman rank correlation

Returns correlation: float

# pandas.Series.count

Series.count(level=None)

Return number of non-NA/null observations in the Series

Parameters level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** nobs: int or Series (if level specified)

### pandas.Series.cumprod

Series.cumprod(axis=0, dtype=None, out=None, skipna=True)

Cumulative product of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

**Returns cumprod**: Series

# pandas.Series.cumsum

Series.cumsum(axis=0, dtype=None, out=None, skipna=True)

Cumulative sum of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns cumsum: Series

# pandas.Series.describe

Series.describe(percentile\_width=50)

Generate various summary statistics of Series, excluding NaN values. These include: count, mean, std, min, max, and lower%/50%/upper% percentiles

Parameters percentile\_width: float, optional

width of the desired uncertainty interval, default is 50, which corresponds to lower=25, upper=75

Returns desc: Series

# pandas.Series.diff

Series.diff(periods=1)

1st discrete difference of object

Parameters periods: int, default 1

Periods to shift for forming difference

Returns diffed: Series

# pandas.Series.max

Series.max (axis=None, out=None, skipna=True, level=None)

Return maximum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** max: float (or Series if level specified)

#### pandas.Series.mean

Series.mean (axis=0, dtype=None, out=None, skipna=True, level=None)

Return mean of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Extra parameters are to preserve ndarrayinterface. :

**Returns** mean: float (or Series if level specified)

# pandas.Series.median

Series.median(axis=0, dtype=None, out=None, skipna=True, level=None)

Return median of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** median: float (or Series if level specified)

# pandas.Series.min

Series.min (axis=None, out=None, skipna=True, level=None)

Return minimum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** min: float (or Series if level specified)

# pandas.Series.prod

Series.prod(axis=0, dtype=None, out=None, skipna=True, level=None)

Return product of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** prod : float (or Series if level specified)

### pandas.Series.quantile

Series.quantile (q=0.5)

Return value at the given quantile, a la scoreatpercentile in scipy.stats

**Parameters q**: quantile

 $0 \le q \le 1$ 

Returns quantile: float

# pandas.Series.skew

Series.skew(skipna=True, level=None)

Return unbiased skewness of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** skew: float (or Series if level specified)

# pandas.Series.std

 $Series. \verb|std|| (axis=None, dtype=None, out=None, ddof=1, skipna=True, level=None)|$ 

Return standard deviation of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

**Returns** stdev: float (or Series if level specified)

# pandas.Series.sum

Series.sum(axis=0, dtype=None, out=None, skipna=True, level=None)

Return sum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Extra parameters are to preserve ndarrayinterface. :

**Returns** sum: float (or Series if level specified)

# pandas.Series.var

Series.var(axis=None, dtype=None, out=None, ddof=1, skipna=True, level=None)

Return variance of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

**Returns** var: float (or Series if level specified)

# pandas.Series.value\_counts

```
Series.value_counts()
```

Returns Series containing counts of unique values. The resulting Series will be in descending order so that the first element is the most frequently-occurring element. Excludes NA values

Returns counts: Series

# 21.2.7 Reindexing / Selection / Label manipulation

Series.align(other[, join, level, copy,])	Align two Series object with the specified join method
Series.drop(labels[, axis, level])	Return new object with labels in requested axis removed
Series.reindex([index, method, level,])	Conform Series to new index with optional filling logic, placing
<pre>Series.reindex_like(other[, method, limit])</pre>	Reindex Series to match index of another Series, optionally with
Series.rename(mapper[, inplace])	Alter Series index using dict or function
Series.select(crit[, axis])	Return data corresponding to axis labels matching criteria
Series.take(indices[, axis])	Analogous to ndarray.take, return Series corresponding to requested
Series.truncate([before, after, copy])	Function truncate a sorted DataFrame / Series before and/or after

### pandas.Series.align

```
Series.align (other, join='outer', level=None, copy=True, fill_value=None, method=None, in-
place=False, limit=None)
Align two Series object with the specified join method
```

Parameters other: Series

join: {'outer', 'inner', 'left', 'right'}, default 'outer'

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

copy: boolean, default True

Always return new objects. If copy=False and no reindexing is required, the same object will be returned (for better performance)

fill\_value : object, default None
method : str, default 'pad'

limit: int, default None

fill\_value, method, inplace, limit are passed to fillna

Returns (left, right): (Series, Series)

Aligned Series

# pandas.Series.drop

Series.drop(labels, axis=0, level=None)

Return new object with labels in requested axis removed

Parameters labels: array-like

axis: int

level: int or name, default None

For MultiIndex

**Returns dropped**: type of caller

# pandas.Series.reindex

Series.reindex(index=None, method=None, level=None, fill\_value=nan, limit=None, copy=True)

Conform Series to new index with optional filling logic, placing NA/NaN in locations having no value in the previous index. A new object is produced unless the new index is equivalent to the current one and copy=False

Parameters index : array-like or Index

New labels / index to conform to. Preferably an Index object to avoid duplicating data

method: {'backfill', 'bfill', 'pad', 'ffill', None}

Method to use for filling holes in reindexed Series pad / ffill: propagate LAST valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

copy: boolean, default True

Return a new object, even if the passed indexes are the same

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

fill\_value : scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

limit: int, default None

Maximum size gap to forward or backward fill

**Returns** reindexed: Series

# pandas.Series.reindex\_like

Series.reindex\_like(other, method=None, limit=None)

Reindex Series to match index of another Series, optionally with filling logic

Parameters other: Series method: string or None

See Series.reindex docstring

limit: int, default None

Maximum size gap to forward or backward fill

Returns reindexed: Series

#### **Notes**

Like calling s.reindex(other.index, method=...)

# pandas.Series.rename

```
Series.rename (mapper, inplace=False)
Alter Series index using dict or function
```

Parameters mapper: dict-like or function

Transformation to apply to each index

Returns renamed: Series (new object)

### **Notes**

Function / dict values must be unique (1-to-1)

# **Examples**

```
>>> x
foo 1
bar 2
baz 3

>>> x.rename(str.upper)
FOO 1
BAR 2
BAZ 3

>>> x.rename({'foo' : 'a', 'bar' : 'b', 'baz' : 'c'})
a 1
b 2
c 3
```

# pandas.Series.select

```
Series.select(crit, axis=0)
```

Return data corresponding to axis labels matching criteria

Parameters crit: function

To be called on each index (label). Should return True or False

axis: int

Returns selection: type of caller

# pandas.Series.take

```
Series.take(indices, axis=0)
```

Analogous to ndarray.take, return Series corresponding to requested indices

Parameters indices: list / array of ints

Returns taken: Series

# pandas.Series.truncate

Series.truncate(before=None, after=None, copy=True)

Function truncate a sorted DataFrame / Series before and/or after some particular dates.

Parameters before : date

Truncate before date

after: date

Truncate after date

Returns truncated: type of caller

# 21.2.8 Missing data handling

Series.dropna()	Return Series without null values
Series.fillna([value, method, inplace, limit])	Fill NA/NaN values using the specified method
Series.interpolate([method])	Interpolate missing values (after the first valid value)

# pandas.Series.dropna

Series.dropna()

Return Series without null values

Returns valid: Series

# pandas.Series.fillna

Series.fillna(value=None, method='pad', inplace=False, limit=None)

Fill NA/NaN values using the specified method

**Parameters** value: any kind (should be same type as array)

Value to use to fill holes (e.g. 0)

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default 'pad'

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

inplace: boolean, default False

If True, fill the Series in place. Note: this will modify any other views on this Series, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

Returns filled: Series

See Also:

reindex, asfreq

# pandas.Series.interpolate

```
Series.interpolate(method='linear')
```

Interpolate missing values (after the first valid value)

Parameters method: {'linear', 'time', 'values'}

Interpolation method. 'time' interpolation works on daily and higher resolution data to interpolate given length of interval 'values' using the actual index numeric values

**Returns interpolated**: Series

# 21.2.9 Reshaping, sorting

Series.argsort([axis, kind, order])	Overrides ndarray.argsort.
Series.order([na_last, ascending, kind])	Sorts Series object, by value, maintaining index-value link
Series.sort([axis, kind, order])	Sort values and index labels by value, in place.
Series.sort_index([ascending])	Sort object by labels (along an axis)
Series.sortlevel([level, ascending])	Sort Series with MultiIndex by chosen level. Data will be
Series.unstack([level])	Unstack, a.k.a.

# pandas.Series.argsort

```
Series.argsort (axis=0, kind='quicksort', order=None)
```

Overrides ndarray.argsort. Argsorts the value, omitting NA/null values, and places the result in the same locations as the non-NA values

**Parameters** axis: int (can only be zero)

kind: {'mergesort', 'quicksort', 'heapsort'}, default 'quicksort'

Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only stable algorithm

order: ignored

Returns argsorted: Series

### pandas.Series.order

```
Series.order(na_last=True, ascending=True, kind='mergesort')
```

Sorts Series object, by value, maintaining index-value link

**Parameters na\_last**: boolean (optional, default=True)

Put NaN's at beginning or end

ascending: boolean, default True

Sort ascending. Passing False sorts descending

kind: {'mergesort', 'quicksort', 'heapsort'}, default 'mergesort'

Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only stable algorith

Returns y: Series

```
pandas.Series.sort
Series.sort (axis=0, kind='quicksort', order=None)
     Sort values and index labels by value, in place. For compatibility with ndarray API. No return value
           Parameters axis: int (can only be zero)
               kind: {'mergesort', 'quicksort', 'heapsort'}, default 'quicksort'
                   Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only
                   stable algorithm
               order: ignored
pandas.Series.sort_index
Series.sort_index(ascending=True)
     Sort object by labels (along an axis)
           Parameters ascending: boolean, default True
                   Sort ascending vs. descending
           Returns sorted_obj : Series
```

# pandas.Series.sortlevel

```
Series.sortlevel(level=0, ascending=True)
```

Sort Series with MultiIndex by chosen level. Data will be lexicographically sorted by the chosen level followed by the other levels (in order)

Parameters level: int

ascending: bool, default True

Returns sorted: Series

# pandas.Series.unstack

```
Series.unstack(level=-1)
```

Unstack, a.k.a. pivot, Series with MultiIndex to produce DataFrame

**Parameters** level: int, string, or list of these, default last level

Level(s) to unstack, can pass level name

Returns unstacked: DataFrame

# **Examples**

```
>>> S
one a
        1.
        2.
one b
        3.
two b
        4.
```

```
>>> s.unstack(level=-1)
    a    b
one 1. 2.
two 3. 4.
>>> s.unstack(level=0)
    one two
a 1. 2.
b 3. 4.
```

# 21.2.10 Combining / joining / merging

Series.append(to\_append[, verify\_integrity]) Concatenate two or more Series. The indexes must not overlap

# pandas.Series.append

Series.append(to\_append, verify\_integrity=False)

Concatenate two or more Series. The indexes must not overlap

Parameters to\_append : Series or list/tuple of Series

verify\_integrity: boolean, default False

If True, raise Exception on creating index with duplicates

Returns appended: Series

# 21.2.11 Time series-related

Series.asfreq(freq[, method, how])	Convert all TimeSeries inside to specified frequency using DateOffset
Series.asof(where)	Return last good (non-NaN) value in TimeSeries if value is NaN for
Series.shift([periods, freq])	Shift the index of the Series by desired number of periods with an
Series.first_valid_index()	Return label for first non-NA/null value
Series.last_valid_index()	Return label for last non-NA/null value
Series.weekday	

### pandas.Series.asfreq

```
Series.asfreq(freq, method=None, how=None)
```

Convert all TimeSeries inside to specified frequency using DateOffset objects. Optionally provide fill method to pad/backfill missing values.

Parameters freq: DateOffset object, or string method: {'backfill', 'bfill', 'pad', 'ffill', None}

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill methdo

how: {'start', 'end'}, default end

For PeriodIndex only, see PeriodIndex.asfreq

Returns converted: type of caller

### pandas.Series.asof

```
Series.asof(where)
```

Return last good (non-NaN) value in TimeSeries if value is NaN for requested date.

If there is no good value, NaN is returned.

Parameters wehre: date or array of dates

Returns value or NaN:

#### **Notes**

Dates are assumed to be sorted

# pandas.Series.shift

```
Series.shift (periods=1, freq=None, **kwds)
```

Shift the index of the Series by desired number of periods with an optional time offset

Parameters periods: int

Number of periods to move, can be positive or negative

freq: DateOffset, timedelta, or offset alias string, optional

Increment to use from datetools module or time rule (e.g. 'EOM')

Returns shifted: Series

# pandas.Series.first\_valid\_index

```
Series.first_valid_index()
```

Return label for first non-NA/null value

# pandas.Series.last valid index

```
Series.last_valid_index()
```

Return label for last non-NA/null value

# pandas.Series.weekday

Series.weekday

# **21.2.12 Plotting**

Series.hist([ax, grid, xlabelsize, xrot,])	Draw histogram of the input series using matplotlib
Series.plot(series[, label, kind,])	Plot the input series with the index on the x-axis using matplotlib

# pandas.Series.hist

```
Series.hist (ax=None, grid=True, xlabelsize=None, xrot=None, ylabelsize=None, yrot=None, **kwds)

Draw histogram of the input series using matplotlib
```

Parameters ax : matplotlib axis object

If not passed, uses gca()

grid: boolean, default True

Whether to show axis grid lines

xlabelsize: int, default None

If specified changes the x-axis label size

xrot: float, default None

rotation of x axis labels

**ylabelsize**: int, default None

If specified changes the y-axis label size

yrot: float, default None

rotation of y axis labels

kwds: keywords

To be passed to the actual plotting function

#### **Notes**

See matplotlib documentation online for more on this

# pandas.Series.plot

```
Series.plot (series, label=None, kind='line', use_index=True, rot=None, xticks=None, yticks=None, xlim=None, ylim=None, ax=None, style=None, grid=None, logy=False, secondary_y=False, **kwds
```

Plot the input series with the index on the x-axis using matplotlib

**Parameters** label: label argument to provide to plot

kind : {'line', 'bar'}
rot : int, default 30

Rotation for tick labels

use index: boolean, default True

Plot index as axis tick labels

ax: matplotlib axis object

If not passed, uses gca()

style: string, default matplotlib default

matplotlib line style to use

ax: matplotlib axis object

```
If not passed, uses gca()

kind: {'line', 'bar', 'barh'}

bar: vertical bar plot barh: horizontal bar plot

logy: boolean, default False

For line plots, use log scaling on y axis

xticks: sequence

Values to use for the xticks

yticks: sequence

Values to use for the yticks
```

xlim : 2-tuple/list
ylim : 2-tuple/list
rot : int, default None
 Rotation for ticks
kwds : keywords

Options to pass to matplotlib plotting method

#### **Notes**

See matplotlib documentation online for more on this subject

# 21.2.13 Serialization / IO / Conversion

Series.from_csv(path[, sep, parse_dates,])	Read delimited file into Series
Series.load(path)	
Series.save(path)	
Series.to_csv(path[, index, sep, na_rep,])	Write Series to a comma-separated values (csv) file
Series.to_dict()	Convert Series to {label -> value} dict
Series.to_sparse([kind, fill_value])	Convert Series to SparseSeries

# pandas.Series.from\_csv

sep : string, default ','
Field delimiter

parse\_dates : boolean, default True

Parse dates. Different default from read\_table

header: int, default 0

```
Row to use at header (skip prior rows)
               index_col: int or sequence, default 0
                    Column to use for index. If a sequence is given, a MultiIndex is used. Different default
                    from read table
               encoding: string, optional
                    a string representing the encoding to use if the contents are non-ascii, for python ver-
                   sions prior to 3
           Returns y : Series
pandas.Series.load
classmethod Series.load(path)
pandas.Series.save
Series.save(path)
pandas.Series.to_csv
Series.to_csv(path, index=True, sep=', ', na_rep='', header=False, index_label=None, mode='w', nan-
                    Rep=None, encoding=None)
      Write Series to a comma-separated values (csv) file
           Parameters path: string file path or file handle / StringIO
               na_rep: string, default "
                   Missing data rep'n
               header: boolean, default False
                    Write out series name
               index: boolean, default True
                    Write row names (index)
               index_label: string or sequence, default None
                    Column label for index column(s) if desired. If None is given, and header and index are
                    True, then the index names are used. A sequence should be given if the DataFrame uses
                    MultiIndex.
               mode: Python write mode, default 'w'
               sep: character, default ","
                    Field delimiter for the output file.
               encoding: string, optional
                   a string representing the encoding to use if the contents are non-ascii, for python ver-
                   sions prior to 3
```

# pandas.Series.to dict

Series.to\_dict()

Convert Series to {label -> value} dict

Returns value\_dict : dict

# pandas.Series.to\_sparse

Series.to\_sparse(kind='block', fill\_value=None)

Convert Series to SparseSeries

Parameters kind: {'block', 'integer'}

fill\_value : float, defaults to NaN (missing)

**Returns** sp : SparseSeries

# 21.3 DataFrame

# 21.3.1 Attributes and underlying data

#### Axes

• index: row labels

• columns: column labels

DataFrame.as_matrix([columns])	Convert the frame to its Numpy-array matrix representation. Columns
DataFrame.dtypes	
DataFrame.get_dtype_counts()	
DataFrame.values	Convert the frame to its Numpy-array matrix representation. Columns
DataFrame.axes	
DataFrame.ndim	

# pandas.DataFrame.as\_matrix

DataFrame.as\_matrix(columns=None)

Convert the frame to its Numpy-array matrix representation. Columns are presented in sorted order unless a specific list of columns is provided.

Parameters columns: array-like

Specific column order

**Returns values**: ndarray

If the DataFrame is heterogeneous and contains booleans or objects, the result will be of dtype=object

# pandas.DataFrame.dtypes

DataFrame.dtypes

# pandas.DataFrame.get\_dtype\_counts

DataFrame.get\_dtype\_counts()

# pandas.DataFrame.values

DataFrame.values

Convert the frame to its Numpy-array matrix representation. Columns are presented in sorted order unless a specific list of columns is provided.

Parameters columns: array-like

Specific column order

Returns values: ndarray

If the DataFrame is heterogeneous and contains booleans or objects, the result will be of dtype=object

# pandas.DataFrame.axes

DataFrame.axes

### pandas.DataFrame.ndim

DataFrame.ndim

# pandas.DataFrame.shape

DataFrame.shape

# 21.3.2 Conversion / Constructors

DataFrameinit([data, index, columns,])	Two-dimensional size-mutable, potentially heterogeneous tabular data structu
DataFrame.astype(dtype)	Cast object to input numpy.dtype
DataFrame.copy([deep])	Make a copy of this object

# pandas.DataFrame.\_\_init\_\_

DataFrame.\_\_init\_\_(data=None, index=None, columns=None, dtype=None, copy=False)

Two-dimensional size-mutable, potentially heterogeneous tabular data structure with labeled axes (rows and columns). Arithmetic operations align on both row and column labels. Can be thought of as a dict-like container for Series objects. The primary pandas data structure

Parameters data: numpy ndarray (structured or homogeneous), dict, or DataFrame

Dict can contain Series, arrays, constants, or list-like objects

**index**: Index or array-like

Index to use for resulting frame. Will default to np.arange(n) if no indexing information part of input data and no index provided

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```
columns: Index or array-like
                 Will default to np.arange(n) if not column labels provided
              dtype: dtype, default None
                 Data type to force, otherwise infer
              copy: boolean, default False
                 Copy data from inputs. Only affects DataFrame / 2d ndarray input
     See Also:
     DataFrame.from_records constructor from tuples, also record arrays
     DataFrame.from_dict from dicts of Series, arrays, or dicts
     DataFrame.from_csv from CSV files
     DataFrame.from_items from sequence of (key, value) pairs
     read_csv
     Examples
     >>> d = {'col1': ts1, 'col2': ts2}
     >>> df = DataFrame(data=d, index=index)
     >>> df2 = DataFrame(np.random.randn(10, 5))
     >>> df3 = DataFrame(np.random.randn(10, 5),
                            columns=['a', 'b', 'c', 'd', 'e'])
pandas.DataFrame.astype
DataFrame.astype(dtype)
     Cast object to input numpy.dtype
          Parameters dtype: numpy.dtype or Python type
          Returns casted: type of caller
pandas.DataFrame.copy
DataFrame.copy(deep=True)
     Make a copy of this object
          Parameters deep: boolean, default True
                 Make a deep copy, i.e. also copy data
```

# 21.3.3 Indexing, iteration

**Returns** copy: type of caller

DataFrame.ix	
DataFrame.insert(loc, column, value)	Insert column into DataFrame at specified location. Raises Exception if
	Continued on next page

Table 21.23 – continued from previous page

DataFrameiter()	Iterate over columns of the frame.
DataFrame.iteritems()	Iterator over (column, series) pairs
DataFrame.pop(item)	Return column and drop from frame.
DataFrame.xs(key[, axis, level, copy])	Returns a cross-section (row or column) from the DataFrame as a Series

# pandas.DataFrame.ix

DataFrame.ix

# pandas.DataFrame.insert

DataFrame.insert(loc, column, value)

Insert column into DataFrame at specified location. Raises Exception if column is already contained in the DataFrame

Parameters loc: int

Must have  $0 \le loc \le len(columns)$ 

column: object

value: int, Series, or array-like

# pandas.DataFrame.\_\_iter\_\_

DataFrame.\_\_\_iter\_\_\_()

Iterate over columns of the frame.

# pandas.DataFrame.iteritems

DataFrame.iteritems()

Iterator over (column, series) pairs

# pandas.DataFrame.pop

DataFrame.pop(item)

Return column and drop from frame. Raise KeyError if not found.

Returns column: Series

### pandas.DataFrame.xs

DataFrame.xs (key, axis=0, level=None, copy=True)

Returns a cross-section (row or column) from the DataFrame as a Series object. Defaults to returning a row (axis 0)

Parameters key: object

Some label contained in the index, or partially in a MultiIndex

axis: int, default 0

Axis to retrieve cross-section on

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copy: boolean, default True

Whether to make a copy of the data

Returns xs: Series

# 21.3.4 Binary operator functions

DataFrame.add(other[, axis, level, fill_value])	Binary operator add with support to substitute a fill_value for missing data in
DataFrame.div(other[, axis, level, fill_value])	Binary operator divide with support to substitute a fill_value for missing data in
DataFrame.mul(other[, axis, level, fill_value])	Binary operator multiply with support to substitute a fill_value for missing data
DataFrame.sub(other[, axis, level, fill_value])	Binary operator subtract with support to substitute a fill_value for missing data
<pre>DataFrame.radd(other[, axis, level, fill_value])</pre>	Binary operator radd with support to substitute a fill_value for missing data in
DataFrame.rdiv(other[, axis, level, fill_value])	Binary operator rdivide with support to substitute a fill_value for missing data in
<pre>DataFrame.rmul(other[, axis, level, fill_value])</pre>	Binary operator rmultiply with support to substitute a fill_value for missing data
<pre>DataFrame.rsub(other[, axis, level, fill_value])</pre>	Binary operator rsubtract with support to substitute a fill_value for missing data
DataFrame.combine(other, func[, fill_value])	Add two DataFrame objects and do not propagate NaN values, so if for a
DataFrame.combineAdd(other)	Add two DataFrame objects and do not propagate
DataFrame.combine_first(other)	Combine two DataFrame objects and default to non-null values in frame
DataFrame.combineMult(other)	Multiply two DataFrame objects and do not propagate NaN values, so if

# pandas.DataFrame.add

DataFrame.add (other, axis='columns', level=None, fill\_value=None)

Binary operator add with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

### **Notes**

Mismatched indices will be unioned together

# pandas.DataFrame.div

```
DataFrame.div(other, axis='columns', level=None, fill value=None)
```

Binary operator divide with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

#### **Notes**

Mismatched indices will be unioned together

# pandas.DataFrame.mul

DataFrame.mul(other, axis='columns', level=None, fill\_value=None)

Binary operator multiply with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

### **Notes**

Mismatched indices will be unioned together

### pandas.DataFrame.sub

```
DataFrame.sub (other, axis='columns', level=None, fill_value=None)
```

Binary operator subtract with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

```
axis: {0, 1, 'index', 'columns'}
```

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

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Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

#### **Notes**

Mismatched indices will be unioned together

# pandas.DataFrame.radd

 ${\tt DataFrame.radd} \ (other, axis='columns', level=None, fill\_value=None)$ 

Binary operator radd with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

#### **Notes**

Mismatched indices will be unioned together

### pandas.DataFrame.rdiv

DataFrame.rdiv(other, axis='columns', level=None, fill\_value=None)

Binary operator rdivide with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value : None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

#### **Notes**

Mismatched indices will be unioned together

# pandas.DataFrame.rmul

DataFrame.rmul(other, axis='columns', level=None, fill\_value=None)

Binary operator rmultiply with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value : None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

## **Notes**

Mismatched indices will be unioned together

### pandas.DataFrame.rsub

DataFrame.rsub(other, axis='columns', level=None, fill\_value=None)

Binary operator rsubtract with support to substitute a fill\_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

**axis**: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill\_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

#### **Notes**

Mismatched indices will be unioned together

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# pandas.DataFrame.combine

DataFrame.combine(other, func, fill\_value=None)

Add two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

func: function

**fill\_value**: scalar value **Returns** result: DataFrame

# pandas.DataFrame.combineAdd

DataFrame.combineAdd(other)

Add two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

Returns DataFrame:

# pandas.DataFrame.combine\_first

DataFrame.combine\_first(other)

Combine two DataFrame objects and default to non-null values in frame calling the method. Result index will be the union of the two indexes

**Parameters other**: DataFrame **Returns combined**: DataFrame

#### **Examples**

```
>>> a.combine_first(b)
   a's values prioritized, use values from b to fill holes
```

# pandas.DataFrame.combineMult

DataFrame.combineMult(other)

Multiply two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

Returns DataFrame:

# 21.3.5 Function application, GroupBy

DataFrame.apply(func[, axis, broadcast,])	Applies function along input axis of DataFrame. Objects passed to
DataFrame.applymap(func)	Apply a function to a DataFrame that is intended to operate
	Continued on next page

### Table 21.25 – continued from previous page

DataFrame.groupby([by, axis, level, ...])

Group series using mapper (dict or key function, apply given function

# pandas.DataFrame.apply

DataFrame.apply(func, axis=0, broadcast=False, raw=False, args=(), \*\*kwds)

Applies function along input axis of DataFrame. Objects passed to functions are Series objects having index either the DataFrame's index (axis=0) or the columns (axis=1). Return type depends on whether passed function aggregates

Parameters func: function

Function to apply to each column

**axis**:  $\{0, 1\}$ 

0 : apply function to each column 1 : apply function to each row

broadcast: bool, default False

For aggregation functions, return object of same size with values propagated

raw: boolean, default False

If False, convert each row or column into a Series. If raw=True the passed function will receive ndarray objects instead. If you are just applying a NumPy reduction function this will achieve much better performance

args: tuple

Positional arguments to pass to function in addition to the array/series

Additional keyword arguments will be passed as keywords to the function :

Returns applied: Series or DataFrame

# **Notes**

To apply a function elementwise, use applymap

# **Examples**

```
>>> df.apply(numpy.sqrt) # returns DataFrame
>>> df.apply(numpy.sum, axis=0) # equiv to df.sum(0)
>>> df.apply(numpy.sum, axis=1) # equiv to df.sum(1)
```

# pandas.DataFrame.applymap

```
DataFrame.applymap(func)
```

Apply a function to a DataFrame that is intended to operate elementwise, i.e. like doing map(func, series) for each series in the DataFrame

Parameters func: function

Python function, returns a single value from a single value

**Returns** applied: DataFrame

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# pandas.DataFrame.groupby

DataFrame.groupby (by=None, axis=0, level=None, as\_index=True, sort=True, group\_keys=True)

Group series using mapper (dict or key function, apply given function to group, return result as series) or by a series of columns

**Parameters** by: mapping function / list of functions, dict, Series, or tuple /

list of column names. Called on each element of the object index to determine the groups. If a dict or Series is passed, the Series or dict VALUES will be used to determine the groups

axis: int, default 0

level: int, level name, or sequence of such, default None

If the axis is a MultiIndex (hierarchical), group by a particular level or levels

as\_index: boolean, default True

For aggregated output, return object with group labels as the index. Only relevant for DataFrame input. as\_index=False is effectively "SQL-style" grouped output

sort: boolean, default True

Sort group keys. Get better performance by turning this off

group\_keys : boolean, default True

When calling apply, add group keys to index to identify pieces

# **Returns** GroupBy object:

#### **Examples**

- # DataFrame result >>> data.groupby(func, axis=0).mean()
- # DataFrame result >>> data.groupby(['col1', 'col2'])['col3'].mean()
- # DataFrame with hierarchical index >>> data.groupby(['col1', 'col2']).mean()

# 21.3.6 Computations / Descriptive Stats

DataFrame.clip([upper, lower])	Trim values at input threshold(s)
DataFrame.clip_lower(threshold)	Trim values below threshold
DataFrame.clip_upper(threshold)	Trim values above threshold
DataFrame.corr([method])	Compute pairwise correlation of columns, excluding NA/null values
DataFrame.corrwith(other[, axis, drop])	Compute pairwise correlation between rows or columns of two DataFrame
DataFrame.count([axis, level, numeric_only])	Return Series with number of non-NA/null observations over requested
DataFrame.cumprod([axis, skipna])	Return cumulative product over requested axis as DataFrame
DataFrame.cumsum([axis, skipna])	Return DataFrame of cumulative sums over requested axis.
DataFrame.describe([percentile_width])	Generate various summary statistics of each column, excluding
DataFrame.diff([periods])	1st discrete difference of object
DataFrame.mad([axis, skipna, level])	Return mean absolute deviation over requested axis.
DataFrame.max([axis, skipna, level])	Return maximum over requested axis.
DataFrame.mean([axis, skipna, level])	Return mean over requested axis.
DataFrame.median([axis, skipna, level])	Return median over requested axis.
	Continued on next page

<b>Table 21.26 –</b>	continued	from	previous	page

DataFrame.min([axis, skipna, level])	Return minimum over requested axis.
DataFrame.prod([axis, skipna, level])	Return product over requested axis.
DataFrame.quantile([q, axis])	Return values at the given quantile over requested axis, a la
DataFrame.skew([axis, skipna, level])	Return unbiased skewness over requested axis.
DataFrame.sum([axis, numeric_only, skipna,])	Return sum over requested axis.
DataFrame.std([axis, skipna, level, ddof])	Return standard deviation over requested axis.
DataFrame.var([axis, skipna, level, ddof])	Return variance over requested axis.

# pandas.DataFrame.clip

DataFrame.clip(upper=None, lower=None)

Trim values at input threshold(s)

Parameters lower: float, default None

upper : float, default NoneReturns clipped : DataFrame

# pandas.DataFrame.clip\_lower

DataFrame.clip\_lower(threshold)
Trim values below threshold

Returns clipped: DataFrame

### pandas.DataFrame.clip upper

DataFrame.clip\_upper(threshold)
Trim values above threshold

Returns clipped: DataFrame

### pandas.DataFrame.corr

DataFrame.corr (method='pearson')

Compute pairwise correlation of columns, excluding NA/null values

**Parameters method**: {'pearson', 'kendall', 'spearman'}

pearson: standard correlation coefficient kendall: Kendall Tau correlation coefficient

 $spearman: Spearman\ rank\ correlation$ 

**Returns** y: DataFrame

# pandas.DataFrame.corrwith

DataFrame.corrwith(other, axis=0, drop=False)

Compute pairwise correlation between rows or columns of two DataFrame objects.

Parameters other: DataFrame

 $axis: \{0, 1\}$ 

0 to compute column-wise, 1 for row-wise

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**drop**: boolean, default False

Drop missing indices from result, default returns union of all

Returns correls: Series

# pandas.DataFrame.count

DataFrame.count (axis=0, level=None, numeric\_only=False)

Return Series with number of non-NA/null observations over requested axis. Works with non-floating point data as well (detects NaN and None)

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a DataFrame

numeric\_only : boolean, default False

Include only float, int, boolean data

**Returns** count : Series (or DataFrame if level specified)

# pandas.DataFrame.cumprod

DataFrame.cumprod(axis=None, skipna=True)

Return cumulative product over requested axis as DataFrame

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

**Returns** y : DataFrame

# pandas.DataFrame.cumsum

DataFrame.cumsum(axis=None, skipna=True)

Return DataFrame of cumulative sums over requested axis.

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns y: DataFrame

#### pandas.DataFrame.describe

```
DataFrame.describe (percentile_width=50)
```

Generate various summary statistics of each column, excluding NaN values. These include: count, mean, std, min, max, and lower%/50%/upper% percentiles

#### Parameters percentile\_width: float, optional

width of the desired uncertainty interval, default is 50, which corresponds to lower=25, upper=75

Returns DataFrame of summary statistics:

#### pandas.DataFrame.diff

```
DataFrame.diff(periods=1)
1st discrete difference of object
```

Parameters periods: int, default 1

Periods to shift for forming difference

Returns diffed: DataFrame

#### pandas.DataFrame.mad

DataFrame.mad(axis=0, skipna=True, level=None)

Return mean absolute deviation over requested axis. NA/null values are excluded

**Parameters** axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** mad : Series (or DataFrame if level specified)

#### pandas.DataFrame.max

```
DataFrame.max(axis=0, skipna=True, level=None)
```

Return maximum over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** max : Series (or DataFrame if level specified)

#### pandas.DataFrame.mean

DataFrame.mean (axis=0, skipna=True, level=None)

Return mean over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** mean: Series (or DataFrame if level specified)

#### pandas.DataFrame.median

DataFrame.median(axis=0, skipna=True, level=None)

Return median over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns median: Series (or DataFrame if level specified)

### pandas.DataFrame.min

DataFrame.min(axis=0, skipna=True, level=None)

Return minimum over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int. default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** min: Series (or DataFrame if level specified)

#### pandas.DataFrame.prod

DataFrame.prod(axis=0, skipna=True, level=None)

Return product over requested axis. NA/null values are treated as 1

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** product : Series (or DataFrame if level specified)

#### pandas.DataFrame.quantile

DataFrame.quantile (q=0.5, axis=0)

Return values at the given quantile over requested axis, a la scoreatpercentile in scipy.stats

Parameters q: quantile, default 0.5 (50% quantile)

 $0 \le q \le 1$ 

**axis**:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

Returns quantiles: Series

#### pandas.DataFrame.skew

DataFrame.skew(axis=0, skipna=True, level=None)

Return unbiased skewness over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** skew: Series (or DataFrame if level specified)

#### pandas.DataFrame.sum

DataFrame.**sum**(axis=0, numeric\_only=None, skipna=True, level=None)

Return sum over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

```
0 for row-wise, 1 for column-wise
```

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

numeric only: boolean, default None

Include only float, int, boolean data. If None, will attempt to use everything, then use only numeric data

**Returns** sum: Series (or DataFrame if level specified)

#### pandas.DataFrame.std

DataFrame.std(axis=0, skipna=True, level=None, ddof=1)

Return standard deviation over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** std : Series (or DataFrame if level specified)

# pandas.DataFrame.var

DataFrame.var(axis=0, skipna=True, level=None, ddof=1)

Return variance over requested axis. NA/null values are excluded

Parameters axis:  $\{0, 1\}$ 

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

**Returns** var: Series (or DataFrame if level specified)

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# Table 21.27 – continued from previous page

# 21.3.7 Reindexing / Selection / Label manipulation

DataFrame.add_prefix(prefix)	Concatenate prefix string with panel items names.
DataFrame.add_suffix(suffix)	Concatenate suffix string with panel items names
DataFrame.align(other[, join, axis, level,])	Align two DataFrame object on their index and columns with the
DataFrame.drop(labels[, axis, level])	Return new object with labels in requested axis removed
DataFrame.filter([items, like, regex])	Restrict frame's columns to set of items or wildcard
DataFrame.reindex([index, columns, method,])	Conform DataFrame to new index with optional filling logic, placing
DataFrame.reindex_like(other[, method,])	Reindex DataFrame to match indices of another DataFrame, optionally
DataFrame.rename([index, columns, copy, inplace])	Alter index and / or columns using input function or functions.
DataFrame.select(crit[, axis])	Return data corresponding to axis labels matching criteria
DataFrame.take(indices[, axis])	Analogous to ndarray.take, return DataFrame corresponding to requested
DataFrame.truncate([before, after, copy])	Function truncate a sorted DataFrame / Series before and/or after
DataFrame.head([n])	Returns first n rows of DataFrame
DataFrame.tail([n])	Returns last n rows of DataFrame

# pandas.DataFrame.add\_prefix

DataFrame.add\_prefix(prefix)

Concatenate prefix string with panel items names.

Parameters prefix: string

**Returns with\_prefix**: type of caller

#### pandas.DataFrame.add suffix

DataFrame.add\_suffix(suffix)

Concatenate suffix string with panel items names

Parameters suffix: string

Returns with\_suffix: type of caller

#### pandas.DataFrame.align

DataFrame.align(other, join='outer', axis=None,level=None, copy=True, fill\_value=nan, method=None, limit=None, fill\_axis=0)

Align two DataFrame object on their index and columns with the specified join method for each axis Index

Parameters other: DataFrame or Series

join: {'outer', 'inner', 'left', 'right'}, default 'outer'

axis: {0, 1, None}, default None

Align on index (0), columns (1), or both (None)

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

copy: boolean, default True

Always returns new objects. If copy=False and no reindexing is required then original objects are returned.

fill\_value: scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

method : str, default None
limit : int, default None
fill\_axis : {0, 1}, default 0

Filling axis, method and limit

Returns (left, right): (DataFrame, type of other)

Aligned objects

#### pandas.DataFrame.drop

DataFrame.drop(labels, axis=0, level=None)

Return new object with labels in requested axis removed

Parameters labels: array-like

axis: int

level: int or name, default None

For MultiIndex

Returns dropped: type of caller

#### pandas.DataFrame.filter

DataFrame.filter(items=None, like=None, regex=None)

Restrict frame's columns to set of items or wildcard

Parameters items: list-like

List of columns to restrict to (must not all be present)

like: string

Keep columns where "arg in col == True"

regex: string (regular expression)

Keep columns with re.search(regex, col) == True

Returns DataFrame with filtered columns:

#### **Notes**

Arguments are mutually exclusive, but this is not checked for

#### pandas.DataFrame.reindex

DataFrame.reindex(index=None, columns=None, method=None, level=None, fill\_value=nan, limit=None, copy=True)

Conform DataFrame to new index with optional filling logic, placing NA/NaN in locations having no value in the previous index. A new object is produced unless the new index is equivalent to the current one and copy=False

Parameters index: array-like, optional

New labels / index to conform to. Preferably an Index object to avoid duplicating data

columns: array-like, optional

Same usage as index argument

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default None

Method to use for filling holes in reindexed DataFrame pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

copy: boolean, default True

Return a new object, even if the passed indexes are the same

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

fill\_value: scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

limit: int, default None

Maximum size gap to forward or backward fill

**Returns** reindexed : same type as calling instance

#### **Examples**

```
>>> df.reindex(index=[date1, date2, date3], columns=['A', 'B', 'C'])
```

#### pandas.DataFrame.reindex\_like

DataFrame.reindex\_like(other, method=None, copy=True, limit=None)

Reindex DataFrame to match indices of another DataFrame, optionally with filling logic

**Parameters other**: DataFrame

method : string or None
copy : boolean, default True
limit : int, default None

Maximum size gap to forward or backward fill

Returns reindexed: DataFrame

#### **Notes**

Like calling s.reindex(index=other.index, columns=other.columns, method=...)

### pandas.DataFrame.rename

```
DataFrame.rename(index=None, columns=None, copy=True, inplace=False)
```

Alter index and / or columns using input function or functions. Function / dict values must be unique (1-to-1). Labels not contained in a dict / Series will be left as-is.

Parameters index: dict-like or function, optional

Transformation to apply to index values

columns: dict-like or function, optional

Transformation to apply to column values

copy: boolean, default True

Also copy underlying data

inplace: boolean, default False

Whether to return a new DataFrame. If True then value of copy is ignored.

**Returns** renamed: DataFrame (new object)

#### See Also:

Series.rename

#### pandas.DataFrame.select

```
DataFrame.select(crit, axis=0)
```

Return data corresponding to axis labels matching criteria

Parameters crit: function

To be called on each index (label). Should return True or False

axis: int

**Returns** selection: type of caller

### pandas.DataFrame.take

DataFrame.take(indices, axis=0)

Analogous to ndarray.take, return DataFrame corresponding to requested indices along an axis

Parameters indices: list / array of ints

**axis**: {0, 1}

Returns taken: DataFrame

#### pandas.DataFrame.truncate

```
DataFrame.truncate(before=None, after=None, copy=True)
```

Function truncate a sorted DataFrame / Series before and/or after some particular dates.

# Parameters before: date

Truncate before date

after: date

Truncate after date

**Returns** truncated: type of caller

#### pandas.DataFrame.head

```
DataFrame.head(n=5)
```

Returns first n rows of DataFrame

#### pandas.DataFrame.tail

```
DataFrame.tail(n=5)
```

Returns last n rows of DataFrame

# 21.3.8 Missing data handling

DataFrame.dropna([axis, how, thresh, subset])	Return object with labels on given axis omitted where alternately any
DataFrame.fillna([value, method, axis,])	Fill NA/NaN values using the specified method

#### pandas.DataFrame.dropna

```
DataFrame.dropna(axis=0, how='any', thresh=None, subset=None)
```

Return object with labels on given axis omitted where alternately any or all of the data are missing

Parameters axis:  $\{0, 1\}$ 

**how**: {'any', 'all'}

any: if any NA values are present, drop that label all: if all values are NA, drop that

label

thresh: int, default None

int value: require that many non-NA values

subset: array-like

Labels along other axis to consider, e.g. if you are dropping rows these would be a list of columns to include

Returns dropped: DataFrame

#### pandas.DataFrame.fillna

DataFrame.**fillna** (*value=None*, *method='pad'*, *axis=0*, *inplace=False*, *limit=None*) Fill NA/NaN values using the specified method

Parameters method: {'backfill', 'bfill', 'pad', 'ffill', None}, default 'pad'

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

value: scalar or dict

Value to use to fill holes (e.g. 0), alternately a dict of values specifying which value to use for each column (columns not in the dict will not be filled)

**axis**: {0, 1}, default 0

0: fill column-by-column 1: fill row-by-row

inplace: boolean, default False

If True, fill the DataFrame in place. Note: this will modify any other views on this DataFrame, like if you took a no-copy slice of an existing DataFrame, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

**Returns** filled: DataFrame

See Also:

reindex, asfreq

# 21.3.9 Reshaping, sorting, transposing

DataFrame.sort_index([axis, by, ascending,])	Sort DataFrame either by labels (along either axis) or by the values in
DataFrame.delevel(*args, **kwargs)	
DataFrame.pivot([index, columns, values])	Reshape data (produce a "pivot" table) based on column values.
DataFrame.sortlevel([level, axis, ascending])	Sort multilevel index by chosen axis and primary level.
DataFrame.swaplevel $(i, j[, axis])$	Swap levels i and j in a MultiIndex on a particular axis
DataFrame.stack([level, dropna])	Pivot a level of the (possibly hierarchical) column labels, returning a
DataFrame.unstack([level])	Pivot a level of the (necessarily hierarchical) index labels, returning
DataFrame.T	Returns a DataFrame with the rows/columns switched. If the DataFrame is
DataFrame.transpose()	Returns a DataFrame with the rows/columns switched. If the DataFrame is

#### pandas.DataFrame.sort index

DataFrame . **sort\_index** (*axis=0*, *by=None*, *ascending=True*, *inplace=False*)

Sort DataFrame either by labels (along either axis) or by the values in a column

Parameters axis:  $\{0, 1\}$ 

Sort index/rows versus columns

by: object

Column name(s) in frame. Accepts a column name or a list or tuple for a nested sort.

```
ascending: boolean, default TrueSort ascending vs. descendinginplace: boolean, default False
```

Sort the DataFrame without creating a new instance

Returns sorted: DataFrame

#### pandas.DataFrame.delevel

```
DataFrame.delevel(*args, **kwargs)
```

#### pandas.DataFrame.pivot

```
DataFrame.pivot (index=None, columns=None, values=None)
```

Reshape data (produce a "pivot" table) based on column values. Uses unique values from index / columns to form axes and return either DataFrame or Panel, depending on whether you request a single value column (DataFrame) or all columns (Panel)

Parameters index: string or object

Column name to use to make new frame's index

columns: string or object

Column name to use to make new frame's columns

values: string or object, optional

Column name to use for populating new frame's values

**Returns pivoted**: DataFrame

If no values column specified, will have hierarchically indexed columns

#### **Notes**

For finer-tuned control, see hierarchical indexing documentation along with the related stack/unstack methods

#### **Examples**

```
>>> df
   foo
        bar baz
0
             1.
   one
        A
1
   one
        В
             2.
2
        С
             3.
   one
3
             4.
   two
        A
   two
        В
             5.
   two.
        С
             6.
>>> df.pivot('foo', 'bar', 'baz')
    A B C
        2
one 1
           3
two 4
        5
           6
```

#### pandas.DataFrame.sortlevel

```
DataFrame.sortlevel(level=0, axis=0, ascending=True)
```

Sort multilevel index by chosen axis and primary level. Data will be lexicographically sorted by the chosen level followed by the other levels (in order)

```
Parameters level: int

axis: {0, 1}

ascending: bool, default True

Returns sorted: DataFrame
```

#### pandas.DataFrame.swaplevel

```
DataFrame.swaplevel (i, j, axis=0)
Swap levels i and j in a MultiIndex on a particular axis
```

**Returns** swapped: type of caller (new object)

#### pandas.DataFrame.stack

```
DataFrame.stack(level=-1, dropna=True)
```

Pivot a level of the (possibly hierarchical) column labels, returning a DataFrame (or Series in the case of an object with a single level of column labels) having a hierarchical index with a new inner-most level of row labels.

Parameters level: int, string, or list of these, default last level

Level(s) to stack, can pass level name

dropna: boolean, default True

Whether to drop rows in the resulting Frame/Series with no valid values

Returns stacked: DataFrame or Series

#### **Examples**

```
>>> s
    a    b
    one 1. 2.
two 3. 4.

>>> s.stack()
one a    1
    b    2
two a    3
    b    4
```

#### pandas.DataFrame.unstack

```
DataFrame.unstack(level=-1)
```

Pivot a level of the (necessarily hierarchical) index labels, returning a DataFrame having a new level of column labels whose inner-most level consists of the pivoted index labels. If the index is not a MultiIndex, the output will be a Series (the analogue of stack when the columns are not a MultiIndex)

Parameters level: int, string, or list of these, default last level

Level(s) of index to unstack, can pass level name

Returns unstacked: DataFrame or Series

#### **Examples**

```
>>> s
one a
        1.
one b
        2.
two a
        3.
two b
        4.
>>> s.unstack(level=-1)
    a b
one 1. 2.
two 3. 4.
>>> df = s.unstack(level=0)
>>> df
  one two
a 1. 2.
 3. 4.
>>> df.unstack()
one a 1.
    b 3.
two a 2.
    b 4.
```

## pandas.DataFrame.T

```
DataFrame.T
```

Returns a DataFrame with the rows/columns switched. If the DataFrame is homogeneously-typed, the data is not copied

# pandas.DataFrame.transpose

```
DataFrame.transpose()
```

Returns a DataFrame with the rows/columns switched. If the DataFrame is homogeneously-typed, the data is not copied

# 21.3.10 Combining / joining / merging

DataFrame.join(other[, on, how, lsuffix,])	Join columns with other DataFrame either on index or on a key
<pre>DataFrame.merge(right[, how, on, left_on,])</pre>	Merge DataFrame objects by performing a database-style join operation by
DataFrame.append(other[, ignore_index,])	Append columns of other to end of this frame's columns and index, returning a

#### pandas.DataFrame.join

DataFrame.join(other, on=None, how='left', lsuffix='', rsuffix='', sort=False)

Join columns with other DataFrame either on index or on a key column. Efficiently Join multiple DataFrame objects by index at once by passing a list.

Parameters other: DataFrame, Series with name field set, or list of DataFrame

Index should be similar to one of the columns in this one. If a Series is passed, its name attribute must be set, and that will be used as the column name in the resulting joined DataFrame

on: column name, tuple/list of column names, or array-like

Column(s) to use for joining, otherwise join on index. If multiples columns given, the passed DataFrame must have a MultiIndex. Can pass an array as the join key if not already contained in the calling DataFrame. Like an Excel VLOOKUP operation

how: {'left', 'right', 'outer', 'inner'}

How to handle indexes of the two objects. Default: 'left' for joining on index, None otherwise \* left: use calling frame's index \* right: use input frame's index \* outer: form union of indexes \* inner: use intersection of indexes

lsuffix: string

Suffix to use from left frame's overlapping columns

rsuffix: string

Suffix to use from right frame's overlapping columns

sort : boolean, default False

Order result DataFrame lexicographically by the join key. If False, preserves the index order of the calling (left) DataFrame

Returns joined: DataFrame

#### **Notes**

on, Isuffix, and rsuffix options are not supported when passing a list of DataFrame objects

#### pandas.DataFrame.merge

```
DataFrame.merge (right, how='inner', on=None, left_on=None, right_on=None, left_index=False, right_index=False, sort=True, suffixes=('_x', '_y'), copy=True)
```

Merge DataFrame objects by performing a database-style join operation by columns or indexes.

If joining columns on columns, the DataFrame indexes will be ignored. Otherwise if joining indexes on indexes or indexes on a column or columns, the index will be passed on.

```
Parameters right: DataFrame
```

```
how: {'left', 'right', 'outer', 'inner'}, default 'inner'
```

- left: use only keys from left frame (SQL: left outer join)
- right: use only keys from right frame (SQL: right outer join)
- outer: use union of keys from both frames (SQL: full outer join)
- inner: use intersection of keys from both frames (SQL: inner join)

on: label or list

Field names to join on. Must be found in both DataFrames.

**left\_on** : label or list, or array-like

Field names to join on in left DataFrame. Can be a vector or list of vectors of the length of the DataFrame to use a particular vector as the join key instead of columns

right\_on: label or list, or array-like

Field names to join on in right DataFrame or vector/list of vectors per left\_on docs

left\_index: boolean, default True

Use the index from the left DataFrame as the join key(s). If it is a MultiIndex, the number of keys in the other DataFrame (either the index or a number of columns) must match the number of levels

right\_index : boolean, default True

Use the index from the right DataFrame as the join key. Same caveats as left\_index

sort : boolean, default True

Sort the join keys lexicographically in the result DataFrame

suffixes: 2-length sequence (tuple, list, ...)

Suffix to apply to overlapping column names in the left and right side, respectively

copy: boolean, default True

If False, do not copy data unnecessarily

Returns merged: DataFrame

#### **Examples**

```
>>> A
               >>> B
   lkey value
                  rkey value
                  foo 5
   foo 1
               0
1
   bar 2
               1
                   bar
                       6
   baz 3
                   qux 7
2
               2
               3
   foo
                   bar
>>> merge(A, B, left_on='lkey', right_on='rkey', how='outer')
  lkey value_x rkey value_y
0 bar
       2
              bar
1 bar 2
              bar
                    8
2 baz 3
             NaN NaN
3 foo 1
              foo
                    5
4 foo
      4
              foo
                    5
5 NaN NaN
                    7
               qux
```

#### pandas.DataFrame.append

DataFrame.append(other, ignore\_index=False, verify\_integrity=False)

Append columns of other to end of this frame's columns and index, returning a new object. Columns not in this frame are added as new columns.

**Parameters** other: DataFrame or list of Series/dict-like objects

ignore\_index : boolean, default False

If True do not use the index labels. Useful for gluing together record arrays

verify\_integrity: boolean, default False

If True, raise Exception on creating index with duplicates

Returns appended: DataFrame

#### **Notes**

If a list of dict is passed and the keys are all contained in the DataFrame's index, the order of the columns in the resulting DataFrame will be unchanged

#### 21.3.11 Time series-related

DataFrame.asfreq(freq[, method, how])	Convert all TimeSeries inside to specified frequency using DateOffset
DataFrame.shift([periods, freq])	Shift the index of the DataFrame by desired number of periods with an
<pre>DataFrame.first_valid_index()</pre>	Return label for first non-NA/null value
<pre>DataFrame.last_valid_index()</pre>	Return label for last non-NA/null value

#### pandas.DataFrame.asfreq

DataFrame.asfreq(freq, method=None, how=None)

Convert all TimeSeries inside to specified frequency using DateOffset objects. Optionally provide fill method to pad/backfill missing values.

Parameters freq: DateOffset object, or string

method: {'backfill', 'bfill', 'pad', 'ffill', None}

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill methdo

how: {'start', 'end'}, default end

For PeriodIndex only, see PeriodIndex.asfreq

**Returns** converted: type of caller

#### pandas.DataFrame.shift

DataFrame.shift(periods=1, freq=None, \*\*kwds)

Shift the index of the DataFrame by desired number of periods with an optional time freq

Parameters periods: int

Number of periods to move, can be positive or negative

freq: DateOffset, timedelta, or time rule string, optional

Increment to use from datetools module or time rule (e.g. 'EOM')

Returns shifted: DataFrame

#### **Notes**

If freq is specified then the index values are shifted but the data if not realigned

#### pandas.DataFrame.first\_valid\_index

```
DataFrame.first_valid_index()
Return label for first non-NA/null value
```

#### pandas.DataFrame.last\_valid\_index

```
DataFrame.last_valid_index()
Return label for last non-NA/null value
```

# 21.3.12 Plotting

DataFrame.hist(data[, grid, xlabelsize,])	Draw Histogram the DataFrame's series using matplotlib / pylab.
<pre>DataFrame.plot([frame, x, y, subplots,])</pre>	Make line or bar plot of DataFrame's series with the index on the x-axis

#### pandas.DataFrame.hist

```
DataFrame.hist (data, grid=True, xlabelsize=None, xrot=None, ylabelsize=None, yrot=None, ax=None, sharex=False, sharey=False, **kwds)

Draw Histogram the DataFrame's series using matplotlib / pylab.
```

**Parameters** grid: boolean, default True

Whether to show axis grid lines

xlabelsize: int, default None

If specified changes the x-axis label size

**xrot**: float, default None

rotation of x axis labels

ylabelsize: int, default None

If specified changes the y-axis label size

yrot: float, default None

rotation of y axis labels

ax: matplotlib axes object, default None

**sharex**: bool, if True, the X axis will be shared amongst all subplots.

sharey: bool, if True, the Y axis will be shared amongst all subplots.

**kwds**: other plotting keyword arguments

To be passed to hist function

#### pandas.DataFrame.plot

DataFrame.plot (frame=None, x=None, y=None, subplots=False, sharex=True, sharey=False, use\_index=True, figsize=None, grid=False, legend=True, rot=None, ax=None, style=None, title=None, xlim=None, ylim=None, logy=False, xticks=None, yticks=None, kind='line', sort\_columns=False, fontsize=None, secondary\_y=False, \*\*kwds)

Make line or bar plot of DataFrame's series with the index on the x-axis using matplotlib / pylab.

**Parameters** x: int or str, default None

y: int or str, default None

Allows plotting of one column versus another

subplots: boolean, default False

Make separate subplots for each time series

sharex: boolean, default True

In case subplots=True, share x axis

sharey: boolean, default False

In case subplots=True, share y axis

use\_index : boolean, default True

Use index as ticks for x axis

stacked: boolean, default False

If True, create stacked bar plot. Only valid for DataFrame input

sort\_columns: boolean, default False:

Sort column names to determine plot ordering

title: string

Title to use for the plot

grid: boolean, default True

Axis grid lines

legend: boolean, default True

Place legend on axis subplots

ax: matplotlib axis object, default None

style: list or dict

matplotlib line style per column

kind: {'line', 'bar', 'barh'}

bar: vertical bar plot barh: horizontal bar plot

logy: boolean, default False

For line plots, use log scaling on y axis

xticks: sequence

Values to use for the xticks

yticks: sequence

Values to use for the yticks

xlim : 2-tuple/list
ylim : 2-tuple/list
rot : int, default None
 Rotation for ticks

secondary\_y: boolean or sequence, default False

Whether to plot on the secondary y-axis If dict then can select which columns to plot on secondary y-axis

kwds: keywords

Options to pass to matplotlib plotting method

**Returns** ax\_or\_axes: matplotlib.AxesSubplot or list of them

#### 21.3.13 Serialization / IO / Conversion

DataFrame.from_csv(path[, header, sep,])	Read delimited file into DataFrame
DataFrame.from_records(data[, index,])	Convert structured or record ndarray to DataFrame
DataFrame.to_csv(path_or_buf[, sep, na_rep,])	Write DataFrame to a comma-separated values (csv) file
DataFrame.to_excel(excel_writer[,])	Write DataFrame to a excel sheet
DataFrame.to_dict([outtype])	Convert DataFrame to dictionary.
DataFrame.to_records([index])	Convert DataFrame to record array. Index will be put in the
DataFrame.to_sparse([fill_value, kind])	Convert to SparseDataFrame
DataFrame.to_string([buf, columns,])	Render a DataFrame to a console-friendly tabular output.
DataFrame.save(path)	
DataFrame.load(path)	
DataFrame.info([verbose, buf])	Concise summary of a DataFrame, used inrepr when very large.

#### pandas.DataFrame.from csv

```
 \textbf{classmethod} \; \texttt{DataFrame.from\_csv} \; (path, \; header=0, \; sep=', \; `, \; index\_col=0, \; parse\_dates=True, \; encod-ing=None)
```

Read delimited file into DataFrame

Parameters path: string file path or file handle / StringIO

header: int, default 0

Row to use at header (skip prior rows)

sep : string, default ','
Field delimiter

index\_col: int or sequence, default 0

Column to use for index. If a sequence is given, a MultiIndex is used. Different default from read\_table

parse\_dates : boolean, default True

Parse dates. Different default from read\_table

**Returns** y : DataFrame

#### **Notes**

Preferable to use read\_table for most general purposes but from\_csv makes for an easy roundtrip to and from file, especially with a DataFrame of time series data

#### pandas.DataFrame.from\_records

Convert structured or record ndarray to DataFrame

**Parameters data**: ndarray (structured dtype), list of tuples, or DataFrame

index: string, list of fields, array-like

Field of array to use as the index, alternately a specific set of input labels to use

exclude: sequence, default None:

Columns or fields to exclude

columns: sequence, default None

Column names to use, replacing any found in passed data

coerce\_float : boolean, default False

Attempt to convert values to non-string, non-numeric objects (like decimal.Decimal) to floating point, useful for SQL result sets

**Returns** df: DataFrame

#### pandas.DataFrame.to\_csv

```
DataFrame.to_csv(path_or_buf, sep=', ', na_rep='', cols=None, header=True, index=True, in-
dex_label=None, mode='w', nanRep=None, encoding=None)
Write DataFrame to a comma-separated values (csv) file
```

Parameters path\_or\_buf: string or file handle / StringIO

File path

na\_rep : string, default ''

Missing data representation

**cols**: sequence, optional

Columns to write

header: boolean or list of string, default True

Write out column names. If a list of string is given it is assumed to be aliases for the column names

index: boolean, default True

Write row names (index)

index\_label : string or sequence, default None

Column label for index column(s) if desired. If None is given, and *header* and *index* are True, then the index names are used. A sequence should be given if the DataFrame uses MultiIndex.

mode: Python write mode, default 'w'

sep: character, default ","

Field delimiter for the output file.

encoding: string, optional

a string representing the encoding to use if the contents are non-ascii, for python versions prior to 3

#### pandas.DataFrame.to\_excel

DataFrame.to\_excel(excel\_writer, sheet\_name='sheet1', na\_rep='', cols=None, header=True, index=True, index\_label=None)
Write DataFrame to a excel sheet

Parameters excel\_writer: string or ExcelWriter object

File path or existing ExcelWriter

sheet\_name : string, default 'sheet1'

Name of sheet which will contain DataFrame

na\_rep : string, default "

Missing data rep'n

cols: sequence, optional

Columns to write

header: boolean or list of string, default True

Write out column names. If a list of string is given it is assumed to be aliases for the column names

index: boolean, default True

Write row names (index)

index\_label: string or sequence, default None

Column label for index column(s) if desired. If None is given, and *header* and *index* are True, then the index names are used. A sequence should be given if the DataFrame uses MultiIndex.

#### **Notes**

If passing an existing ExcelWriter object, then the sheet will be added to the existing workbook. This can be used to save different DataFrames to one workbook >>> writer = ExcelWriter('output.xlsx') >>> df1.to\_excel(writer,'sheet1') >>> df2.to\_excel(writer,'sheet2') >>> writer.save()

#### pandas.DataFrame.to dict

```
DataFrame.to_dict(outtype='dict')
Convert DataFrame to dictionary.
```

```
Parameters outtype: str {'dict', 'list', 'series'}
```

Determines the type of the values of the dictionary. The default *dict* is a nested dictionary {column -> {index -> value}}. *list* returns {column -> list(values)}. *series* returns {column -> Series(values)}. Abbreviations are allowed.

**Returns** result : dict like {column -> {index -> value}}

#### pandas.DataFrame.to\_records

```
DataFrame.to_records (index=True)
```

Convert DataFrame to record array. Index will be put in the 'index' field of the record array if requested

**Parameters** index: boolean, default True

Include index in resulting record array, stored in 'index' field

**Returns y** : recarray

#### pandas.DataFrame.to\_sparse

```
DataFrame.to_sparse(fill_value=None, kind='block')
Convert to SparseDataFrame
```

Parameters fill\_value: float, default NaN

kind : {'block', 'integer'}
Returns y : SparseDataFrame

#### pandas.DataFrame.to string

```
DataFrame.to_string(buf=None, columns=None, col_space=None, colSpace=None, header=True, index=True, na_rep='NaN', formatters=None, float_format=None, sparsify=None, nanRep=None, index_names=True, justify=None, force_unicode=False)
```

Render a DataFrame to a console-friendly tabular output.

Parameters frame: DataFrame

object to render

buf: StringIO-like, optional

buffer to write to

columns: sequence, optional

the subset of columns to write; default None writes all columns

col\_space : int, optional

the width of each columns

header: bool, optional

```
whether to print column labels, default True
```

index: bool, optional

whether to print index (row) labels, default True

na\_rep: string, optional

string representation of NAN to use, default 'NaN'

formatters: list or dict of one-parameter functions, optional

formatter functions to apply to columns' elements by position or name, default None

float\_format : one-parameter function, optional

formatter function to apply to columns' elements if they are floats default None

sparsify: bool, optional

Set to False for a DataFrame with a hierarchical index to print every multiindex key at each row, default True

justify: {'left', 'right'}, default None

Left or right-justify the column labels. If None uses the option from the configuration in pandas.core.common, 'left' out of the box

index\_names: bool, optional

Prints the names of the indexes, default True

**force\_unicode**: bool, default False Always return a unicode result

**Returns** formatted: string (or unicode, depending on data and options)

#### pandas.DataFrame.save

```
DataFrame.save(path)
```

#### pandas.DataFrame.load

```
classmethod DataFrame.load(path)
```

#### pandas.DataFrame.info

```
DataFrame.info(verbose=True, buf=None)

Concise summary of a DataFrame, used in __repr__ when very large.
```

**Parameters verbose**: boolean, default True

If False, don't print column count summary

buf: writable buffer, defaults to sys.stdout

# 21.4 Panel

# 21.4.1 Computations / Descriptive Stats

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