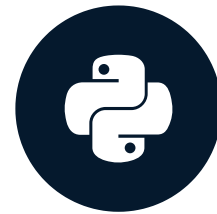


# Creating a DataFrame

INTERMEDIATE PYTHON FOR FINANCE



**Kennedy Behrman**

Data Engineer, Author, Founder

# Pandas

```
import pandas as pd
```

```
print(pd)
```

```
<module 'pandas' from '../pandas/__init__.py'>
```

# Pandas DataFrame

```
pd.DataFrame()
```

# Pandas DataFrame

	Col 1	Col 2	Col 3
0	v1	a	00
1	v2	b	01
2	v3	c	13.02

# From dict

```
data = {'Bank Code': ['BA', 'AAD', 'BA'],  
        'Account#': ['ajfdk2', '1234nmk', 'mm3d90'],  
        'Balance': [1222.00, 390789.11, 13.02]}
```

```
df = pd.DataFrame(data=data)
```

# From dict

```
data = {'Bank Code': ['BA', 'AAD', 'BA'],  
        'Account#': ['ajfdk2', '1234nmk', 'mm3d90'],  
        'Balance': [1222.00, 390789.11, 13.02]}
```

```
df = pd.DataFrame(data=data)
```

	Bank Code	Account#	Balance
0	BA	ajfdk2	1222.00
1	AAD	1234nmk	390789.11
1	BA	mm3d90	13.02

# From list of dicts

```
data = [{ 'Bank Code': 'BA', 'Account#': 'ajfdk2', 'Balance': 1222.00},  
        { 'Bank Code': 'AAD', 'Account#': '1234nmk', 'Balance': 390789.11},  
        { 'Bank Code': 'BA', 'Account#': 'mm3d90', 'Balance': 13.02}]  
  
df = pd.DataFrame(data=data)
```

# From list of dicts

```
data = [{ 'Bank Code': 'BA', 'Account#': 'ajfdk2', 'Balance': 1222.00},  
        { 'Bank Code': 'AAD', 'Account#': '1234nmk', 'Balance': 390789.11},  
        { 'Bank Code': 'BA', 'Account#': 'mm3d90', 'Balance': 13.02}]  
  
df = pd.DataFrame(data=data)
```

	Bank Code	Account#	Balance
0	BA	ajfdk2	1222.00
1	AAD	1234nmk	390789.11
1	BA	mm3d90	13.02



# From list of lists

```
data = [['BA', 'ajfdk2', 1222.00],  
        ['AAD', '1234nmk', 390789.11],  
        ['BA', 'mm3d90', 13.02]]  
df = pd.DataFrame(data=data)
```

# From list of lists

```
data = [['BA', 'ajfdk2', 1222.00],  
        ['AAD', '1234nmk', 390789.11],  
        ['BA', 'mm3d90', 13.02]]  
  
df = pd.DataFrame(data=data)
```

	0	1	2
0	BA	ajfdk2	1222.00
1	AAD	1234nmk	390789.11
1	BA	mm3d90	13.02

# From list of lists with column names

```
data = [['BA', 'ajfdk2', 1222.00],  
        ['AAD', '1234nmk', 390789.11],  
        ['BA', 'mm3d90', 13.02]]  
columns = ['Bank Code', 'Account#', 'Balance']  
df = pd.DataFrame(data=data, columns=columns)
```

	Bank Code	Account#	Balance
0	BA	ajfdk2	1222.00
1	AAD	1234nmk	390789.11
1	BA	mm3d90	13.02

# From list of lists with column names

```
data = [['BA', 'ajfdk2', 1222.00],  
        ['AAD', '1234nmk', 390789.11],  
        ['BA', 'mm3d90', 13.02]]  
columns = ['Bank Code', 'Account#', 'Balance']  
df = pd.DataFrame(data=data, columns=columns)
```

	Bank Code	Account#	Balance
0	BA	ajfdk2	1222.00
1	AAD	1234nmk	390789.11
2	BA	mm3d90	13.02

# Reading data

- Excel `pd.read_excel`
- JSON `pd.read_json`
- HTML `pd.read_html`
- Pickle `pd.read_pickle`
- Sql `pd.read_sql`
- Csv `pd.read_csv`

# CSV

Comma separated values

```
client id,trans type, amount  
14343,buy,23.0  
0574,sell,2000  
7093,dividend,2234
```

# Reading a csv file

```
df = pd.read_csv('/data/daily/transactions.csv')
```

# Reading a csv file

```
df = pd.read_csv('/data/daily/transactions.csv')
```

client id	trans type	amount
14343	buy	23.0
0574	sell	2000
7093	dividend	2234



# Non-comma csv

```
client id|trans type| amount  
14343|buy|23.0  
0574|sell|2000  
7093|dividend|2234
```

# Non-comma csv

```
df = pd.read_csv('/data/daily/transactions.csv', sep='|')
```

# Non-comma csv

```
df = pd.read_csv('/data/daily/transactions.csv', sep='|')
```

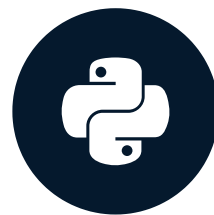
client id	trans type	amount
14343	buy	23.0
0574	sell	2000
7093	dividend	2234

# Let's practice!

INTERMEDIATE PYTHON FOR FINANCE

# Accessing Data

INTERMEDIATE PYTHON FOR FINANCE



**Kennedy Behrman**  
Data Engineer, Author, Founder

# Account Balance



# Introducing lesson data

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
b	AAD	1234nmk	390789.11
c	BA	mm3d90	13.02

```
accounts
```

# Access column using brackets

```
accounts['Balance']
```



# Access column using brackets

```
accounts[ 'Balance' ]
```

a	1222.00
b	390789.11
c	13.02

Name: Balance, dtype: float64

# Access column using dot-syntax

```
accounts.Balance
```

	Balance
a	1222.00
b	390789.11
c	13.02

# Access multiple columns

```
accounts[['Bank Code', 'Account#']]
```

# Access multiple columns

```
accounts[['Bank Code', 'Account#']]
```

	Bank Code	Account#
a	BA	ajfdk2
b	AAD	1234nmk
c	BA	mm3d90

# Access rows using brackets

```
accounts[0:2]
```

# Access rows using brackets

```
accounts[0:2]
```

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
b	AAD	1234nmk	390789.11

# Access rows using brackets

```
accounts[[True, False, True]]
```

# Access rows using brackets

```
accounts[[True, False, True]]
```

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
c	BA	mm3d90	13.02



# loc and iloc

- `loc` access by name
- `iloc` access by position

# loc

```
accounts.loc['b']
```

Bank Code	AAD
Account#	1234nmk
Balance	390789

Name: b, dtype: object

# loc

```
accounts.loc[['a', 'c']]
```

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
c	BA	mm3d90	13.02

```
df.loc[[True, False, True]]
```

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
c	BA	mm3d90	13.02

# Columns with loc

```
accounts.loc['a':'c', 'Balance']
```

```
accounts.loc['a':'c', ['Balance', 'Account#']]
```

```
accounts.loc['a':'c', [True, False, True]]
```

```
accounts.loc['a':'c', 'Bank Code': 'Balance']
```

# Columns with loc

```
accounts.loc['a':'c',['Bank Code','Balance']]
```

# Columns with loc

```
accounts.loc['a':'c',['Bank Code','Balance']]
```

	Bank Code	Balance
a	BA	1222.00
b	AAD	390789.11
c	BA	13.02

# iloc

```
accounts.iloc[0:2, [0,2]]
```

# iloc

```
accounts.iloc[0:2, [0,2]]
```



# iloc

```
accounts.iloc[0:2, [0,2]]
```

	Bank Code	Balance
a	BA	1222.00
b	AAD	390789.11

# Setting a single value

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
b	AAD	1234nmk	390789.11
c	BA	mm3d90	13.02

```
accounts.loc['a', 'Balance'] = 0
```

# Setting a single value

	Bank Code	Account#	Balance
a	BA	ajfdk2	0.00
b	AAD	1234nmk	390789.11
c	BA	mm3d90	13.02

```
accounts.loc['a', 'Balance'] = 0
```

# Setting multiple values

	Bank Code	Account#	Balance
a	BA	ajfdk2	1222.00
b	AAD	1234nmk	390789.11
c	BA	mm3d90	13.02

```
accounts.iloc[:2, 1:] = 'NA'
```

# Setting multiple columns

	Bank Code	Account#	Balance
a	BA	NA	NA
b	AAD	NA	NA
c	BA	mm3d90	13.02

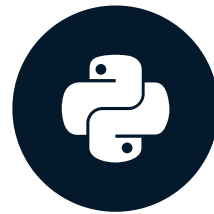
```
accounts.iloc[:2, 1:] = 'NA'
```

# Let's practice!

INTERMEDIATE PYTHON FOR FINANCE

# Aggregating and summarizing

INTERMEDIATE PYTHON FOR FINANCE



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# DataFrame methods

- `.count()`
- `.min()`
- `.max()`
- `.first()`
- `.last()`
- `.sum()`
- `.prod()`
- `.mean()`
- `.median()`
- `.std()`
- `.var()`



# Axis

## Rows

- default
- `axis=0`
- `axis='rows'`

## Columns

- `axis=1`
- `axis='columns'`

# Count

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.count()
```

```
AAD      4
GDDL      4
IMA       4
dtype: int64
```

# Sum

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.sum(axis=1)
```

```
2020-10-03    415.44
2020-10-04    426.47
2020-10-05    425.33
2020-10-07    434.82
dtype: float64
```

# Product

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.prod(axis='columns')
```

```
2020-10-03    9.022416e+05
2020-10-04    1.084987e+06
2020-10-05    1.087920e+06
2020-10-07    1.230707e+06
dtype: float64
```

# Mean

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.mean()
```

```
AAD      301.1525  
GDDL      79.5575  
IMA       44.8050  
dtype: float64
```

# Median

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.median()
```

```
AAD      300.855  
GDDL      79.995  
IMA       45.160  
dtype: float64
```

# Standard deviation

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.std()
```

```
AAD      1.337345
GDDL      3.143548
IMA       3.740183
dtype: float64
```

# Variance

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.var()
```

```
AAD      1.788492
GDDL      9.881892
IMA     13.988967
dtype: float64
```



# Columns and rows

	AAD	GDDL	IMA
2020-10-03	300.22	75.32	39.90
2020-10-04	301.49	79.99	44.99
2020-10-05	300.00	80.00	45.33
2020-10-07	302.90	82.92	49.00

```
df.loc[:, 'AAD'].max()
```

```
302.9
```

```
df.iloc[0].min()
```

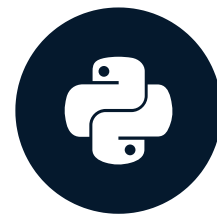
```
39.9
```

# Let's practice!

INTERMEDIATE PYTHON FOR FINANCE

# Extending and manipulating data

INTERMEDIATE PYTHON FOR FINANCE



**Kennedy Behrman**

Data Engineer, Author, Founder

# PCE

Personal consumption expenditures (PCE)

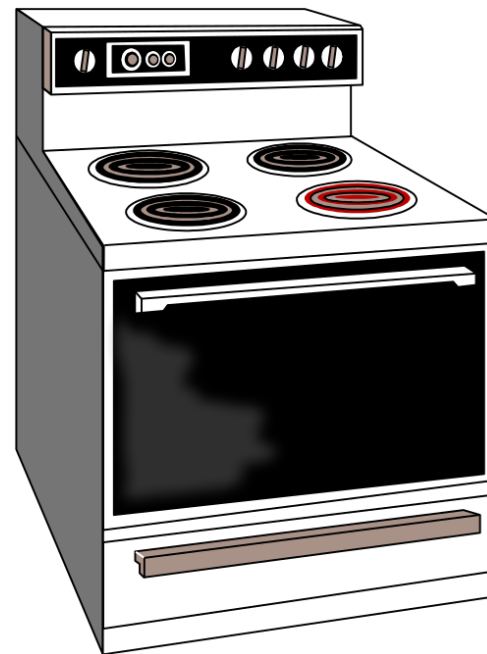
**PCE =**

# PCE

Personal consumption expenditures (PCE)

$PCE = PCDG$

Durable goods



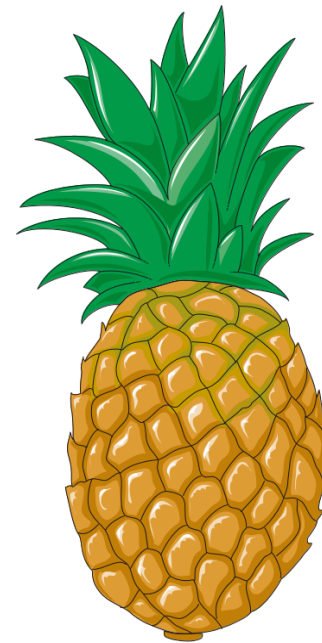
<sup>1</sup> By cactus cowboy <sup>2</sup> Open Clipart, CC0, <https://commons.wikimedia.org/w/index.php?curid=64953673>

# PCE

Personal consumption expenditures (PCE)

$$\text{PCE} = \text{PCDG} + \text{PCNDG}$$

**Non-durable goods**



<sup>1</sup> By Smart Servier <sup>2</sup> <https://smart.servier.com/>, CC BY 3.0, <https://commons.wikimedia.org/w/index.php?curid=74765623>

# PCE

Personal consumption expenditures (PCE)

$$\text{PCE} = \text{PCDG} + \text{PCNDG} + \text{PCESV}$$

Services



<sup>1</sup> By Clip Art by Vector Toons <sup>2</sup> Own work, CC BY-SA 4.0, <https://commons.wikimedia.org/w/index.php?curid=65937611>

# PCE - adding and removing columns

DATE	PCDGA
1929-01-01	9.829
1930-01-01	7.661
1931-01-01	5.911
1932-01-01	3.959



# PCE - adding and removing columns

```
pce['PCND'] = [[33.941,  
                30.503,  
                25.798000000000000002,  
                20.169]
```

# PCE - adding and removing columns

pce

DATE	PCDG	PCND
1929-01-01	9.829	33.941
1930-01-01	7.661	30.503
1931-01-01	5.911	25.798
1932-01-01	3.959	20.169

# PCE - adding and removing columns

pce

DATE	PCDG	PCND
1929-01-01	9.829	33.941
1930-01-01	7.661	30.503
1931-01-01	5.911	25.798
1932-01-01	3.959	20.169

pcesv

PCESV	
0	33.613
1	31.972
2	28.963
3	24.587

# PCE - adding and removing columns

```
pce['PCESV'] = pcesv
```

```
pce
```

# PCE - adding and removing columns

```
pce['PCESV'] = pcesv
```

pce

DATE	PCDG	PCND	PCESV
1929-01-01	9.829	33.941	33.613
1930-01-01	7.661	30.503	31.972
1931-01-01	5.911	25.798	28.963
1932-01-01	3.959	20.169	24.587

# PCE - adding and removing columns

```
pce['PCE'] = pce['PCDG'] + pce['PCND'] + pce['PCESV']
```

# PCE - adding and removing columns

```
pce['PCE'] = pce['PCDG'] + pce['PCND'] + pce['PCESV']
```

DATE	PCDG	PCND	PCESV	PCE
1929-01-01	9.829	33.941	33.613	77.383
1930-01-01	7.661	30.503	31.972	70.136
1931-01-01	5.911	25.798	28.963	60.672
1932-01-01	3.959	20.169	24.587	48.715

# PCE - adding and removing columns

```
pce.drop(columns=['PCDG', 'PCND', 'PCESV'],  
         axis=1,  
         inplace=True)
```



# PCE - adding and removing columns

```
pce.drop(columns=['PCDG', 'PCND', 'PCESV'],  
         axis=1,  
         inplace=True)
```

DATE	PCE
1929-01-01	77.383
1930-01-01	70.136
1931-01-01	60.672
1932-01-01	48.715

# PCE - adding and removing rows

```
new_row
```

# PCE - adding and removing rows

```
new_row
```

```
pce.append(new_row)
```

DATE	PCE
1933-01-01	45.945

# PCE - adding and removing rows

```
new_row
```

DATE	PCE
1933-01-01	45.945

```
pce.append(new_row)
```

DATE	PCE
1929-01-01	77.383
1930-01-01	70.136
1931-01-01	60.672
1932-01-01	48.715
1933-01-01	45.945

# PCE - adding and removing rows

Adding multiple rows

```
new_rows = [ row1, row2, row3  
]  
for row in new_rows:  
    pce = pce.append(row)
```

# PCE - adding and removing rows

Adding multiple rows

```
for row in new_rows:  
    pce = pce.append(row)
```

DATE	PCE
1929-01-01	77.383
1930-01-01	70.136
1931-01-01	60.672
1932-01-01	48.715
1933-01-01	45.945
1934-01-01	51.461
1935-01-01	55.933

# PCE - adding and removing rows

```
pce.drop(['1934-01-01',  
         '1935-01-01',  
         '1936-01-01',  
         '1937-01-01',  
         '1938-01-01',  
         '1939-01-01'],  
        inplace=True)
```

# PCE - adding and removing rows

```
pce.drop(['1934-01-01',  
         '1935-01-01',  
         '1936-01-01',  
         '1937-01-01',  
         '1938-01-01',  
         '1939-01-01'],  
        inplace=True)
```

DATE	PCE
1929-01-01	77.383
1930-01-01	70.136
1931-01-01	60.672
1932-01-01	48.715
1933-01-01	45.945



# PCE - adding and removing rows

```
all_rows = [row1, row2, row3, pce]
```

```
pd.concat(all_rows)
```

# PCE - adding and removing rows

```
all_rows = [row1, row2, row3, pce]
```

```
pd.concat(all_rows)
```

DATE	PCE
1929-01-01	77.383
1930-01-01	70.136
1931-01-01	60.672
1932-01-01	48.715
1933-01-01	45.945
1934-01-01	51.461
1935-01-01	55.933

# PCE - operations on DataFrames

```
ec = 0.88  
pce * ec
```

# PCE - operations on DataFrames

```
ec = 0.88  
pce * ec
```

DATE	PCE
1934-01-01	45.28568
1935-01-01	49.22104
1936-01-01	54.72544
1937-01-01	58.81832

# PCE - map

```
def convert_to_euro(x):  
    return x * 0.88  
  
pce['EURO'] = pce['PCE'].map(convert_to_euro)
```

# PCE - map

```
def convert_to_euro(x):  
    return x * 0.88  
  
pce['EURO'] = pce['PCE'].map(convert_to_euro)
```

DATE	PCE	EURO
1934-01-01	51.461	45.28568
1935-01-01	55.933	49.22104
1936-01-01	62.188	54.72544

# Gross Domestic Product (GDP)

- $GDP = PCE + GE + GPDI + NE$
- PCE: Personal Consumption Expenditures
- GE: Government Expenditures
- GPDI: Gross Private Domestic Investment
- NE: Net Exports

# GDP - apply

map - Elements in a column (series)

apply - Across rows or columns



# GDP - apply

	GCE	GPDI	NE	PCE
DATE				
1929-01-01	9.622	17.170	0.383	77.383
1930-01-01	10.273	11.428	0.323	70.136
1931-01-01	10.169	6.549	0.001	60.672
1932-01-01	8.946	1.819	0.043	48.715

# GDP - apply

```
gdp.apply(np.sum, axis=1)
```

# GDP - apply

```
gdp['GDP'] = gdp.apply(np.sum, axis=1)
```

	GCE	GPDI	NE	PCE	GDP
DATE					
1929-01-01	9.622	17.170	0.383	77.383	104.558
1930-01-01	10.273	11.428	0.323	70.136	92.160
1931-01-01	10.169	6.549	0.001	60.672	77.391
1932-01-01	8.946	1.819	0.043	48.715	59.523

# Let's practice!

INTERMEDIATE PYTHON FOR FINANCE