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import os
import pandas as pd
from sklearn.preprocessing import StandardScaler
from sklearn.decomposition import PCA
import matplotlib.pyplot as plt
input dir = "/Users/xxn/Desktop/Jacklyn's research/IMF data by countries"
output_dir = "/Users/xxn/Desktop/Jacklyn's research/IMF_data_by_countries_after_processsing"
os.makedirs(output_dir, exist_ok=True)
ignore_sheets = {"missing_indicators", "IMF_Indicators"}
for file name in os.listdir(input dir):
    if file_name.endswith(".xlsx"):
        country name = file name.replace(".xlsx", "")
        file_path = os.path.join(input_dir, file_name)
        print(f"Processing {country name}...")
        trv:
            xls = pd.ExcelFile(file_path)
            sheets = xls.sheet_names
        except Exception as e:
            print(f"Error reading {file name}: {e}")
            continue
        indicator_sheets = [sheet for sheet in sheets if sheet not in ignore_sheets]
        if not indicator_sheets:
            print(f"No valid indicator sheets found for {country_name}. Skipping...")
            continue
        merged data = None
        for sheet in indicator sheets:
                df = pd.read_excel(file_path, sheet_name=sheet)
                if 'date' not in df.columns or 'value' not in df.columns:
                    print(f"Sheet '{sheet}' in {country_name} lacks 'date' or 'value'. Skipping.")
                    continue
                df = df[['date', 'value']].rename(columns={'value': sheet})
df['date'] = pd.to_datetime(df['date'])
                df.sort_values('date', inplace=True)
                if merged_data is None:
                    merged_data = df
                    merged data = pd.merge(merged data, df, on='date', how='outer')
                print(f"Error in sheet '{sheet}' for {country name}: {e}")
                continue
        if merged data is None or merged data.empty:
            print(f"No valid data for {country name}. Skipping...")
            continue
        merged_data.set_index('date', inplace=True)
        numeric_cols = merged_data.select_dtypes(include=['number']).columns
        if merged_data.isnull().values.any():
            print(f"Imputing missing values for {country name}.")
            merged data[numeric cols] = merged data[numeric cols].fillna(merged data[numeric cols].mean())
        if merged_data.shape[0] < 2:</pre>
            print(f"Insufficient data for PCA in {country_name}. Skipping...")
            continue
        scaler = StandardScaler()
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scaled_data = scaler.fit_transform(merged_data[numeric_cols])
pca = PCA()
pca.fit(scaled data)
eigenvalues = pca.explained_variance_
selected\_components = [i+1 \text{ for } i, \text{ val in } enumerate(eigenvalues) \text{ if } val > 1]
if not selected components:
   print(f"No components retained for {country name} (Kaiser Rule). Skipping...")
    continue
pca = PCA(n_components=len(selected_components))
scores = pca.fit_transform(scaled_data)
loadings = pca.components_ # shape: (n_components, n_features)
loadings_df = pd.DataFrame(loadings, columns=numeric_cols,
                          index=[f"PC{i}" for i in range(1, len(selected components)+1)])
loadings_df = loadings_df.transpose()
sorted loadings dict = {}
for pc in loadings df.columns:
    pc_series = loadings_df[pc].copy()
   pc_series = pc_series.reindex(pc_series.abs().sort_values(ascending=False).index)
    pc series = pc series.apply(lambda x: x if abs(x) >= 0.4 else 0)
    sorted loadings dict[pc] = pc series
sorted_loadings_df = pd.DataFrame(sorted_loadings_dict)
pca output dir = os.path.join(output dir, country name)
os.makedirs(pca output dir, exist ok=True)
sorted_loadings_df.to_csv(os.path.join(pca_output_dir, "pca_loadings_sorted_thresholded.csv"))
scores_df = pd.DataFrame(scores, columns=[f"PC{i}" for i in range(1, len(selected_components)+1)],
                         index=merged data.index)
scores df.to csv(os.path.join(pca output dir, "pca scores.csv"))
if len(selected_components) >= 2:
   plt.figure(figsize=(8, 6))
    plt.scatter(scores_df["PC1"], scores_df["PC2"], color='blue', alpha=0.5)
    for idx, row in scores_df.iterrows():
       plt.text(row["PC1"], row["PC2"], str(idx.date()), fontsize=8)
    plt.xlabel("PC1")
    plt.ylabel("PC2")
    plt.title(f"PCA Score Plot for {country_name}")
    plt.grid()
    plt.tight_layout()
    plt.savefig(os.path.join(pca_output_dir, "pca_score_plot.png"))
    plt.close()
with open(os.path.join(pca_output_dir, "PCA_summary.txt"), "w", encoding="utf-8") as f:
    f.write(f"PCA Summary for {country_name}\n")
    f.write("="*40 + "\n\n")
    f.write("Eigenvalues:\n")
    for i, val in enumerate(eigenvalues, start=1):
        f.write(f"PC{i}: {val:.4f}\n")
   f.write("\nComponents retained (Kaiser Rule):\n")
   f.write(f"{selected_components}\n")
   f.write("Explained Variance Ratio:\n")
    for i, ratio in enumerate(pca.explained_variance_ratio_, start=1):
        f.write(f"PC{i}: {ratio*100:.2f}%\n")
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 $print(f"PCA\ completed\ for\ \{country_name\}.\ Results\ saved\ in\ \{pca_output_dir\}\n")$ $print("All\ countries\ processed\ successfully.")$