# **Introduction to Python: Part 2**

## NumPy package

The NumPy package is the core library for scientific computing in Python. <u>Documentation</u> (<u>https://docs.scipy.org/doc/numpy/index.html</u>)

```
In [1]: # Import the numpy package
import numpy as np
```

### **Arrays**

NumPy's main object is a multidimensional array. The elements of an array must be of the same type.

#### **Creating arrays**

Arrays can be created from lists using the array() function

Arrays can be created with specific numpy functions

```
In [6]:
         # Create a 4x10 matrix of all ones
         np.ones((4, 10))
 Out[6]: array([[1., 1., 1., 1., 1., 1., 1., 1., 1.],
                [1., 1., 1., 1., 1., 1., 1., 1., 1., 1.]
                [1., 1., 1., 1., 1., 1., 1., 1., 1., 1.],
                [1., 1., 1., 1., 1., 1., 1., 1., 1., 1.]
 In [7]: # Create a 2x2 matrix filled with the constant 24
         np.full((2, 2), 24)
 Out[7]: array([[24, 24],
                [24, 24]])
 In [8]: | # Create a 10x10 identity matrix
         np.eye(10)
 Out[8]: array([[1., 0., 0., 0., 0., 0., 0., 0., 0., 0.],
                [0., 1., 0., 0., 0., 0., 0., 0., 0., 0.],
                [0., 0., 1., 0., 0., 0., 0., 0., 0., 0.],
                [0., 0., 0., 1., 0., 0., 0., 0., 0., 0.]
                [0., 0., 0., 0., 1., 0., 0., 0., 0., 0.]
                [0., 0., 0., 0., 0., 1., 0., 0., 0., 0.]
                [0., 0., 0., 0., 0., 0., 1., 0., 0., 0.]
                [0., 0., 0., 0., 0., 0., 0., 1., 0., 0.],
                [0., 0., 0., 0., 0., 0., 0., 0., 1., 0.],
                [0., 0., 0., 0., 0., 0., 0., 0., 0., 1.]]
 In [9]: # Create a 5x3 matrix filled with random values drawn from uniform distribution
         # over the interval [0.0, 1.0)
         np.random.seed(12345)
         np.random.random((5, 3))
 Out[9]: array([[0.92961609, 0.31637555, 0.18391881],
                [0.20456028, 0.56772503, 0.5955447],
                [0.96451452, 0.6531771 , 0.74890664],
                [0.65356987, 0.74771481, 0.96130674],
                [0.0083883 , 0.10644438, 0.29870371]])
In [10]:
         # Create a 3-dimensional array of ones
         np.ones((3, 4, 5))
Out[10]: array([[[1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.]],
                [[1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.]
                 [1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.]],
                [[1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.],
                 [1., 1., 1., 1., 1.]])
```

The shape of arrays can be changed with the reshape() function

```
In [11]:
         # Create a vector of length 10
         x = np.arange(10)
Out[11]: array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9])
In [12]: # Turn vector into a 5x2 matrix
         x = x.reshape((5, 2))
Out[12]: array([[0, 1],
                [2, 3],
                [4, 5],
                [6, 7],
                [8, 9]])
         Get attributes of arrays
         # Get number of dimensions (axes)
In [13]:
         x.ndim
Out[13]: 2
In [14]: # Get the size of the array in each dimension
         x.shape
Out[14]: (5, 2)
In [15]: # Get number of elements in array
         x.size
Out[15]: 10
         Accessing arrays
         Arrays can be sliced. Since arrays may be multidimensional, you must specify a slice for each dimension of
         the array.
In [16]: # Create a 1-dimensional array of length 50 filled with values from 0 to 49
         x = np.arange(50)
         Х
Out[16]: array([ 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16,
                17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, 30, 31, 32, 33,
                34, 35, 36, 37, 38, 39, 40, 41, 42, 43, 44, 45, 46, 47, 48, 49])
In [17]:
         # Get the first 5 values
         x[:5]
```

Out[17]: array([0, 1, 2, 3, 4])

```
In [18]:
         # Get the values from position 2 up to position 7 (not including 7)
         x[2:7]
Out[18]: array([2, 3, 4, 5, 6])
In [19]: # Get the last five values
         x[-5:]
Out[19]: array([45, 46, 47, 48, 49])
In [20]: # Give the array a new shape
         x = x.reshape((5, 10))
         Х
Out[20]: array([[ 0, 1, 2, 3, 4, 5, 6, 7, 8, 9],
                [10, 11, 12, 13, 14, 15, 16, 17, 18, 19],
                [20, 21, 22, 23, 24, 25, 26, 27, 28, 29],
                [30, 31, 32, 33, 34, 35, 36, 37, 38, 39],
                [40, 41, 42, 43, 44, 45, 46, 47, 48, 49]])
In [21]: # Get value in second row and sixth column
         x[1, 5]
Out[21]: 15
In [22]: # Get values from first two rows and first five columns
         x[:2, :5]
Out[22]: array([[ 0, 1, 2, 3, 4],
                [10, 11, 12, 13, 14]])
In [23]: # Get values from last two rows and last two columns
         x[-2:, -2:]
Out[23]: array([[38, 39],
                [48, 49]])
In [24]: # Get all rows and every second column
         x[:, 0:x.shape[1]:2]
Out[24]: array([[ 0, 2, 4, 6, 8],
                [10, 12, 14, 16, 18],
                [20, 22, 24, 26, 28],
                [30, 32, 34, 36, 38],
                [40, 42, 44, 46, 48]])
         Integer array indexing allows you to construct arbitrary arrays
In [25]: # Get values from specific rows and columns
         rows = [1, 4, 4]
         cols = [0, -1, -2]
         x[rows, cols]
Out[25]: array([10, 49, 48])
```

Boolean array indexing allows to retrieve values based on logical conditions

```
In [26]:
         # Get all values greather than 20 (Note that values are returned as 1-dimensional array)
         x[x > 20]
Out[26]: array([21, 22, 23, 24, 25, 26, 27, 28, 29, 30, 31, 32, 33, 34, 35, 36, 37,
                38, 39, 40, 41, 42, 43, 44, 45, 46, 47, 48, 49])
In [27]: # Get all values greater than 20 and smaller than 30
         x[(x > 20) & (x < 30)]
Out[27]: array([21, 22, 23, 24, 25, 26, 27, 28, 29])
In [28]: # Get all values smaller than 20 or larger than 30
         x[(x < 20) | (x > 30)]
Out[28]: array([ 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16,
                17, 18, 19, 31, 32, 33, 34, 35, 36, 37, 38, 39, 40, 41, 42, 43, 44,
                45, 46, 47, 48, 49])
         Changing values in arrays
         Similar to Python lists, values of arrays can be changed
In [29]: # Set top left value to -1
         x[0, 0] = -1
         Х
Out[29]: array([[-1, 1, 2, 3, 4, 5, 6, 7, 8, 9],
                [10, 11, 12, 13, 14, 15, 16, 17, 18, 19],
                [20, 21, 22, 23, 24, 25, 26, 27, 28, 29],
                [30, 31, 32, 33, 34, 35, 36, 37, 38, 39],
                [40, 41, 42, 43, 44, 45, 46, 47, 48, 49]])
In [30]: # Set values in the top left 3x3 submatrix to -1
         x[:3, :3] = -1
         Х
Out[30]: array([[-1, -1, -1, 3, 4, 5, 6, 7, 8, 9],
                [-1, -1, -1, 13, 14, 15, 16, 17, 18, 19],
                [-1, -1, -1, 23, 24, 25, 26, 27, 28, 29],
                [30, 31, 32, 33, 34, 35, 36, 37, 38, 39],
                [40, 41, 42, 43, 44, 45, 46, 47, 48, 49]])
         Apply mathematical operations to arrays
In [31]: # Display matrix x
         Х
Out[31]: array([[-1, -1, -1, 3, 4, 5, 6, 7, 8, 9],
                [-1, -1, -1, 13, 14, 15, 16, 17, 18, 19],
                [-1, -1, -1, 23, 24, 25, 26, 27, 28, 29],
                [30, 31, 32, 33, 34, 35, 36, 37, 38, 39],
                [40, 41, 42, 43, 44, 45, 46, 47, 48, 49]])
```

```
In [32]:
         # Compute sum of all array elements
         x.sum()
Out[32]: 1117
In [33]: # Compute sum over each column
         x.sum(axis=0)
Out[33]: array([ 67, 69, 71, 115, 120, 125, 130, 135, 140, 145])
In [34]: # Compute sum over each row
         x.sum(axis=1)
Out[34]: array([ 39, 109, 179, 345, 445])
In [35]: # Compute arithmetic mean of all elements
         x.mean()
Out[35]: 22.34
In [36]: # Compute arithmetic mean of each column
         x.mean(axis=0)
Out[36]: array([13.4, 13.8, 14.2, 23. , 24. , 25. , 26. , 27. , 28. , 29. ])
In [37]: # Create 3x10 matrix of stock returns
         stock_returns = np.array([[5, 4, -1, 2, 7, 3, 2, 0, -2, -8],
                                 [1, -1, 4, 0, -1, -2, 0, 4, 5, 8],
                                 [3, -1, 3, -2, 4, -3, 7, 0, -3, 3]])
In [38]: # Compute covariance matrix (each row represents a variable)
         np.cov(stock returns)
Out[38]: array([[ 17.95555556, -12.4
                                              0.6444444],
                [-12.4 , 10.62222222,
                                             0.8
                                       , 11.43333333]])
                [ 0.6444444,
                               0.8
         # Compute correlation matrix (each row represents a variable)
In [39]:
         np.corrcoef(stock_returns)
                           , -0.89787229, 0.04497795],
Out[39]: array([[ 1.
                [-0.89787229, 1.
                                  , 0.07259319],
                [ 0.04497795, 0.07259319, 1.
                                                     ]])
In [40]: # Create a 3x5 matrix filled with values from 0 to 14
         x = np.array(range(15)).reshape(3, 5)
         # Create a 5x3 matrix filled with values from 0 to 14
         y = np.array(range(15)).reshape(5, 3)
         # Perform a matrix multiplication
         x.dot(y)
Out[40]: array([[ 90, 100, 110],
                [240, 275, 310],
                [390, 450, 510]])
```

```
In [41]:
        # Multiply two arrays elementwise
         prices = np.array([23.37, 52.85, 15.265, 452.20, 2374.00, 51.04])
         shares = np.array([100, 375, 480, 75, 90, 120])
         values = prices * shares
         values
Out[41]: array([ 2337. , 19818.75, 7327.2 , 33915. , 213660. , 6124.8 ])
In [42]: # Transpose matrix
        print(x)
         print()
         print(x.T)
         [[0 1 2 3 4]
         [5 6 7 8 9]
         [10 11 12 13 14]]
         [[ 0 5 10]
         [ 1 6 11]
         [ 2 7 12]
         [ 3 8 13]
         [ 4 9 14]]
```

# Pandas package

The Pandas package is the core library for data manipulation in Python. <u>Documentation</u> (<u>https://pandas.pydata.org/pandas-docs/stable/genindex.html</u>)

```
In [43]: # Import the pandas package
import pandas as pd
```

#### **Series**

- One-dimensional numpy array with axis labels (index)
- · All elements must have the same type
- · Labels must be immutable

#### **Creating a Series**

Series can be created from lists

```
In [44]: # Creating a Series without a predefined index
s = pd.Series([1, 3, 5, 6, 8])

Out[44]: 0    1
    1    3
    2    5
    3    6
    4    8
    dtype: int64
```

```
In [45]:
         # Creating a Series with predefined index
         population = pd.Series([130, 391, 63, 194, 81], index=['Bern', 'Zurich', 'Lugano', 'Gene
         population
Out[45]: Bern
                    130
                    391
         Zurich
                     63
         Lugano
                    194
         Geneva
                     81
         Lucerne
         dtype: int64
         Get attributes of a Series
In [46]: # Get the number of elements in the Series
         population.size
Out[46]: 5
         Accessing data from a Series
In [47]: # Get value for index 'Bern'
         population['Bern']
Out[47]: 130
In [48]: # Get value for all indices between 'Bern' and 'Geneva' (including Geneva)
         population['Bern':'Geneva']
Out[48]: Bern
                   130
                   391
         Zurich
                    63
         Lugano
         Geneva
                   194
         dtype: int64
In [49]: # Get which elements are above 100
         idx = population > 100
         idx
Out[49]: Bern
                     True
         Zurich
                     True
         Lugano
                    False
         Geneva
                     True
         Lucerne
                    False
         dtype: bool
In [50]: # Get values above 100
         population[idx]
Out[50]: Bern
                   130
         Zurich
                   391
         Geneva
                   194
         dtype: int64
```

```
In [51]:
         # Get values above 100 (short version)
         population[population > 100]
Out[51]: Bern
                   130
         Zurich
                   391
         Geneva
                   194
         dtype: int64
In [52]: # Get first two values
         population[:2]
Out[52]: Bern
                   130
                   391
         Zurich
         dtype: int64
In [53]: # Get first value of Series
         population[0]
Out[53]: 130
In [54]: # Get first and fourth value of Series
         population[[0, 3]]
Out[54]: Bern
                   130
         Geneva
                   194
         dtype: int64
         Apply mathematical operations on a Series
In [55]: # Get sum of all elements of Series
         population.sum()
Out[55]: 859
In [56]: # Get mean of all elements of Series
         population.mean()
Out[56]: 171.8
```

#### **DataFrame**

- Two-dimensional numpy array with labeled axes (rows and columns)
- Can be thought of as multiple Series with a shared index

#### **Creating a DataFrame**

A DataFrame can be created from a dictionary

#### Out[58]:

	name	population	area	language
0	Bern	130	51.60	German
1	Zurich	391	87.88	German
2	Lugano	63	75.98	Italian
3	Geneva	194	15.93	French
4	Lucerne	81	29.04	German

```
In [59]: # Create DataFrame from dictionary with a prespecified index
df = pd.DataFrame(cities, index=cities['name'])
df
```

#### Out[59]:

	name	population	area	language
Bern	Bern	130	51.60	German
Zurich	Zurich	391	87.88	German
Lugano	Lugano	63	75.98	Italian
Geneva	Geneva	194	15.93	French
Lucerne	Lucerne	81	29.04	German

A DataFrame can be imported from a file

```
In [60]: # Create a DataFrame from a CSV-file
    sales = pd.read_csv('sales.csv', index_col='customer_id')
    sales.head()
```

#### Out[60]:

#### total\_sales num\_orders gender spender\_type

				customer_id
big	F	3	800.64	100001
medium	F	3	217.53	100002
small	М	2	74.58	100003
medium	М	3	498.60	100004
big	F	4	723.11	100005

```
In [61]:
         # Create a DataFrame from an EXCEL-file
          sales = pd.read_excel('sales.xlsx', sheet='customer_data', index_col='customer_id')
          sales.head()
Out[61]:
                      total_sales num_orders gender spender_type
          customer_id
               100001
                         800.64
                                         3
                                                F
                                                           big
                                         3
                                                F
               100002
                         217.53
                                                       medium
               100003
                          74.58
                                         2
                                                         small
               100004
                         498.60
                                         3
                                               M
                                                       medium
                                                           big
               100005
                                                F
                         723.11
                                         4
         Get attributes of a DataFrame
         # Get the number of rows and columns
In [62]:
         sales.shape
Out[62]: (10000, 4)
In [63]:
         # Get the column labels
          sales.columns
Out[63]: Index(['total_sales', 'num_orders', 'gender', 'spender_type'], dtype='object')
In [64]:
         # Get the index (row labels)
          sales.index
Out[64]: Int64Index([100001, 100002, 100003, 100004, 100005, 100006, 100007, 100008,
                      100009, 100010,
                      109991, 109992, 109993, 109994, 109995, 109996, 109997, 109998,
                      109999, 110000],
                     dtype='int64', name='customer_id', length=10000)
         Accessing data from a DataFrame
In [65]: # Get the row with index 'Bern'
         df.loc['Bern']
Out[65]: name
                          Bern
```

population

area language 130 51.6

German

Name: Bern, dtype: object

```
In [66]:
         # Get the rows with indices 'Bern' to 'Lugano' (including Lugano)
         df.loc['Bern':'Lugano']
Out[66]:
                   name population area language
                              130 51.60
                                          German
            Bern
                    Bern
           Zurich
                   Zurich
                              391
                                   87.88
                                          German
          Lugano Lugano
                               63 75.98
                                           Italian
In [67]:
         # Get the column 'population' for all rows
         df.loc[:, 'population']
Out[67]: Bern
                     130
         Zurich
                     391
         Lugano
                     63
         Geneva
                     194
                      81
         Lucerne
         Name: population, dtype: int64
         # Get the first two rows of the first column
In [68]:
         df.iloc[0:2, 0]
Out[68]: Bern
                      Bern
         Zurich
                    Zurich
         Name: name, dtype: object
In [69]:
         # Get the second to last row of the last column
         df.iloc[-2:, -1]
Out[69]: Geneva
                     French
         Lucerne
                     German
         Name: language, dtype: object
         # Get the column 'population'
In [70]:
         df['population']
Out[70]: Bern
                     130
                     391
         Zurich
         Lugano
                      63
                     194
         Geneva
         Lucerne
                     81
         Name: population, dtype: int64
In [71]: # Get the column 'population'
         df.population
Out[71]: Bern
                     130
         Zurich
                     391
         Lugano
                      63
         Geneva
                     194
         Lucerne
                      81
         Name: population, dtype: int64
```

In [72]: # Get the first five rows of a DataFrame
df.head()

#### Out[72]:

	name	population	area	language
Bern	Bern	130	51.60	German
Zurich	Zurich	391	87.88	German
Lugano	Lugano	63	75.98	Italian
Geneva	Geneva	194	15.93	French
Lucerne	Lucerne	81	29.04	German

#### Out[73]:

	population	area
count	5.000000	5.000000
mean	171.800000	52.086000
std	132.637476	30.375748
min	63.000000	15.930000
25%	81.000000	29.040000
50%	130.000000	51.600000
75%	194.000000	75.980000
max	391.000000	87.880000

Out[74]: German 3 French 1 Italian 1

Name: language, dtype: int64

#### Out[75]:

 population
 area

 population
 17592.7000
 1639.15150

 area
 1639.1515
 922.68608

#### Out[76]:

	population	area	
population	1.000000	0.406842	
area	0.406842	1.000000	

```
In [77]:
          # Group Series of DataFrame using the column language and
          # compute the sum of the remaining numeric columns for each group
          df.groupby('language').sum()
Out[77]:
                   population
                               area
          language
            French
                         194
                              15.93
            German
                         602
                             168.52
             Italian
                          63
                              75.98
In [78]:
         # Group Series of DataFrame using the column language and
          # compute the mean of the remaining numeric columns for each group
          df.groupby('language').mean()
Out[78]:
                    population
                                  area
          language
                   194.000000 15.930000
            French
            German
                   200.666667 56.173333
             Italian
                    63.000000 75.980000
         # Create a spreadsheet-style pivot table as a DataFrame
In [79]:
          # Here: get the maximum population for groups of areas and languages
          table = df.pivot_table(values=['population', 'area'], index=['language'], aggfunc=np.max
          table
Out[79]:
                    area population
          language
            French
                   15.93
                               194
           German 87.88
                               391
             Italian 75.98
                                63
         Exporting a DataFrame to a file
In [80]:
          # Export the DataFrame to a CSV-File
          sales.to_csv('sales_out.csv')
In [81]:
         # Export the DataFrame to an EXCEL-File
          sales.to_excel('sales_out.xlsx')
```

#### Visualizations with pandas

```
In [82]: # Display the DataFrame
sales.head()
```

#### Out[82]:

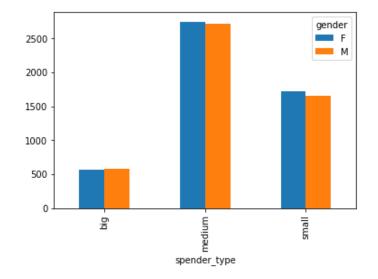
total_sales	num_orders	gender	spender_type

				customer_id
big	F	3	800.64	100001
medium	F	3	217.53	100002
small	М	2	74.58	100003
medium	М	3	498.60	100004
big	F	4	723.11	100005

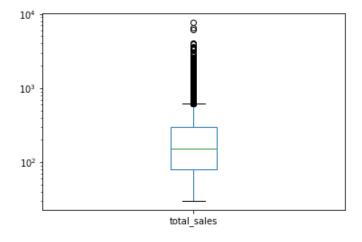
#### Generate simple plots

```
In [83]: # BarpLot
ax = sales.groupby('gender').size().plot.bar()
```

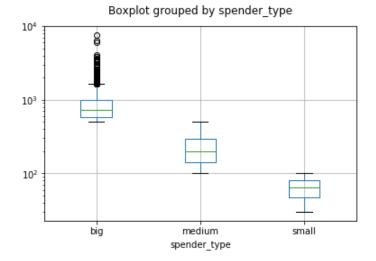
```
In [84]: # Multiple barplots
sales.groupby(['spender_type', 'gender']).size().unstack().plot.bar();
```



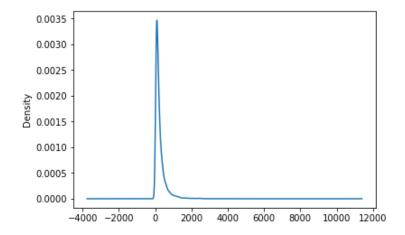
In [85]: # Boxplot
sales.total\_sales.plot.box().set\_yscale('log')



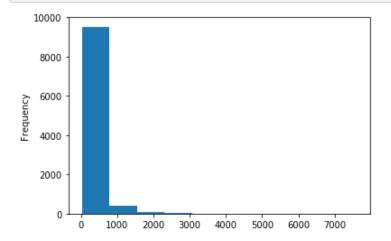
# In [86]: # Multiple boxplots sales.boxplot(column='total\_sales', by='spender\_type').set(title='', yscale='log');



In [87]: # Density plot
sales.total\_sales.plot.density();

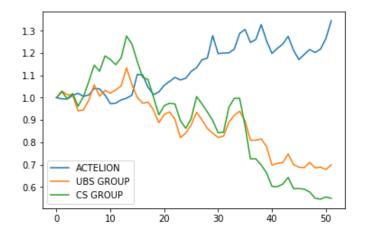


In [88]: # Histogram
sales.total\_sales.plot.hist();



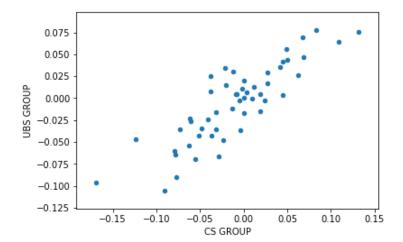
```
In [89]: # Load data
    df = pd.read_csv('smi.csv')
    df = df + 1
    df.loc[0] = 1
    df = df.cumprod()
    df = df[['ACTELION', 'UBS GROUP', 'CS GROUP']]
```

```
In [90]: # Line plot
df.plot.line();
```

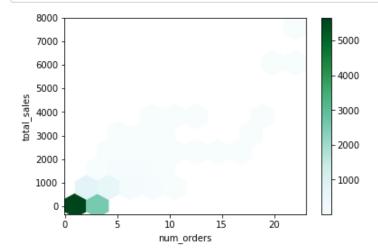


```
In [91]: # Load data
df = pd.read_csv('smi.csv')
```

```
In [92]: # Scatter plot
df.plot.scatter(x='CS GROUP', y='UBS GROUP');
```



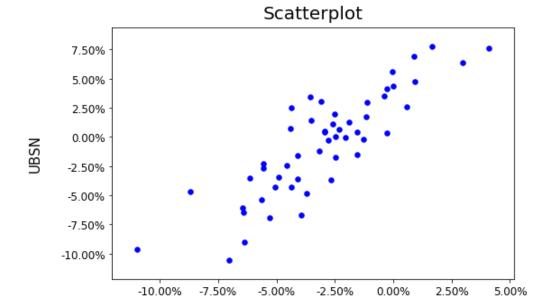
In [93]: # Hexbinplot
sales.plot.hexbin(x='num\_orders', y='total\_sales', gridsize=10, mincnt=1, sharex=False);



#### Generate customized plots

In [94]: # Import the matplotlib package
import matplotlib.pyplot as plt

```
In [95]:
         # Generate customized scatter plot
         ax = df.plot.scatter(x='CS GROUP',
                              y='UBS GROUP',
                               s=30,
                               c='blue',
                               fontsize=12,
                               figsize=(8, 8))
         # Change formatting of tick-labels
         ax.set_yticklabels(['{:.2%}'.format(x) for x in ax.get_yticks()])
         ax.set_xticklabels(['{:.2%}'.format(x) for x in ax.get_yticks()])
         # Use equal scaling for the X- and Y-axis
         ax.set_aspect('equal')
         # Set label of X-axis
         plt.xlabel('CSG', fontsize=15, labelpad=20)
         # Set label of Y-axis
         plt.ylabel('UBSN', fontsize=15, labelpad=20)
         # Set title
         plt.title('Scatterplot', fontsize=20, pad=10)
         # Save figure using 100 dots per inch
         plt.savefig("scatterplot.pdf", dpi=100)
```



**CSG**