

# Introduction to Python

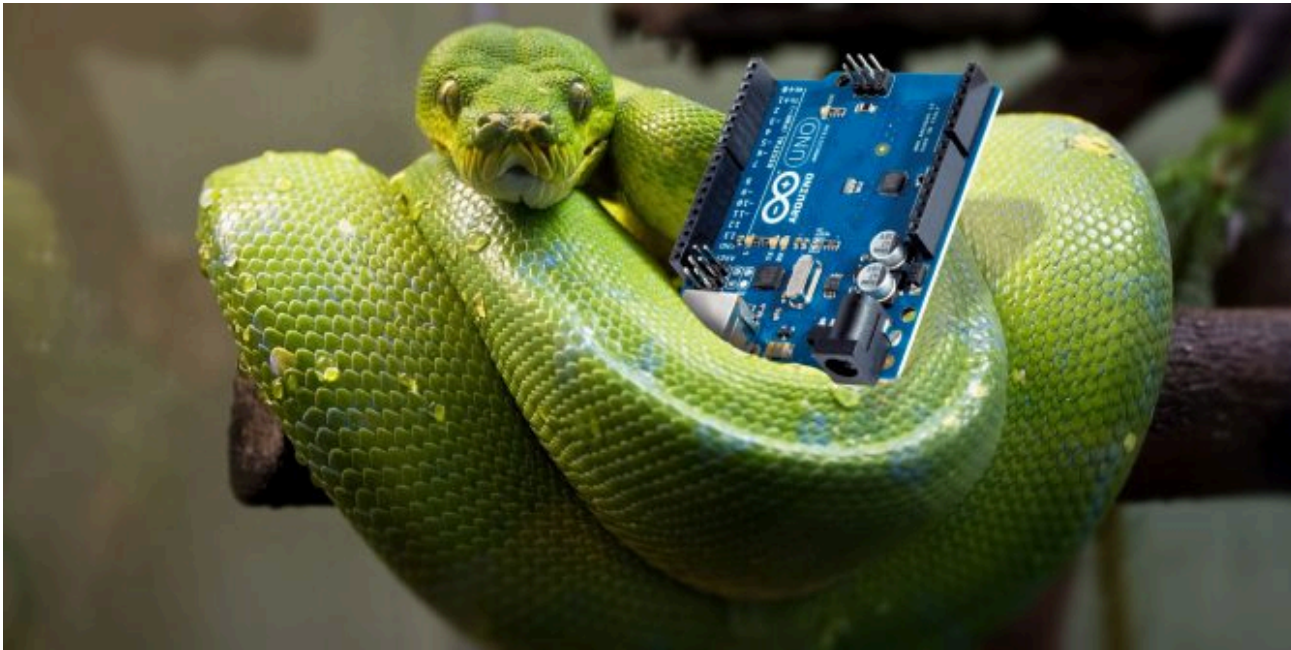
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UCLA Masters of Applied Economics Bootcamp

# Motivation

- What is Python?



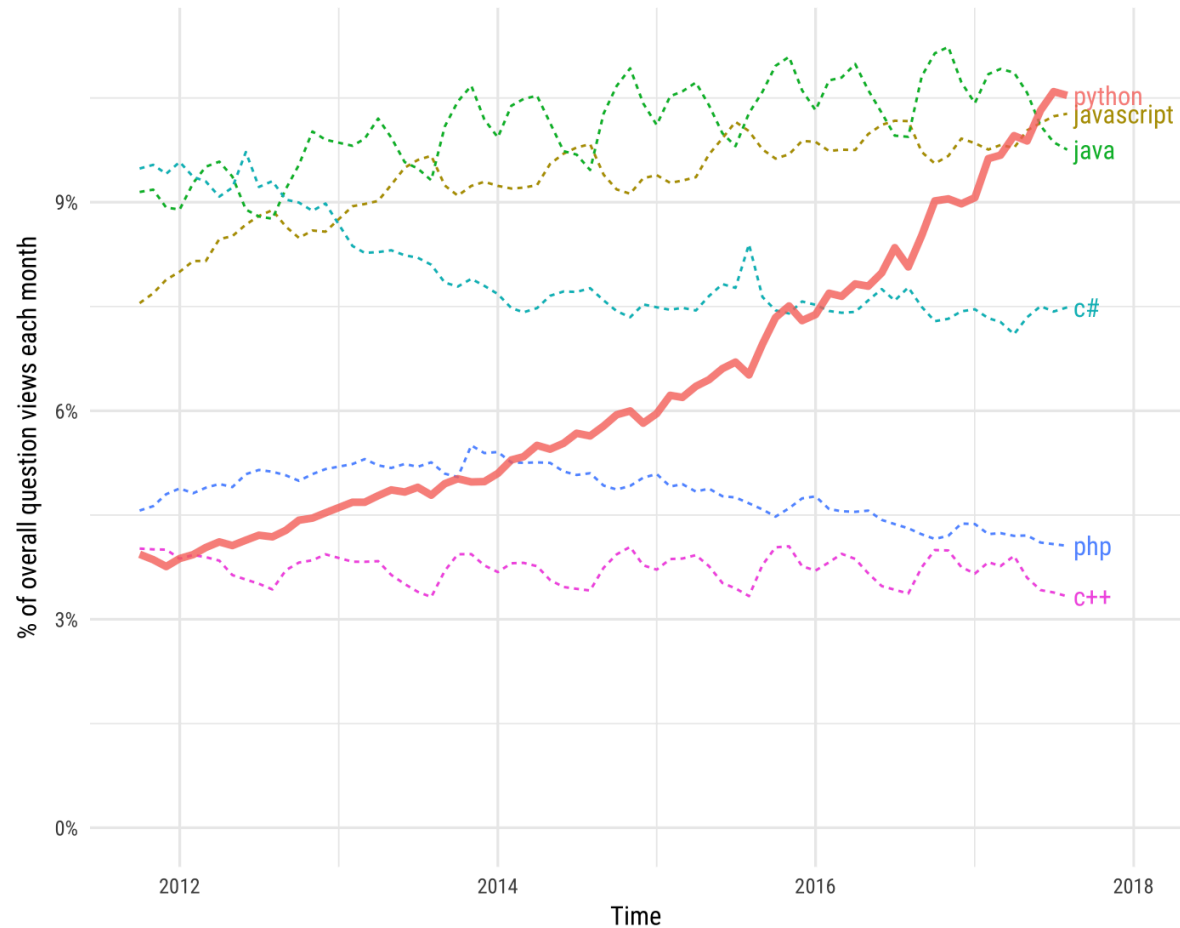
# Motivation (cont.)

- Why learn Python?
  - Data Science
  - Machine Learning

# Motivation (cont.)

## Growth of major programming languages


Based on Stack Overflow question views in World Bank high-income countries



# Installation

- Recommended:
  - anaconda distribution
    - Will provide access to popular IDE's like Spyder and Jupyter Notebook, and will auto-install many popular packages
- Alternatives:
  - Google Colab
  - Terminal/Console (in line, or as a script)
  - PyCharm
  - iPython

# Installation (cont.)

- Other helpful things to install:
  - brew  (Link: <https://brew.sh/>)
  - pip (pip install [package\_name])
    - To install pip: easy\_install pip

# Packages in Python

- Packages (or libraries) in Python provide pre-written functions and objects
- If we want to use a function from a specific library, we have to import that specific library into our workspace

## Packages in Python (cont.)

- Functions within the library can be accessed by calling the library name, followed by a period, and then the function name:

*#Import library*

```
import [library_name]
```

*#Access function*

```
[library_name].[function_name]
```



# Packages in Python (cont.)

- If you just want to import a single function:

```
from [library_name] import [function_name]
```

- If you do that, you can simply call the function name.

- You can even rename functions:

```
from [library_name] import [function_name]  
as MyFunction
```

## Packages in Python (cont.)

- If you want to import an entire library, you can do so by:

```
from [library_name] import *
```

- This is usually considered bad practice due to naming conflicts.
- Don't do this!

# Expressions

- Python is really a fancy calculator:

3+4

7

- When we type stuff into the console, this is known as an *expression*.
- Expressions are evaluated by Python to return a *value*.



# Expressions (cont.)

- We can use *variables* to help hold expressions.

```
x = 3+4  
print(x)  
7
```

- When we tell Python to do something explicitly (i.e., print, create a variable), we call this a *statement*.

# Data Types

- Expressions can take on different data types.
- Common data types:
  - Numerics (numbers)
  - Strings (characters)
  - Boolean (true/false)
  - Lists

# Data Types (cont.)

- Different data types will have various attributes/methods that are associated with them.
- We can access these attributes by using a period:  
`[var_name].[attribute]`
- There are mutable and immutable types
  - Fancy way to say that you can change objects by accessing

# Strings

- Strings contain characters
- Example of some useful string attributes:
  - split – splits a string on particular characters
  - upper – converts everything to uppercase
  - find – identifies specific elements in the string

## Strings (cont.)

```
#Small example
```

```
x = "Hello World!"
```

```
x.split(" ")
```

```
"Hello" "World!"
```



# Basic Functions

- `len(x)`
  - Returns the length of an object
  - Equivalent to R's `length()` function

# Basic Functions

- `len(x)`
  - Returns the length of an object
  - Equivalent to R's `length()` function
- `set(x)`
  - Returns unique items
  - Equivalent to R's `unique()` function
- Assignment operator: `=` (Unlike in R: `<--`)

# Range Function

- `range(x)` :
  - Returns a sequence of numbers of length `x`, starting from 0
  - Will create a range object – to view the contents, you have to write a for loop
  - Example:
    - `range(10)`
      - Actually returns 0, 1, 2, 3, 4, 5, 6, 7, 8, 9
      - **NOT**: 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10

# Range Function

- `range(x)` :
  - Returns a sequence of numbers of length `x`, starting from 0
  - Will create a range object – to view the contents, you have to write a for loop
  - Example:
    - `range(10)`
      - Actually returns 0, 1, 2, 3, 4, 5, 6, 7, 8, 9
      - **NOT**: 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10

Note: The `range()` object is an **iterable**, which means to see the contents of it, you have to use a for loop. For example, try: `print(range(10))`.

# White Spaces

- White spaces matter!
- There are no brackets in Python, so your computer determines the code folding by indentation/spaces

*#In R:*

```
for(i in 1:10){  
  print(i)  
}
```

var1<-i

```
print(var1)
```

*#You can also write:*

```
for(i in 1:10){  
  print(i)  
} var1<-i; print(var1)
```

*#In Python:*

```
for i in range(10):  
    print(i+1)
```

var1=i

```
print var1
```

```
for i in range(10):  
    print(i+1)  
    var1=i  
    print(var1)
```

# Looping over Strings

*#Try these on your own*

```
for letter in "hello":  
    print(letter)
```

```
my_string = "UCLA MAE"  
for letter in my_string:  
    print(letter)
```

```
count = 0  
for letter in my_string:  
    count = count + 1  
print(count)
```

# Lists [...]

- Similar to R's numeric vectors (`x <- c(1, 2, 3, 4)`)
- We declare lists using brackets: `[1, 2, 3, 4]`
- Example:

```
#Numbers:
```

```
num_list = [1,2,3,4]
```

```
#Strings
```

```
str_list = ["hello", "world"]
```

```
#Lists
```

```
list_ception = [[1,2,3], [4,5,6], [7,8,9]]
```

# Lists (cont.)

- Common methods:

- `x.append()`

- Adds stuff to the end of a list

- `x.insert(i, x2)`

- $i$  = index at which we insert `x2`
    - Inserts element at index  $i$

- `x.pop()`

- Takes last element from list and remove it to store it elsewhere
    - Like a stack in C++



## Lists (cont.)

- A simple example:

```
list1 = [1, 2, 3, 4, 5]
list1.append([6, 7, 8])
print(list1)
```

[1, 2, 3, 4, 5, [6, 7, 8]]

- To add elements 6, 7, 8, you can use `.extend()`

```
list1.extend([6,7,8])
```

[1, 2, 3, 4, 5, [6, 7, 8], 6, 7, 8]

# Indexing

- In Python, we index starting from **zero**
- Example:

```
x = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10]
```

- To access the first element of x (i.e., 1), what do we type?

```
print(x[0])
```

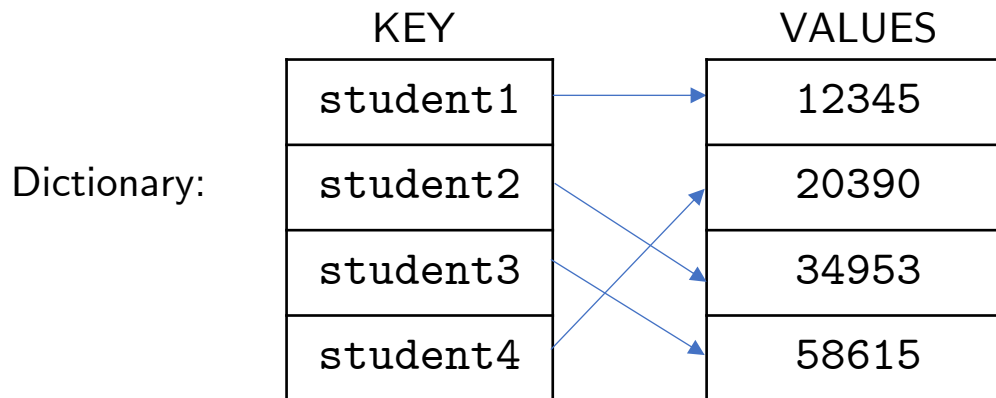
What if we want numerous elements?

We can use a colon to access slices of the data.

```
print(x[:5])
```

# Dictionaries { }

- Python's version of a hashtable
- Each item in your dictionary has both a key and a value associated with it
- Defined by braces: { }
  - More specifically: {key1: value1, key1: value1, ...}



# Dictionaries (cont.)

Example:

- Let's say we have a dictionary containing student names and their UID. Call this the registrar.

```
registrar = {'Student1': 12345,  
             'Student2': 34953,  
             'Student3': 58615,  
             'Student4': 20390}
```

# Dictionaries (cont.)

Example:

- Let's say we have a dictionary containing student names and their UID. Call this the registrar.

```
registrar = {'Student1': 12345,  
             'Student2': 34953,  
             'Student3': 58615,  
             'Student4': 20390}
```

- So, to retrieve the UID associated with Student 4, we would simply type: `registrar['Student4']`.

# Dictionaries (cont.)

- Why use a dictionary?
  - Very computationally efficient to retrieve information!
  - We can input a key, and retrieve the value without iterating through the entire list!

# Iterables

- Certain objects in Python are **iterables**, which means that we can automatically loop through them
  - No need to manually iterate through the list with indexing.
- Let `x = [1,3,0,5,9]`. We don't have to call each item of `x` by `x[i]`, we can just say:

```
for i in x:  
    print(i)  
#Compare the output to this:  
for i in range(len(x)):  
    print(x[i])
```

# Checkpoint

- Print a sequence of numbers from 0 to 100.
- Print a sequence of even numbers from 2 to 100.
- Create a list of even numbers from 2 to 12.



# Checkpoint

- Print a sequence of numbers from 0 to 100.

```
for x in range(101):  
    print(x)
```

- Print a sequence of even numbers from 2 to 100.

```
for x in range(99):  
    print(x+2)
```

- Create a list of even numbers from 2 to 12:

```
numbers = []  
for x in range(6):  
    numbers.append((x+1)*2)
```

# List Comprehension

- List comprehension is a way to define lists and dictionaries in a way where you have a nested for loop within your list.
- Let's say we want to create a list from 1 to 10.
- You could write:

```
Numbers = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10]
```

- Alternatively, using list comprehension:

```
Numbers = [x+1 for x in range(10)]
```

# List Comprehension (cont.)

- Provides an elegant way to set up lists
- Let's say you have a really messed up list that contains lists within itself (a list-ception)
- The inner list contains 6 elements:
  1. Open Price
  2. High
  3. Low
  4. Close
  5. Volume Traded
  6. Market Cap

## List Comprehension (cont.)

- To separate each element so that you can have just a list that contains all opening prices, you can use list comprehension:

```
data = [[42, 53, 10, 25, 2300, 5112346],  
        [12, 32, 12, 31, 2600, 1094529],  
        ...  
        [23, 51, 23, 25, 2015, 1034951]]
```

## List Comprehension (cont.)

- To separate each element so that you can have just a list that contains all opening prices, you can use list comprehension:

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## List Comprehension (cont.)

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        ...  
        [23, 51, 23, 25, 2015, 1034951]]
```

This is the **first inner list** of the larger list.

So to call it, we write: `data[0]`.

But this returns the entire inner list!

We only want the first element of the inner list.

## List Comprehension (cont.)

- To separate each element so that you can have just a list that contains all opening prices, you can use list comprehension:

```
data = [[42, 53, 10, 25, 2300, 5112346],  
        [12, 32, 12, 31, 2600, 1094529],  
        ...  
        [23, 51, 23, 25, 2015, 1034951]]
```

- To call the first element, we treat `data[0]` as if it is any other list, and write: `data[0][0]`.

## List Comprehension (cont.)

- To separate each element so that you can have just a list that contains all opening prices, you can use list comprehension:

```
data = [[42, 53, 10, 25, 2300, 5112346],  
        [12, 32, 12, 31, 2600, 1094529],  
        ...  
        [23, 51, 23, 25, 2015, 1034951]]
```

- To access the first elements of the i-th list:  
`data[i][0]`.



# List Comprehension (cont.)

- To separate each element so that you can have just a list that contains all opening prices, you can use list comprehension:

```
#List comprehension:
```

```
open = [data[i][0] for i in range(len(data))]
```

```
#Equivalent to the following for loop:
```

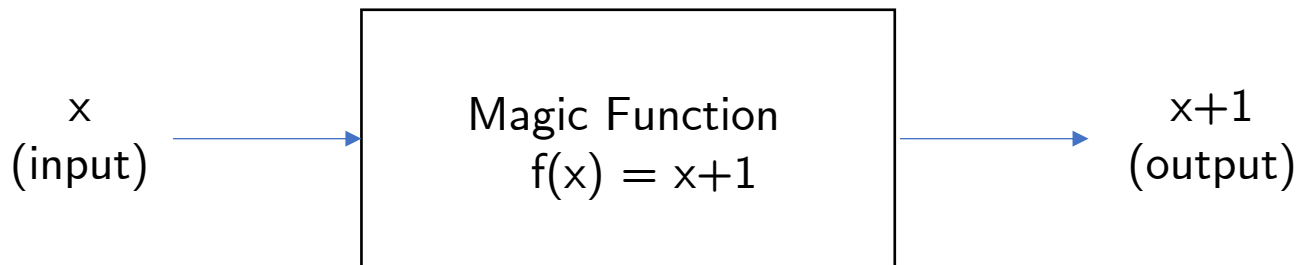
```
open = [] #Empty list
```

```
for i in range(len(data)):
```

```
    open.append(data[i][0])
```

# Functions

- In programming, we use functions so that we can perform repetitive tasks easily.
- Functions take things in as inputs and then produces some sort of result

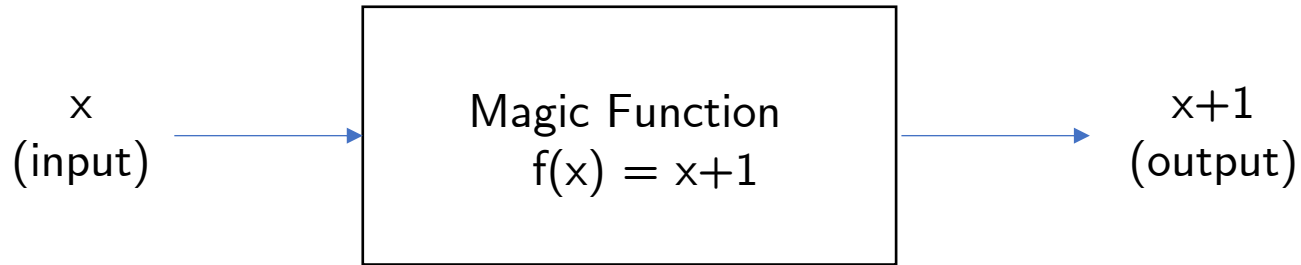


# Functions (cont.)

- To declare a function:

```
def functionName(inputVariables):  
    [function body]  
    return(someVariable)
```

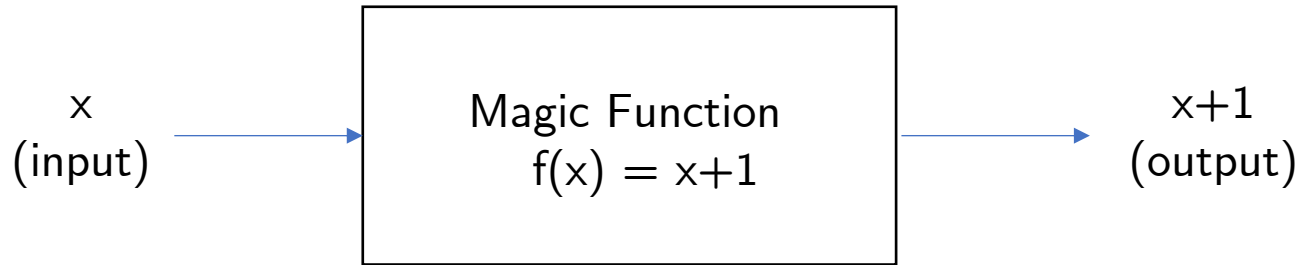
# Functions (cont.)



- Programmatically:

```
def magicFunction(x):  
    return x+1
```

# Functions (cont.)



- Programmatically:

```
def magicFunction(x):
```

```
    return x+1
```

Input variable  
(also known as parameters)

Indicates to computer that  
this is the result (i.e., output)

# Functions (cont.)

- When you modify variables within a function, you do not modify them in the global environment.
- As an example, what gets printed out?

```
x = 3
```

```
magicFunction(x)
```

```
print(x)
```

## Functions (cont.)

- So what if we want to store the value that the function outputs?
- Assign the output to a new variable:

```
x = 3
```

```
x_new = magicFunction(x)
```

```
print(x)
```

```
print(x_new)
```

# NumPy

- What is NumPy?
  - Scientific computing library on Python
  - Provides the basis of much of the machine learning and stats packages in Python
- To import:

```
import numpy as np
```



# NumPy array - `np.array()`

- Represents vectors and matrices
- An array can only contain elements that are of the same data type
- Each array has:
  - `shape` – tuple that represents the dimension of the object
  - `dtype` – an object that tells us what data type the array is
  - `ndim` – how many dimensions there are

# NumPy array (cont.)

Creating arrays:

```
data1 = [6, 7.5, 8, 0, 1]
```

```
arr1 = np.array(data1)
```

```
print(arr1)
```

```
array([ 6.,  7.5,  8.,  0.,  1.])
```

## NumPy array (cont.)

- If you input lists of lists, you end up with a multidimensional array:

```
data2 = [[1, 2, 3, 4], [5, 6, 7, 8]]  
arr2 = np.array(data2)  
print(arr2.ndim)
```

2

```
print(arr2.shape)
```

(2, 4)

# NumPy array (cont.)

Other ways to create NumPy arrays:

- `np.zeros(x)` – creates an array with dimension/shape specified by `x` (Note: `x` can be multidimensional)

```
np.zeros(5)
```

```
array([ 0.,  0.,  0.,  0.,  0.])
```

```
np.zeros((3, 6))
```

```
array([[0.,  0.,  0.,  0.,  0.,  0.],  
       [0.,  0.,  0.,  0.,  0.,  0.],  
       [0.,  0.,  0.,  0.,  0.,  0.]])
```

# Intuition

- What does a NumPy array represent in the context of data analytics?

```
array([[1, 3, ... 5, 2],  
       [1, 6, ... 2, 7],  
       ...,  
       [2, 1, ... 8, 5],  
       [5, 6, ... 3, 1]])
```

$x_1$

## NumPy array (cont.)

- `np.zeros()`
- `np.ones()`
- `np.empty()`
- `np.eye()` – creates an N by N identity matrix
- `np.arange()` – like the `range()` function but stores the result in an array object
- `np.random.random()` – generates random numbers

# NumPy Operations

- Arrays are great because we can bypass writing for loops to apply batch operations across all the elements within the array
  - We call this vectorization
- For example:

```
arr = np.array([[1., 2., 3.], [4., 5., 6.]])  
print(1 / arr)
```

```
array([[ 1.  ,  0.5  ,  0.3333],  
       [0.25 ,  0.2  ,  0.1667]])
```

# NumPy Operations (cont.)

- Everything happens elementwise usually
- Basic operations:
  - Adding a scalar will just add the scalar to each element in the matrix
  - All arithmetic operates elementwise (same with multiplying by a scalar)
- Array multiplication will **not** be matrix multiplication!
  - For matrix multiplication: `np.dot(x1, x2)`



# Common Mathematical Operations

- `np.dot(arr.T, arr)`
  - Note: the `.T` operation transposes the matrix
- `np.mean()`, `np.var()`
- `np.sum()`
- `np.cumsum()`, `np.cumprod()`
- `np.min/np.max`

Note: we can compute these quantities over a specific axis only by specifying the axis in the function (i.e., `np.sum(axis=1)`)

# Checkpoint

1. Create a 3x3 matrix with values ranging from 0 to 8.
2. Create a 10x10 array with random values and find the minimum and maximum values
3. Create a null vector (vector of all zeroes) of size 10 but the fifth value which is 1
4. Generate a random vector of size 30 and find the mean.

# Indexing

- One dimensional arrays behave like lists:

```
arr = np.arange(10)
print(arr)
```

```
array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9])
```

```
print(arr[5])
```

```
5
```

```
print(arr[5:8])
```

```
array([5, 6, 7])
```

## Indexing (cont.)

- When we access several elements from a list or array (i.e., `arr[5:8]`), we refer to that as *slicing* (because we have a slice 🍰 of data)
- If we assign a scalar value (i.e., just 1 number) to a slice of data, we call this *broadcasting*

## Indexing (cont.)

```
#Example continued
```

```
arr[5:8] = 12
```

```
print(arr[5:8])
```

```
array([ 0, 1, 2, 3, 4, 12, 12, 12, 8, 9])
```

- We see that the value 12 has been propagated (or broadcast) to the entire selection
- Any modifications we make to the slices of the array are also made on the original array!

## Indexing (cont.)

We have to be careful:

```
arr_slice = arr[5:8]  
arr_slice[1] = 12345  
print(arr)
```

```
array([ 0, 1, 2, 3, 4, 12, 12345, 12, 8, 9])
```

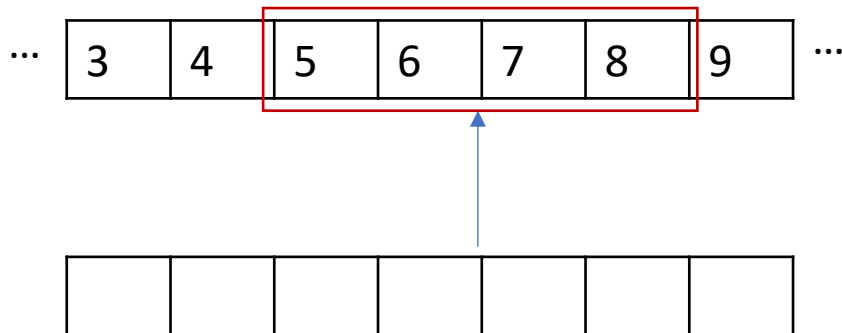
```
arr_slice[:] = 64  
print(arr)
```

```
array([ 0, 1, 2, 3, 4, 64, 64, 64, 8, 9])
```

# Indexing (cont.)

What's happening here?!

- `arr_slice = arr[5:8]`
- Simply creates a pointer to part of the original object (`arr`).
- As a result, when we modify `arr_slice`, we also modify `arr`!



# Indexing in Higher Dimensions

- Similar to how we index nested lists:

```
arr2 = np.array([[1, 2, 3],  
                 [4, 5, 6],  
                 [7, 8, 9]])  
  
print(arr2[2])  
  
array([7, 8, 9])
```

- To access the 3rd element of `arr2[2]`, what would we need to type?



# Indexing in Higher Dimensions

- Similar to how we index nested lists:

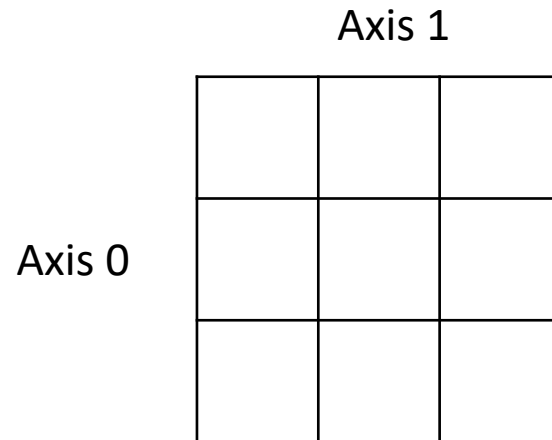
```
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                 [7, 8, 9]])  
  
print(arr2[2])  
  
array([7, 8, 9])
```

- To access the 3rd element of `arr2[2]`, what would we need to type?

```
print(arr2[2][2])
```

# Indexing with Slices

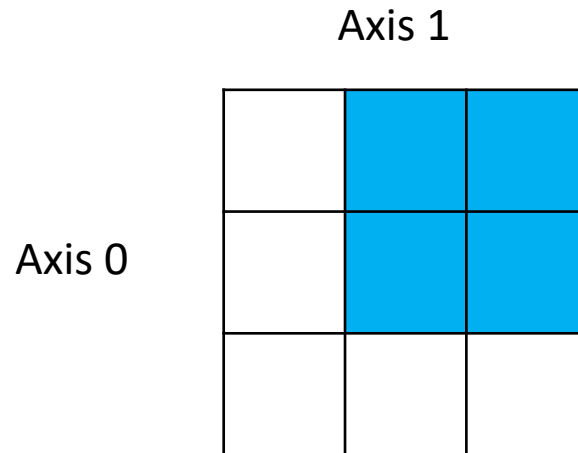
- This seems a little inefficient though
- We can also index and access different dimensions by *slicing* (which is the more common approach)
- In general: `arr[axis0, axis1]`



# Indexing with Slices (cont.)

- What part of the matrix would the following return?

```
print(arr[:2, 1:])
```

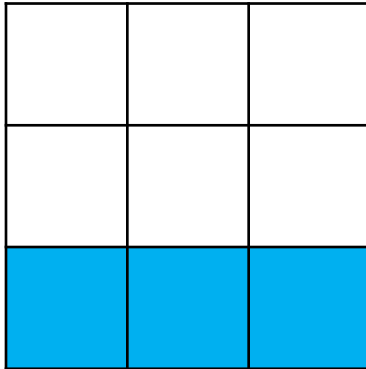


What is the corresponding shape of the matrix?

```
arr.shape  
(2,2)
```

# Indexing with Slices

- What if I wanted to access the following instead?




Possible solutions:

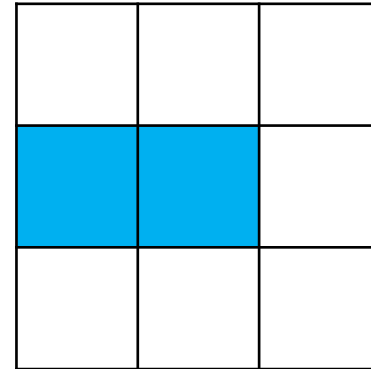
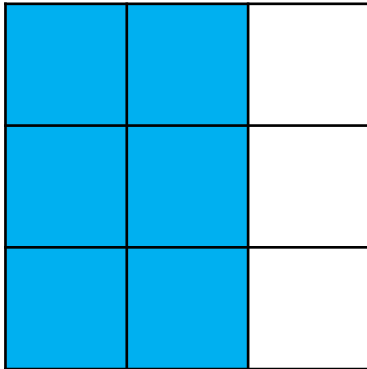
- `arr[2]`
- `arr[2, :]`
- `arr[2:, :]`

What is the difference?

The shape of `arr[2:, :]` will be (1,3), while the first two calls generate an object that is of shape (3, ).

# Indexing with Slices

- Try to subset the highlighted parts of the 3x3 matrix using slicing. Check the shapes of each matrix that you end up subsetting.



## Boolean Indexing (cont.)

- Similar to R in that we can index using booleans
- In other words, we can target operations to only segments of the array that meet the criteria we input

# Boolean Indexing (cont.)

- Example:

```
#Generate data:
```

```
data = np.random.random(7, 4)*10-5
```

```
print(data)
```

```
array([[ -0.048,  0.5433, -0.2349,  1.2792],  
       [ -0.268,  0.5465,  0.0939, -2.0445],  
       [ -0.047, -2.026,  0.7719,  0.3103],  
       [  2.1452,  0.8799, -0.0523,  0.0672],  
       [ -1.0023, -0.1698,  1.1503,  1.7289],  
       [  0.1913,  0.4544,  0.4519,  0.5535],  
       [  0.5994,  0.8174, -0.9297, -1.2564]])
```

# Boolean Indexing (cont.)

- Example:

```
#Generate data:
```

```
data = np.random.random(7, 4)
```

```
print(data)
```

```
array([[ -0.048,  0.5433, -0.2349,  1.2792],  
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       [ -0.047, -2.026,  0.7719,  0.3103],  
       [  2.1452,  0.8799, -0.0523,  0.0672],  
       [ -1.0023, -0.1698,  1.1503,  1.7289],  
       [  0.1913,  0.4544,  0.4519,  0.5535],  
       [  0.5994,  0.8174, -0.9297, -1.2564]])
```



# Boolean Indexing

- Goal:  
Set all of the elements that are negative to 0.

```
data[data < 0] = 0  
print(data)
```

```
array([[ 0.,  0.5433,  0.,  1.2792],  
       [ 0.,  0.5465,  0.0939,  0.],  
       [ 0.,  0.,  0.7719,  0.3103],  
       [ 2.1452,  0.8799,  0.,  0.0672],  
       [ 0.,  0.,  1.1503,  1.7289],  
       [ 0.1913,  0.4544,  0.4519,  0.5535],  
       [ 0.5994,  0.8174,  0.,  0. ]])
```

## Boolean Indexing (cont.)

- We can even mask one array using a different boolean array
  - Fancy way to say we can keep data that corresponds to another matrix with true/false entries
  - The nuance is that the length of the boolean array has to match that of the axis from which it is indexing.

## Boolean Indexing (cont.)

- `np.where()`
- Equivalent (or at least very similar) to R's `ifelse()`  
`np.where( [condition],  
          [if true, what value to set],  
          [else, what value to set])`

## Boolean Indexing (cont.)

```
arr = np.random.random(4, 4)*10-5
```

```
array([[ 0.6372,  2.2043,  1.7904,  0.0752],  
       [-1.5926, -1.1536,  0.4413,  0.3483],  
       [-0.1798,  0.3299,  0.7827, -0.7585],  
       [ 0.5857,  0.1619,  1.3583, -1.3865]])
```

```
np.where(arr > 0, 2, -2)
```

```
array([[ 2,  2,  2,  2],  
       [-2, -2,  2,  2],  
       [-2,  2,  2, -2],  
       [ 2,  2,  2, -2]])
```