A Python Lecture Series

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Content

Lecture 1: Introduction, Data Types, Control Flow, Loops, Functions

Lecture 2: I/O, Modules, NumPy, SciPy, Matplotlib, Pandas

Lecture 3: Classes, Object Oriented Programming, and some other advanced functionalities

Lecture 4: An Introduction to the ICG Toolkit

Resources:

- The Pyhon Tutorial (https://docs.python.org/3/tutorial/)
- <u>Introduction to Python for Econometrics, Statistics and Data Analysis (by Kevin Sheppard) (https://www.kevinsheppard.com/images/b/b3/Python introduction-2016.pdf)</u>

Lecture 0

Content:

• Introduction: Python, IPython, and the Jupyther notebook

Python, IPython, and Jupyter notebooks

A few features of the Jupyter notebook

• $P(A \mid B) = \frac{P(B|A)P(A)}{P(B)}$, i.e. ET_EX works, and in display mode as well:

$$G_{\mu\nu} + \Lambda g_{\mu\nu} = \frac{8\pi G}{c^4} T_{\mu\nu}$$

Multicursor support (try holding alt while dragging)

On Jupyter you can add HTML code. E.g. produces the following (more easily obtained as ![alt] (./img/ECB_logo.png)):



EUROPEAN CENTRAL BANK

EUROSYSTEM

Unicode Identifiers available

9

```
In [2]: \alpha = 3; \lambda = \alpha*3
print(\lambda)
```

• Magic functions: %who,%run, %time, %timeit, %prun,%lprun,?,%matplotlib inline, %lsmagic, etc. (documentation here (https://ipython.readthedocs.io/en/stable/interactive/magics.html))

Command history + UNIX commands (prefixing !)

```
In [3]:
         !ls # shell commands!
        A new test
        Cython.ipynb
        ECB Python Lectures - Lecture 0 and 1.ipynb
        ECB Python Lectures - Lecture 0 and 1.slides.html
        ECB Python Lectures - Lecture 2.ipynb
        ECB Python Lectures - Lecture 3.ipynb
        ECB Python Lectures - Lecture 4.ipynb
        MODULES
        Try.ipynb
          pycache
        a work file
         imq
        my new module.py
        my plot.png
        pythoncode.py
        res
         resources
         zenofpython.py
In [4]:
         %history
         %%HTML
        <style>td {font-size:30px;font-size: 25px}</style>
        \alpha = 3; \lambda = \alpha * 3
        print(λ)
         !ls # shell commands!
         %history
```

In [5]: !pwd

/Users/Luca/Desktop/Lezioni Python

The %store command lets you pass variables between two different notebooks.

```
In [6]: data = 'A string I want to pass to different notebook'
%store data
del data # This has deleted the variable

Stored 'data' (str)

In [7]: %store -r data
print(data)
```

A string I want to pass to different notebook

The %who command without any arguments will list all variables existing in the global scope. Passing a parameter like str will list only variables of that type. Comment about dir() function as well.

Using the %%writefile magic saves the contents of that cell to an external file.

```
import numpy
def append_if_not_exists(arr, x):
    if x not in arr:
        arr.append(x)

def some_useless_slow_function():
    arr = list()
    for i in range(10000):
        x = numpy.random.randint(0, 10000)
        append_if_not_exists(arr, x)
```

Overwriting pythoncode.py

%pycat does the opposite, and shows you (in a popup) the syntax highlighted contents of an external file.

```
In [12]: %pycat pythoncode.py
```

%prun : Show how much time your program spent in each function. Using %prun
statement_name will give you an ordered table showing you the number of times each
internal function was called within the statement, the time each call took as well as the
cumulative time of all runs of the function.

```
In [13]: %run pythoncode.py
In [14]: %prun some_useless_slow_function()
```

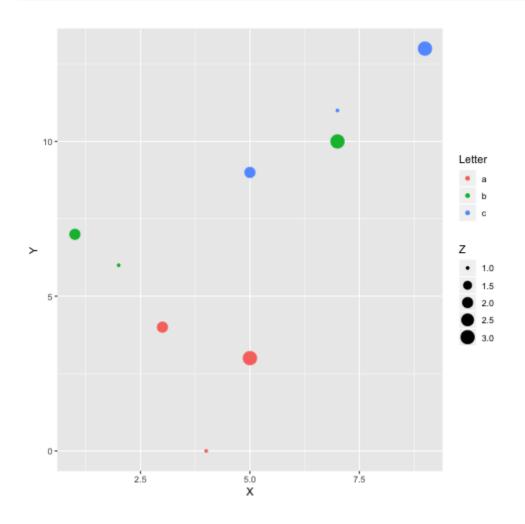
Writing in other languages

Maybe R?

Out[16]:

	Letter	Χ	Υ	Z
0	а	4	0	1
1	а	3	4	2
2	а	5	3	3
3	b	2	6	1
4	b	1	7	2
5	b	7	10	3
6	С	7	11	1
7	С	5	9	2
8	С	9	13	3

```
In [21]: %%R -i df
ggplot(data = df) + geom_point(aes(x = X, y= Y, color = Letter, size = Z))
```



Maybe C?

Why bother?

```
In [25]: %%cython
# %%cython --annotate
def slow_f(n):
    x = 100.
    for i in range(n):
        x+=n # same as x = x + n
    return x

def fast_f(int n):
    cdef double x=100.
    cdef int i
    for i in range(n):
        x+=n
    return x
```

```
In [26]: t_s = %timeit -o slow_f(1000000)
    t_f = %timeit -o fast_f(1000000)
    print("Cython is ",t_s.average / t_f.average,"times faster")
```

37.4 ms \pm 1.19 ms per loop (mean \pm std. dev. of 7 runs, 10 loops each) 966 μ s \pm 4.25 μ s per loop (mean \pm std. dev. of 7 runs, 1000 loops each) Cython is 38.72351999652725 times faster

Get help

```
In [27]: ?sum
```

Alternatively, hit shift + tab to get help:

```
In [28]: sum([2])
Out[28]: 2
```

In [29]: 8

%lsmagic

Out[29]: Available line magics:

%R %Rdevice %Rget %Rpull %Rpush %alias %alias_magic %autoawait %autoca
ll %automagic %autosave %bookmark %cat %cd %clear %colors %conda %con
fig %connect_info %cp %debug %dhist %dirs %doctest_mode %ed %edit %en
v %gui %hist %history %killbgscripts %ldir %less %lf %lk %ll %load
%load_ext %loadpy %logoff %logon %logstart %logstate %logstop %ls %lsm
agic %lx %macro %magic %man %matplotlib %mkdir %more %mv %notebook %
page %pastebin %pdb %pdef %pdoc %pfile %pinfo %pinfo2 %pip %popd %pp
rint %precision %prun %psearch %psource %pushd %pwd %pycat %pylab %qt
console %quickref %recall %rehashx %reload_ext %rep %rerun %reset %res
et_selective %rm %rmdir %run %save %sc %set_env %store %sx %system %
tb %time %timeit %unalias %unload ext %who %who ls %whos %xdel %xmode

Available cell magics:

%%! %%HTML %%R %%SVG %%bash %%capture %%cython %%cython_inline %%cytho n_pyximport %%debug %%file %%html %%javascript %%js %%latex %%markdown %%perl %%prun %%pypy %%python %%python2 %%python3 %%ruby %%script %%sh %%svg %%sx %%system %%time %%timeit %%writefile

Automagic is ON, % prefix IS NOT needed for line magics.

Try also to hit tab to get auto completion and help.

Lecture 1

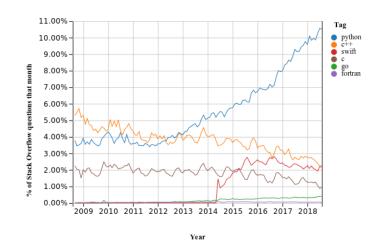
Content:

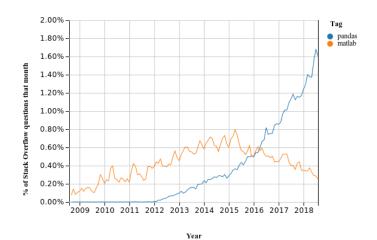
- Introduction
- Data Types and Structures
- Control Flow and Loops
- Functions and Lambda Expressions

Introduction to Python

Python is:

- An open source, multi-paradigm programming language (Functional as well as Object Oriented)
- An interpreted language
 - PROs: easy, interactive, quick development and debugging
 - CONs: might be slower (w.r.t. compiled languages such as C or Fortran more on this later)
- A highly compact and readable language
- Python (somehow similarly to your SPAM folder) takes its name from the british comedy group *The Monty Python*





Data Types

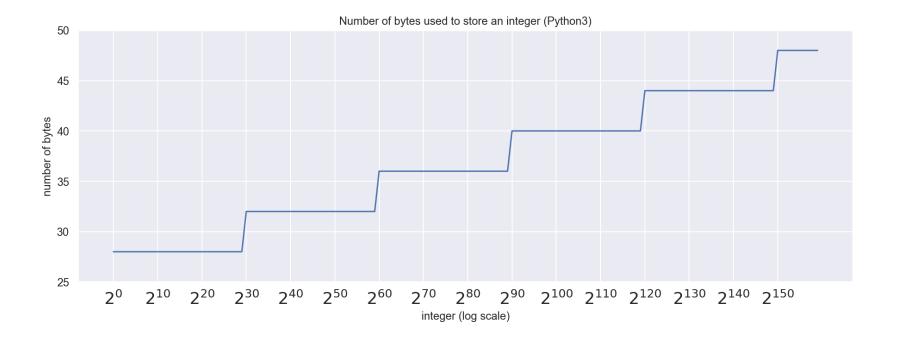
Numbers and operators

We can do casting operations:

Python's integers: Arbitrary precision!

Most programming languages use number *containers* with fixed bits. Thus, an unsigned 8bit integer can reach at most the number 2**8-1, or in other words: 2**8 == 0 would returns True. This is called *integer overflow*.

Most modern machines implement 64bit architectures. However notice that in python:



Can integers overflow in python?

- No, not in pure Python.
- (Yes if using other modules, such as NumPy)

Python's floats: a caveat

It is important to remember that floating point variables cannot be stored exactly (not in Python, nor in any other language!). Therefore one should avoid bolean evaluations such as the following:

```
.1 + .1 + .1 == .3
In [34]:
         False
Out[34]:
In [35]: (2**64 + 34000.14)-2**64
         ## as in any other lang
Out[35]: 32768.0
         (2**64 + 40.5)-2**64
In [36]:
          0.0
Out[36]:
In [37]: 2.0**2000
                                                    Traceback (most recent call last)
         OverflowError
         <ipython-input-37-95695c135dfe> in <module>
         ---> 1 2.0**2000
         OverflowError: (34, 'Result too large')
```

```
In [38]: import sys
sys.float_info
```

Out[38]: sys.float_info(max=1.7976931348623157e+308, max_exp=1024, max_10_exp=308, min= 2.2250738585072014e-308, min_exp=-1021, min_10_exp=-307, dig=15, mant_dig=53, epsilon=2.220446049250313e-16, radix=2, rounds=1)

Arithmetic operators:

- + i.e. Addition
- – i.e. Subtraction
- * i.e. Multiplication
- / i.e. Division
- **i.e Power
- // i.e. Floor division
- % i.e. Modulus (a.k.a. remainder of the quotient)

Assignment operators:

- = i.e. assign value to variable
- += i.e. Increment assignment
- -= i.e. Decrement assignment
- *= i.e. Multiplication assignment
- /= i.e. Division assignment
- **=i.e. Power assignment
- //= i.e. Floor division assignment
- %= i.e. Modulus assignment

```
In [39]: a = 1
a += 1 ## a = a + 1
a
```

```
Out[39]: 2
```

Relation operators:

- == i.e. Equal
- != i.e. Not equal
- > i.e. Greater than
- < i.e. Less than
- >= i.e. Greater than or equal
- <=i.e. Less than or equal

Boolean operators:

- and
- or
- not

```
In [40]: x = True
y = False
x and y
```

Out[40]: False

```
In [41]: x = 80

y = 23>0

x \text{ and } y
```

Out[41]: True

Bitwise operators:

- & i.e. Bitwise AND
- | i.e. Bitwise OR
- ^ i.e. Bitwise XOR
- << i.e. Left shift (shifts the bits of the first operand left by the specified number of bits)
- >> i.e. Right shift (shifts the bits of the first operand right by the specified number of bits)
- ~ i.e. Bitwise complement (sets the 1 bits to 0 and 1 to 0 and then adds 1)

```
In [42]: 2 & 2 # 2&2 is (10) & (10) = (10) which is 2
Out[42]: 2
In [43]: 6^2 # E.g. 6 is (110), and 2 is (010); hence 6^2 is (110)^(010) = (100) i.e. 4
Out[43]: 4
```

Conditional operator:

• if...else

```
In [44]: statement = True
    "Do this" if statement else "Do that"
Out[44]: 'Do this'
```

Membership operator:

• in

```
In [45]: 'H' in 'Hello'
```

Out[45]: True

Data Structures

- Lists
- Tuples
- Sets
- Dictionaries
- Strings

Lists

```
In [46]: L = [1,2,3,4,5]
L
Out[46]: [1, 2, 3, 4, 5]
```

Lists can be indexed and sliced, with both positive and negative indices.

```
In [47]: # Indexing starts from 0
L[0]
Out[47]: 1
In [48]: L[::-1]
Out[48]: [5, 4, 3, 2, 1]
```

Slice	Output
1[:]	All elements in 1
l[i]	ith element
l[i:]	all elements starting from i
l[:i]	all elements up to i-1
l[i:j]	elements from i to j-1
l[i:j:m]	elements from i to $j-1$ in steps of m
l[::m]	from begin to end in steps of \mathfrak{m}
1[-i]	ith element from the end (i.e. the len(l)-ith element)
l[-i:]	all elements starting from the len(l)-ith
l[:-i]	all elements up to the len(1)-ith
1[-j:-i]	elements from len(l)-j to len(l)-i-1
l[-j:-i:m]	elements from len(1)-j to len(1)-i-1 in steps of m
l[::-m]	from end to beginning in steps of m

Operators on lists act as concatenators

```
In [49]: L = [1,2]*4
L
Out[49]: [1, 2, 1, 2, 1, 2, 1, 2]
```

Lists are objects, with their own methods:

```
In [50]: L.append(100)
L
Out[50]: [1, 2, 1, 2, 1, 2, 100]
```

dir:auseful method

Elements can be easily removed as

Method	Description		
<pre>list.append(x,value)</pre>	Appends value to the end of the list.		
len(x)	Returns the number of elements in the list.		
<pre>list.extend(x,list)</pre>	Appends the values in list to the existing list.		
<pre>list.pop(x,index)</pre>	Removes the value in position index and returns the value.		
list.remove(x,value)	Removes the first occurrence of value from the list.		
<pre>list.count(x,value)</pre>	Counts the number of occurrences of value in the list.		
del x[slice]	Deletes the elements in slice.		

Notice that a list can contain objects of different types:

```
In [55]: L = [1,2.0,2j,[42,42,42],'A string']
    print("The type of L is ",type(L))
    print("The type of L[0] is ",type(L[0]))
    print("The type of L[1] is ",type(L[1]))
    print("The type of L[2] is ",type(L[2]))
    print("The type of L[3] is ",type(L[3]))
    print("The type of L[3] is ",type(L[4]))

The type of L is <class 'list'>
    The type of L[1] is <class 'int'>
    The type of L[2] is <class 'float'>
    The type of L[3] is <class 'list'>
    The type of L[3] is <class 'complex'>
    The type of L[3] is <class 'list'>
    The type of L[3] is <class 'list'>
    The type of L[3] is <class 'list'>
    The type of L[3] is <class 'str'>
```

List comprehentions

List comprehensions provide a concise way to create lists.

```
In [56]: [x for x in range(5)]
Out[56]: [0, 1, 2, 3, 4]
In [57]: # Also with clause evaluation
           [x if x>3 else 0 for x in range(6)]
Out[57]: [0, 0, 0, 0, 4, 5]
In [58]: # Also for more complicated objects
           [(x, y) \text{ for } x \text{ in } [0,1] \text{ for } y \text{ in } [3,1,4] \text{ if } x != y]
Out[58]: [(0, 3), (0, 1), (0, 4), (1, 3), (1, 4)]
In [59]: # Also nested
          M = [[i*j+i \text{ for } i \text{ in } range(3)] \text{ for } j \text{ in } range(3)]
Out[59]: [[0, 1, 2], [0, 2, 4], [0, 3, 6]]
In [60]: # now can be used to transpose M
           [[row[i] for row in M] for i in range(len(M))]
Out[60]: [[0, 0, 0], [1, 2, 3], [2, 4, 6]]
```

Tuples

Tuples are similar to lists, but are immutable.

HOWEVER: tuples can contain mutable objects:

```
In [62]: T[3][0]=2
    T[3].append(3.1415)
    print(T)

(1, 2.0, 'A', [2, 2, 3, 3.1415])
```

You may wonder what the point of tuples is: one answer is that when tuples are possible, it's more computationally efficient to work with them than with lists.

```
In [63]: N =1000000
% timeit T = (x for x in range(N))
% timeit L = [x for x in range(N)]

772 ns ± 35 ns per loop (mean ± std. dev. of 7 runs, 1000000 loops each)
80.4 ms ± 4.32 ms per loop (mean ± std. dev. of 7 runs, 10 loops each)

In [64]: T = (x for x in range(N))
L = [x for x in range(N)]
% timeit sum(T)
% timeit sum(L)

116 ns ± 1.97 ns per loop (mean ± std. dev. of 7 runs, 10000000 loops each)
6.15 ms ± 236 µs per loop (mean ± std. dev. of 7 runs, 100 loops each)
```

Sets

A set is an unordered collection with no duplicate elements.

Set comprehensions are also supported:

```
In [67]: {div for div in DGMF if div not in {"FRP","MBF"}}
Out[67]: {'MAP', 'SRF', 'STM'}
```

Operation	Equivalent	Result	
len(s)	NA	cardinality of set s	
x in s	NA	test x for membership in s	
x not in s	NA	test x for non-membership in s	
s.issubset(t)	s <= t	test whether every element in s is in t	
s.issuperset(t)	s >= t	test whether every element in t is in s	
s.union(t)	s t	new set with elements from both s and t	
s.intersection(t)	s & t	new set with elements common to s and t	
s.difference(t)	s - t	new set with elements in s but not in t	
s.symmetric_difference(t)	s ^ t	new set with elements in either s or t but not both	

Dictionaries

A dictionary is a set of keys with values (or other objects) associated to each key. Keys can be any immutable type; strings and numbers can always be keys. Tuples can be used as keys if they contain only strings, numbers, or tuples; if a tuple contains any mutable object either directly or indirectly, it cannot be used as a key. You can't use lists as keys, since lists can be modified.

```
In [68]: D1 = {'one':1,'two':2,'three':3}
# or similarly as
D2 = dict(one=1, two=2, three=3)
print(D2['two']) if D1 == D2 else 0
```

Dictionary comprehensions are allowed:

Out[70]: 'Systemic Risk and Financial Institutions'

Strings

```
In [71]: S = 'This is a string'
         print(S)
         This is a string
In [72]: S = "This as well, but I can also quote 'Quousque tandem abutere, [...]'"
         print(S)
         This as well, but I can also quote 'Quousque tandem abutere, [...]'
In [73]: S = '''Also this is a string,
         but I can split it over more lines
                  preserving indentation'''
         print(S)
         Also this is a string,
         but I can split it over more lines
                 preserving indentation
         Strings can be indexed and sliced:
```

```
In [74]: S[5]
Out[74]: 't'
```

```
In [75]: S[:21]
```

Out[75]: 'Also this is a string'

String Formatting

```
In [76]: print('The radius of %s is %.2f metres' % ('Jupiter', 69911000))
    print('The radius of %s is %i metres' % ('Jupiter', 69911000))
```

The radius of Jupiter is 69911000.00 metres The radius of Jupiter is 69911000 metres

A summary of Python's data types

Data Type	Example	Mutable?	Order preserving?	Casting
Integer	1	Υ	N/A	int()
String	"word" or 'word'	N	Υ	str()
List	[1,2,3]	Υ	Υ	list()
Tuple	(1,2,3)	N	Υ	tuple()
Set	{1,2,3}	N	N	set()
Dictionary	{'A': 'apple', 'x' : 3}	Υ	N	dict()

Control Flow and Loops

if-elif-else statements

Notice the : symbol and **indentation**. They are both mandatory!

```
In [39]: x = int(input("Insert an integer: "))
    if x>0:
        print(x, "is positive.")
    elif x<0:
        print(x, "is negative.")
    else:
        print(x, "is zero.")</pre>
```

Insert an integer: 3
3 is positive.

for statements

Notice the : symbol and **indentation**. They are both mandatory!

The range() function

The enumerate() function

The zip() function

```
In [82]: EU_founders = ['DE', 'FR', 'IT', 'NL', 'BE', 'LU']
    Founders_capitals = ['Berlin', 'Paris', 'Rome', 'Amsterdam', 'Brussels'] # Notice
    I forgot one...
    Founders_lang = ['German', 'French', 'Italian', 'Dutch'] # Notice I forgot another
    one...
    list(zip(EU_founders,Founders_capitals, Founders_lang))

Out[82]: [('DE', 'Berlin', 'German'),
        ('FR', 'Paris', 'French'),
        ('IT', 'Rome', 'Italian'),
        ('NL', 'Amsterdam', 'Dutch')]
```

The while loop

```
In [83]: while True:
    print('Hello')
    break
```

Hello

break and continue Statements, and else Clauses on Loops

The else clause is executed when the loop terminates through exhaustion of the list (with for) or when the condition becomes false (with while), but not when the loop is terminated by a break statement.

```
2 is a prime number
3 is a prime number
4 equals 2 * 2
5 is a prime number
6 equals 2 * 3
7 is a prime number
8 equals 2 * 4
9 equals 3 * 3
```

Functions

```
In [85]: def test():
    print('Hello from test function')
```

Now the function is callable:

```
In [86]: test()
```

Hello from test function

The first statement of the function body can optionally be a string literal; this string literal is the function's documentation string, or *docstring*.

Functions' arguments can have default values:

```
In [41]: def pi(acc = 100):
    '''Computes pi
    through the Wallis formula'''
    pi = 1
    for i in range(1,acc):
        pi *= 1/(1-1/(4*i**2))
        pi *= 2
    return pi
```

The Wallis formula is

$$\frac{\pi}{2} = \prod_{n=1}^{\infty} \left(1 - \frac{1}{4n^2} \right)^{-1}$$

```
In [42]: pi()
```

Out[42]: 3.1337091459408954

Functions are first-class objects, which means they can be assigned to:

- a variable
- an item in a list (or any collection)
- passed as an argument to another function.

```
In [43]:    P = pi
P()

Out[43]:    3.1337091459408954

In [45]:    import math
P(10000) - math.pi
Out[45]:  -7.854276119667603e-05
```

```
In [94]: def circle_area(radius, PI = None, acc = None):
    '''Compute the area of a circle given its radius.'''
    if PI == None:
        pi = 3.14
    elif acc == None:
        pi = PI()
    else:
        pi = PI(acc)
        return pi * radius * radius
circle_area(1)
circle_area(1,P)
# circle_area(1,P,100000)
```

Out[94]: 3.1337091459408954

Passing Values to functions and variable scopes

A Rule:

- If the value passed to a function is *immutable* (bool,int,float,str,tuple,etc.), the function does not modify the variable after execution.
- If the value is *mutable* (list,set,dict), the function may modify the caller's variable in-place.

```
In [8]: def modify(x1, x2, x3,x4):
             x1 = 23
             x2.append(42)
             x3 = [99] \# new reference
             x4 = 3.14
              print(x1,x2,x3,x4)
          a = 77; b = [10]; c = [20]; d=(1,2)
          modify(a, b, c, d)
          print(a,b,c,d)
         23
         [10, 42]
         [99]
         3.14
         77 [10, 42] [20] (1, 2)
In [11]: def modify(x):#HOWEVER
              x[1].append(3)
             print(x)
          a = (0, [1, 2])
         modify(a)
          print(a)
         (0, [1, 2, 3])
```

(0, [1, 2, 3])

Variable number of inputs

- *args: an arbitrary number of positional arguments inside of a tuple
- **kwargs: an arbitrary number of keyword arguments inside a dictionary

Out[32]: 4

Global variables

```
In [55]: s = 'A string in the global scope'
def func():
    # global s
# s = "A string in func's scope "
    print(s+"exists also inside the function")
func()
print(s)
```

A string in the global scope exists also inside the function ${\tt A}$ string in the global scope

Lambda Expressions

Lambda expressions are small anonymous functions syntactically restricted to a single expression.

```
In [95]: plus 3 = lambda x: x+3
          plus 3(1)
Out[95]: 4
In [96]: | def plus n(n):
              return lambda x: x + n
          plus 5 = plus n(5)
          plus 5(1)
Out[96]: 6
In [97]: | pairs = [(1, 'one'), (2, 'two'), (3, 'three'), (4, 'four')]
          pairs.sort(key=lambda pair: pair[1])
          pairs
Out[97]: [(4, 'four'), (1, 'one'), (3, 'three'), (2, 'two')]
```

The advantage is that you do not need to bind the (lambda) function to a name.

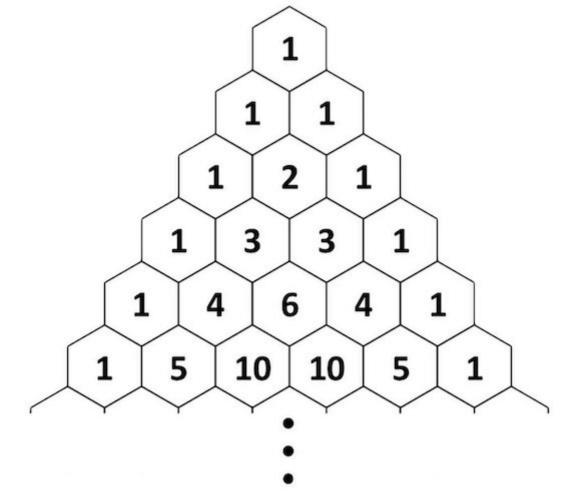
```
In [49]: ## Another example where lambda functions are particularly useful
    multiple_of_three = filter(lambda x: x % 3 == 0, [1, 2, 3, 4, 5, 6, 7, 8, 9])
    list(multiple_of_three)
```

Out[49]: [3, 6, 9]

End of Lecture 1

An Exercise:

Write a function Pascal(n) that that returns the first n rows of Pascal's triangle (also known as Tartaglia's triangle). Then, write a function $verify_binomial_theorem(x,y,n)$ which verifies the binomial theorem $(x+y)^n = \sum_{k=0}^n P_{n,k} x^{n-k} y^k$, where $P_{n,k}$ is the k-th coefficient of the (n+1)-th row of a the Pascal triangle.



And a (slightly) more challenging one:

A *number triangle* is a sequence of numbers starting from a 1-digit number, followed by a 2-digit number, etc. For example:

7

38

810

2744

45265

Write a function Max_Path(T) taking as input the number triangle T as a list of integers representing each level. The function should compute the highest sum of digits on a specific path starting at the top and ending somewhere at the base, following the rule that each step can only go *directly-down* or *down-right*.

In the example the maximising path is highlighted in red.

(Tip: use a bottom-up approach)

Test it on T=[7,38,810,2744,45265]: you should find $Max_Path(T)=30$.

Then, use the following function to generate a triangle of length L:

```
def gen_T(L):
    from random import randint, seed
    seed(100)
    T=[]
    for n in range(L):
        T.append(randint(10**(n) ,10**(n+1)-1))
    return T
```

Test it for L=50: you should find $Max_Path(gen_T(50)) = 333$.