pandas.plotting subpackage

Pandas provides some extra plotting functions for a few select plot types

About the Data

In this notebook, we will be working with Facebook's stock price throughout 2018.

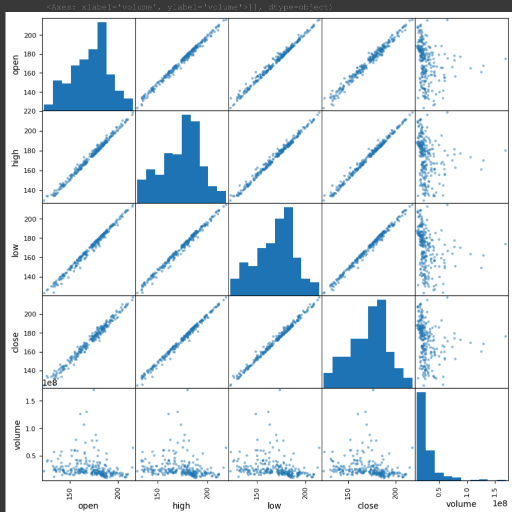
Setup

```python
%matplotlib inline
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

fb = pd.read_csv(
  '/content/fb_stock_prices_2018.csv', index_col='date', parse_dates=True
)
```

Scatter matrix

```python
from pandas.plotting import scatter_matrix

scatter_matrix(fb, figsize=(10, 10))
```

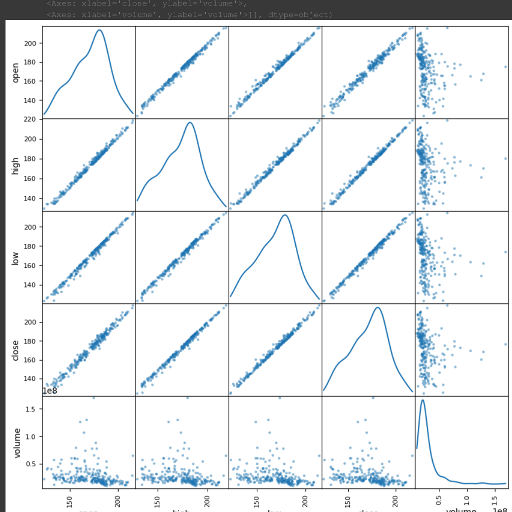
```
array([[<Axes: xlabel='open', ylabel='open'>,
        <Axes: xlabel='high', ylabel='open'>,
        <Axes: xlabel='low', ylabel='open'>,
        <Axes: xlabel='close', ylabel='open'>,
        <Axes: xlabel='volume', ylabel='open'>],
       [<Axes: xlabel='open', ylabel='high'>,
        <Axes: xlabel='high', ylabel='high'>,
        <Axes: xlabel='low', ylabel='high'>,
        <Axes: xlabel='close', ylabel='high'>,
        <Axes: xlabel='volume', ylabel='high'>],
       [<Axes: xlabel='open', ylabel='low'>,
        <Axes: xlabel='high', ylabel='low'>,
        <Axes: xlabel='low', ylabel='low'>,
        <Axes: xlabel='close', ylabel='low'>,
        <Axes: xlabel='volume', ylabel='low'>],
       [<Axes: xlabel='open', ylabel='close'>,
        <Axes: xlabel='high', ylabel='close'>,
        <Axes: xlabel='low', ylabel='close'>,
        <Axes: xlabel='close', ylabel='close'>,
        <Axes: xlabel='volume', ylabel='close'>],
       [<Axes: xlabel='open', ylabel='volume'>,
        <Axes: xlabel='high', ylabel='volume'>,
        <Axes: xlabel='low', ylabel='volume'>,
        <Axes: xlabel='close', ylabel='volume'>,
        <Axes: xlabel='volume', ylabel='volume'>]], dtype=object)
```



Changing the diagonal from histograms to KDE

```python
scatter_matrix(fb, figsize=(10, 10), diagonal='kde')
```

```
array([[<Axes: xlabel='open', ylabel='open'>,
        <Axes: xlabel='high', ylabel='open'>,
        <Axes: xlabel='low', ylabel='open'>,
        <Axes: xlabel='close', ylabel='open'>,
        <Axes: xlabel='volume', ylabel='open'>],
       [<Axes: xlabel='open', ylabel='high'>,
        <Axes: xlabel='high', ylabel='high'>,
        <Axes: xlabel='low', ylabel='high'>,
        <Axes: xlabel='close', ylabel='high'>,
        <Axes: xlabel='volume', ylabel='high'>],
       [<Axes: xlabel='open', ylabel='low'>,
        <Axes: xlabel='high', ylabel='low'>,
        <Axes: xlabel='low', ylabel='low'>,
        <Axes: xlabel='close', ylabel='low'>,
        <Axes: xlabel='volume', ylabel='low'>],
       [<Axes: xlabel='open', ylabel='close'>,
        <Axes: xlabel='high', ylabel='close'>,
        <Axes: xlabel='low', ylabel='close'>,
        <Axes: xlabel='close', ylabel='close'>,
        <Axes: xlabel='volume', ylabel='close'>],
       [<Axes: xlabel='open', ylabel='volume'>,
        <Axes: xlabel='high', ylabel='volume'>,
        <Axes: xlabel='low', ylabel='volume'>,
        <Axes: xlabel='close', ylabel='volume'>,
        <Axes: xlabel='volume', ylabel='volume'>]], dtype=object)
```

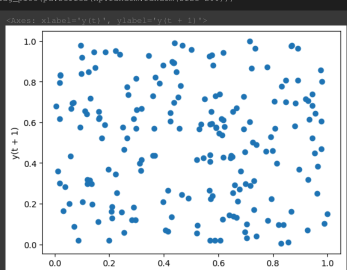


Lag plot

Lag plots let us see how the variable correlations with past observations of itself. Random data has no pattern

```python
from pandas.plotting import lag_plot

np.random.seed(0) # make this repeatable
lag_plot(pd.Series(np.random.random(size=200)))
```

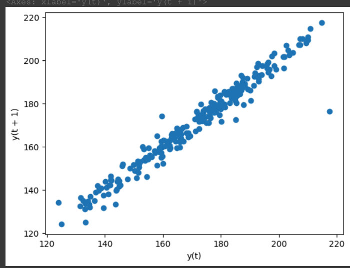
```
<Axes: xlabel='y(t)', ylabel='y(t + 1)'>
```



Data with some level of correlation to itself (autocorrelation) may have patterns. Stock prices are highly auto-correlated:

```
lag_plot(fb.close)
```

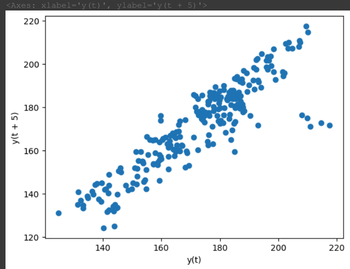
```
<Axes: xlabel='y(t)', ylabel='y(t + 1)'>
```



The default lag is 1, but we can alter this with the lag parameter. Let's look at a 5 day lag (a week of trading activity):

```
lag_plot(fb.close, lag=5)
```

```
<Axes: xlabel='y(t)', ylabel='y(t + 5)'>
```

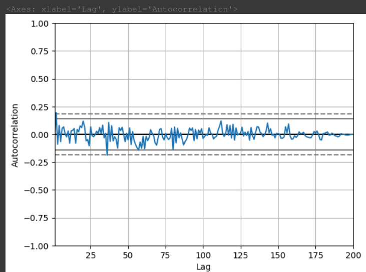


Autocorrelation plots

We can use the autocorrelation plot to see if this relationship may be meaningful or just noise. Random data will not have any significant autocorrelation (it stays within the bounds below

```
from pandas.plotting import autocorrelation_plot

np.random.seed(0) # make this repeatable
autocorrelation_plot(pd.Series(np.random.random(size=200)))
```

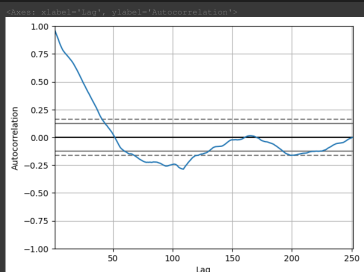
```
<Axes: xlabel='Lag', ylabel='Autocorrelation'>
```



Stock data, on the other hand, does have significant autocorrelation

```
autocorrelation_plot(fb.close)
```

```
<Axes: xlabel='Lag', ylabel='Autocorrelation'>
```



Bootstrap plot

This plot helps us understand the uncertainty in our summary statistics:

```
from pandas.plotting import bootstrap_plot

fig = bootstrap_plot(fb.volume, fig=plt.figure(figsize=(10, 6)))
```