

Playing with Plotly for time series

November 12, 2016

0.0.1 PLOTLY SAMPLES

```
In [22]: # https://plot.ly/ipython-notebooks/cufflinks/
import datetime
from IPython.display import display #from sqlalchemy import create_engine
import plotly.plotly as py # interactive graphing
from plotly.graph_objs import * #Bar, Scatter, Marker, Layout, Data, Line,
import plotly.graph_objs as go
import plotly.plotly as py
#from plotly.graph_objs import *
#py.sign_in('username', 'api_key')
#import pandas.io.data as web
from pandas_datareader import data, wb
import pandas_datareader.data as web
#pdr.get_data_yahoo('AAPL')

import pandas as pd
import numpy as np
## Plotting distribution of shopping trips made each day of the week
import matplotlib.pyplot as plt
from plotly.graph_objs import Data, Line
import cufflinks as cf
print cf.__version__

import plotly.tools as tls # load online plot
tls.embed('https://plot.ly/~cufflinks/8')

df = cf.datagen.lines()
df.head()

py.iplot([{
    'x': df.index,
    'y': df[col],
    'name': col
} for col in df.columns], filename='cufflinks-simple-line')
```

Out[22]: <plotly.tools.PlotlyDisplay object>

0.8.2

```
Out[22]:
```

	WYT.KV	VBX.FG	SFC.TL	KRN.RQ	MRW.PX
2015-01-01	-0.546407	-0.345418	-0.139482	-0.482782	-0.877292
2015-01-02	-1.440201	0.600512	-1.009671	-0.318871	-1.698958
2015-01-03	-1.266050	0.349589	0.136959	-2.192919	-2.169261
2015-01-04	-1.688169	0.132127	0.885331	-4.582110	-1.134107
2015-01-05	-1.443156	1.054130	0.775650	-5.505717	-2.291436

Out[22]: <plotly.tools.PlotlyDisplay object>

```
In [7]: def to_unix_time(dt):
        epoch = datetime.datetime.utcnow().timestamp()
        return (dt - epoch).total_seconds() * 1000

x = [datetime.datetime(year=2013, month=10, day=04),
      datetime.datetime(year=2013, month=11, day=05),
      datetime.datetime(year=2013, month=12, day=06)]
data = [go.Scatter(
            x=x,
            y=[1, 3, 6])]

layout = go.Layout(xaxis = dict(
                    range = [to_unix_time(datetime.datetime(2013, 10, 17)),
                             to_unix_time(datetime.datetime(2013, 11, 20))]
                    ))

fig = go.Figure(data = data, layout = layout)
py.iplot(fig)
```

Out[7]: <plotly.tools.PlotlyDisplay object>

```
In [8]: df = web.DataReader("aapl", 'yahoo',
                             datetime.datetime(2007, 10, 1),
                             datetime.datetime(2009, 4, 1))

df.head()
trace = go.Scatter(x=df.index,
                    y=df.High)

data = [trace]
layout = dict(
    title='Time series with range slider and selectors',
    xaxis=dict(
        rangeselector=dict(
            buttons=list([
                dict(count=1,
```

```

        label='1m',
        step='month',
        stepmode='backward'),
    dict(count=6,
        label='6m',
        step='month',
        stepmode='backward'),
    dict(count=1,
        label='YTD',
        step='year',
        stepmode='todate'),
    dict(count=1,
        label='1y',
        step='year',
        stepmode='backward'),
    dict(step='all')
    ])
),
rangeslider=dict(),
type='date'
)
)

```

```

fig = dict(data=data, layout=layout)
py.iplot(fig)

```

```

Out[8]:

```

	Open	High	Low	Close	Volume
Date					
2007-10-01	154.630001	157.409998	152.930002	156.340000	209267100
2007-10-02	156.550005	158.589998	155.890003	158.449995	198017400
2007-10-03	157.780006	159.179998	157.010002	157.919996	173129600
2007-10-04	157.999998	158.080000	153.500002	156.239998	164239600
2007-10-05	158.370007	161.580000	157.700005	161.449997	235867800

```

Adj Close
Date
2007-10-01  20.343159
2007-10-02  20.617714
2007-10-03  20.548750
2007-10-04  20.330146
2007-10-05  21.008078

```

```

Out[8]: <plotly.tools.PlotlyDisplay object>

```

```

In [9]: df.T.head()

```

```

Out[9]:

```

	2007-10-01	2007-10-02	2007-10-03	2007-10-04	2007-10-05
Date					
Open	1.546300e+02	1.565500e+02	1.577800e+02	1.580000e+02	1.583700e+02
High	1.574100e+02	1.585900e+02	1.591800e+02	1.580800e+02	1.615800e+02

Low	1.529300e+02	1.558900e+02	1.570100e+02	1.535000e+02	1.577000e+02
Close	1.563400e+02	1.584500e+02	1.579200e+02	1.562400e+02	1.614500e+02
Volume	2.092671e+08	1.980174e+08	1.731296e+08	1.642396e+08	2.358678e+08

Date	2007-10-08	2007-10-09	2007-10-10	2007-10-11	2007-10-12
Open	1.634900e+02	1.702000e+02	1.675500e+02	1.694900e+02	1.630100e+02
High	1.679100e+02	1.711100e+02	1.678800e+02	1.718800e+02	1.672800e+02
Low	1.629700e+02	1.666800e+02	1.656000e+02	1.532100e+02	1.618000e+02
Close	1.679100e+02	1.678600e+02	1.667900e+02	1.622300e+02	1.672500e+02
Volume	2.089822e+08	2.760716e+08	1.668975e+08	4.109980e+08	2.470440e+08

Date	...	2009-03-19	2009-03-20	2009-03-23	2009-03-24
Open	...	1.018500e+02	1.020900e+02	1.027100e+02	1.063600e+02
High	...	1.032000e+02	1.031100e+02	1.081600e+02	1.094400e+02
Low	...	1.002500e+02	1.005700e+02	1.017500e+02	1.053900e+02
Close	...	1.016200e+02	1.015900e+02	1.076600e+02	1.065000e+02
Volume	...	1.250452e+08	1.738968e+08	1.665993e+08	1.601530e+08

Date	2009-03-25	2009-03-26	2009-03-27	2009-03-30	2009-03-31
Open	1.075800e+02	1.078300e+02	1.082300e+02	1.045100e+02	1.054500e+02
High	1.083600e+02	1.099800e+02	1.085300e+02	1.050100e+02	1.074500e+02
Low	1.038600e+02	1.075800e+02	1.064000e+02	1.026100e+02	1.050000e+02
Close	1.064900e+02	1.098700e+02	1.068500e+02	1.044900e+02	1.051200e+02
Volume	1.616545e+08	1.540630e+08	1.232182e+08	1.256990e+08	1.425200e+08

Date	2009-04-01
Open	1.040900e+02
High	1.090000e+02
Low	1.038900e+02
Close	1.086900e+02
Volume	1.473430e+08

[5 rows x 379 columns]

```
In [10]: def to_unix_time(dt):
          epoch = datetime.datetime.utcnow().timestamp()
          return (dt - epoch).total_seconds() * 1000

x = [datetime.datetime(year=2013, month=10, day=04),
      datetime.datetime(year=2013, month=11, day=05),
      datetime.datetime(year=2013, month=12, day=06)]
data = [go.Scatter(
            x=x,
            y=[1, 3, 6])]

layout = go.Layout(xaxis = dict(
                    range = [to_unix_time(datetime.datetime(2013, 10, 17)),
                             to_unix_time(datetime.datetime(2013, 11, 20))])
```

```
fig = go.Figure(data = data, layout = layout)
py.iplot(fig)
```

```
In [12]: # Get this figure: fig = py.get_figure("https://plot.ly/~Dreamshot/8235/")
# Get this figure's data: data = py.get_figure("https://plot.ly/~Dreamshot/8235/")
# Add data to this figure: py.plot(Data([Scatter(x=[1, 2], y=[2, 3])]), fig=fig)
# Get y data of first trace: y1 = py.get_figure("https://plot.ly/~Dreamshot/8235/").get_y_data(0)

# Get figure documentation: https://plot.ly/python/get-requests/
# Add data documentation: https://plot.ly/python/file-options/

# If you're using unicode in your file, you may need to specify the encoding:
# You can reproduce this figure in Python with the following code!

# Learn about API authentication here: https://plot.ly/python/getting-started/#api-authentication
# Find your api_key here: https://plot.ly/settings/api
```

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```

        annotations=Annotations([
            Annotation(
                x=1379998884375,
                y=76.23095238095237,
                ax=-79,
                ay=-30,
                text='"Happy" released by<br>Pharrell Williams'
            )
        ]),
        autosize=False,
        height=600,
        showlegend=False,
        title='"Happy"',
        width=800,
        xaxis=XAxis(
            autorange=True,
            range=[1072868400000, 1469966400000],
            showgrid=False,
            title='Source: Google Trends',
            type='date'
        ),
        yaxis=YAxis(
            autorange=False,
            range=[-2, 101],
            title='Google Search Relevance',
            type='linear'
        )
    )
    fig = Figure(data=data, layout=layout)
    plot_url = py.plot(fig)

```

NameError Traceback (most recent call last)

```

<ipython-input-12-18aa55c7cc3f> in <module>()
    17     x=['', '', '2004-01-01', '2004-02-01', '2004-03-01', '2004-04-01',
    18     y=['', '', 28, 25, 27, 30, 30, 32, 33, 33, 31, 31, 30, 40, 31, 32,
---> 19     line=Line(
    20         color='rgb(109, 158, 235)'
    21     ),

```

NameError: name 'Line' is not defined

```

In [13]: def oneTailedTTest(data):
         true_mu = data.quote_rate.mean()

```

```

print "Quote rate mean and std dev:: ", true_mu, " ", data.quote_rate
onesample_results = scipy.stats.ttest_1samp(df_quote_rate, true_mu)

matrix_onesample = [
    ['', 'Test Statistic', 'p-value'],
    ['Sample Data', onesample_results[0], onesample_results[1]]
]

onesample_table = FF.create_table(matrix_onesample, index=True)
py.ipplot(onesample_table, filename='onesample-table')

#Since our p-value is greater than our Test-Statistic, we have good ev

In [24]: # This code generates the plot online on : https://plot.ly/~NataliaDiazR
trace1 = Scatter(
    x=[0, 1, 2, 3, 4, 5, 6, 7, 8, 9],
    y=[0.6250887811924892, 0.06785768246991553, 0.31840935466629805, 0.781
    fill='tonexty',
    fillcolor='rgba(255, 153, 51, 0.3)',
    line=Line(
        color='rgba(255, 153, 51, 1.0)',
        width='1.3'
    ),
    mode='lines',
    name='a'
)
trace2 = Scatter(
    x=[0, 1, 2, 3, 4, 5, 6, 7, 8, 9],
    y=[1.40370681075778, 0.5188087660032598, 0.8803242969698729, 1.1412432
    fill='tonexty',
    fillcolor='rgba(55, 128, 191, 0.3)',
    line=Line(
        color='rgba(55, 128, 191, 1.0)',
        width='1.3'
    ),
    mode='lines',
    name='b'
)
trace3 = Scatter(
    x=[0, 1, 2, 3, 4, 5, 6, 7, 8, 9],
    y=[1.6581069418787613, 0.7916528456960947, 1.0154945674308113, 1.63390
    fill='tonexty',
    fillcolor='rgba(50, 171, 96, 0.3)',
    line=Line(
        color='rgba(50, 171, 96, 1.0)',
        width='1.3'
    ),
    mode='lines',

```

```

        name='c'
    )
    trace4 = Scatter(
        x=[0, 1, 2, 3, 4, 5, 6, 7, 8, 9],
        y=[1.7234649739018388, 1.6887047058595843, 1.3468455263500552, 1.99723
        fill='tonexty',
        fillcolor='rgba(128, 0, 128, 0.3)',
        line=Line(
            color='rgba(128, 0, 128, 1.0)',
            width='1.3'
        ),
        mode='lines',
        name='d'
    )
    data = Data([tracel, trace2, trace3, trace4])
    layout = Layout(
        legend=Legend(
            bgcolor='#F5F6F9',
            font=Font(
                color='#4D5663'
            )
        ),
        paper_bgcolor='#F5F6F9',
        plot_bgcolor='#F5F6F9',
        xaxis1=XAxis(
            gridcolor='#E1E5ED',
            tickfont=dict(
                color='#4D5663'
            ),
            title='',
            titlefont=dict(
                color='#4D5663'
            ),
            zerolinecolor='#E1E5ED'
        ),
        yaxis1=YAxis(
            gridcolor='#E1E5ED',
            tickfont=dict(
                color='#4D5663'
            ),
            title='',
            titlefont=dict(
                color='#4D5663'
            ),
            zeroline=False,
            zerolinecolor='#E1E5ED'
        )
    )

```



```
fig = Figure(data=data, layout=layout)
#Saves and plots the image in a public url
plot_url = py.plot(fig)
```

```
In [ ]:
```