Assignment_1

April 12, 2018

1 Team Members

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2 Matplotlib

Documentation: http://matplotlib.org/

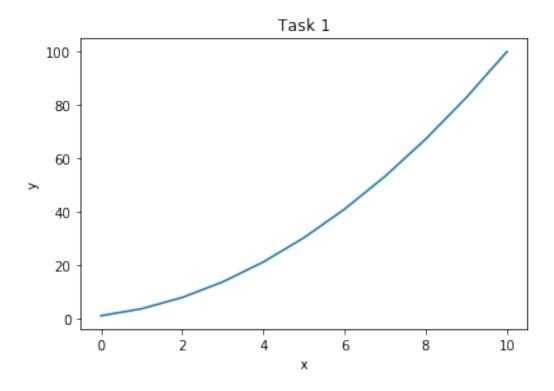
Matplotlib is a python 2D plotting library which produces publication quality figures in a variety of hardcopy formats and interactive environments across platforms.

You can generate plots, histograms, power spectra, bar charts, errorcharts, scatterplots, etc.

```
In [1]: # needed to display the graphs
%matplotlib inline
   import pylab
   import numpy as np
   import matplotlib.pyplot as plt
```

2.1 Task 1

- Create a plot $y = x^2$ for $x \in [1:10]$
- Add Title and Axes (Replicate the plot below)



In []:

2.2 Task 2

Create two plots: 'main' and 'insert' and place them such that - The 'insert' plot are included into the 'main' plot - The 'insert' is next to the 'main' plot (Replicate the plots below)

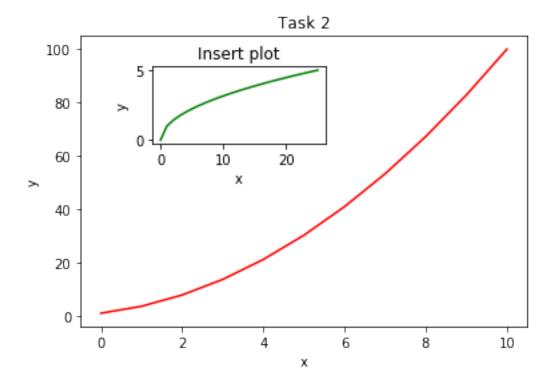
```
In [3]: #Main plot

x = np.linspace(1,10,11)
y = x**2
#Insert plot
x_2 = np.arange(0,26)
y_2 = np.sqrt(x_2)

fig, ax1 = plt.subplots()
ax1.set_title('Task 2')
ax1.set_xlabel("x")
ax1.set_ylabel("y")

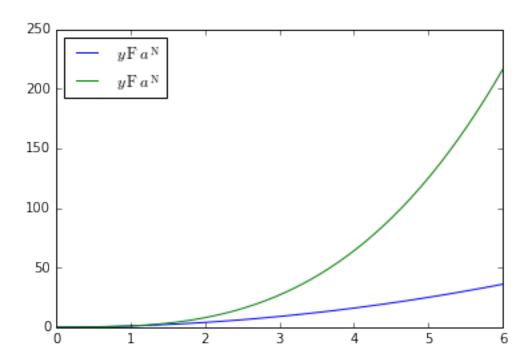
left, bottom, width, height = [0.25, 0.6, 0.3, 0.2]
ax2 = fig.add_axes([left, bottom, width, height])
ax2.set_title('Insert plot')
ax2.set_xlabel("x")
```

```
ax2.set_ylabel("y")
ax1.plot(y, color='red')
ax2.plot(y_2, color='green')
plt.show()
```



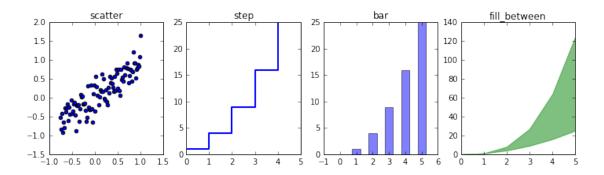
2.3 Task 3

Create a plot with a legend and latex symbols



2.4 Task 4

Other plot styles. Given:



Generate: scatter, step, bar, fill_between

2.5 Task 5

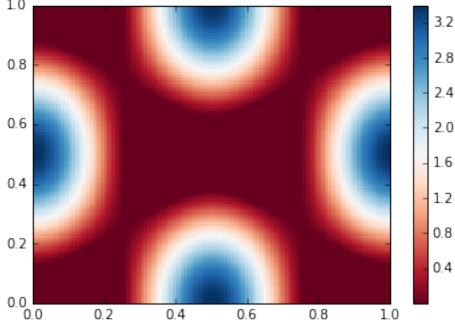
Create a plot with annotations of the curves.

```
In [165]: x = np.linspace(-0.75, 1., 100)
           y_1 = x * * 2
           y_2 = x * * 3
           fig = plt.figure()
           ax = fig.add_subplot(111)
           ax.plot(xx, xx**2, xx, xx**3)
           ax.text(0.15, 0.2, "$y=x^2$", fontsize=15, color="blue")
           ax.text(0.65, 0.1, "$y=x^3$", fontsize=15, color="green");
          1.0
          0.5
                                             y F x^N
                                                             y \mathbf{F} \, x^{\Omega}
          0.0
        -0.5
           -0.8
                  -0.6
                        -0.4
                               -0.2
                                      0.0
                                             0.2
                                                    0.4
                                                          0.6
                                                                 0.8
                                                                        1.0
```

In []:

2.6 Task 6

Create a color map using pcolor and colorbar functions for the following X,Y and Z



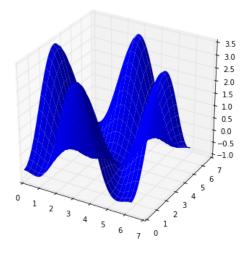
In []:

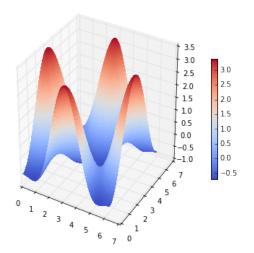
2.7 Task 7

For the same data (i.e. X,Y and Z) create plot_surface, plot_wireframe, contour plot with projections, using

```
In [168]: from mpl_toolkits.mplot3d.axes3d import Axes3D
```

Replicate the plots introduced below (you can use your own data for this)





In []:

Exercise2 Pandas

April 12, 2018

1 Pandas

Pandas is an open source library providing high-performance, easy-to-use data structures and data analysis tools for the Python.

Library documentation: http://pandas.pydata.org/

1.0.1 General

```
In [1]: import numpy as np
    import pandas as pd
    import matplotlib.pyplot as plt
    %matplotlib inline
```

1.1 Task 1

Create dataframe (that we will be importing)

```
In [2]: data = {'first_name': ['Jason', 'Molly', 'Tina', 'Jake', 'Amy'],
                'last_name': ['Miller', 'Jacobson', ".", 'Milner', 'Cooze'],
                'age': [42, 52, 36, 24, 73],
                'preTestScore': [4, 24, 31, ".", "."],
                'postTestScore': ["25,000", "94,000", 57, 62, 70]}
In [3]: df = pd.DataFrame(data, columns = ['first_name', 'last_name', 'age', 'preTe
In [4]: df
Out [4]:
         first_name last_name age preTestScore postTestScore
        0
              Jason Miller 42
                                               4
                                                        25,000
              Molly Jacobson 52
                                              24
                                                        94,000
        1
               Tina
        2
                                36
                                              31
                                                            57
        3
                               24
                Jake
                      Milner
                                                            62
```

70

1.2 Task 2

• Save dataframe as csv

Amy

· Load a csv

Cooze 73

• Load a csv with no headers

4

5

- Load a csv while specifying column names
- Load a csv while skipping the top 3 rows

```
In [5]: #save to csv file
                         df.to_csv('exported_data.csv',index=False)
In [6]: #load csv
                         df = pd.read_csv('exported_data.csv')
Out[6]:
                               first_name last_name age preTestScore postTestScore
                          0
                                                Jason
                                                                            Miller
                                                                                                          42
                                                                                                                                                                                    25,000
                         1
                                               Molly Jacobson
                                                                                                          52
                                                                                                                                                    24
                                                                                                                                                                                     94,000
                          2
                                                   Tina
                                                                                                                                                                                                 57
                                                                                                          36
                                                                                                                                                    31
                          3
                                                   Jake
                                                                            Milner
                                                                                                          24
                                                                                                                                                                                                 62
                                                                                                    73
                                                                                                                                                                                                 70
                                                      Amy
                                                                           Cooze
In [9]: #load csv without headers
                         df = pd.read_csv('exported_data.csv', header=None)
                         df
                                                                                                                    2
Out[9]:
                                                                0
                                                                                                   1
                                                                                                                                                                 3
                                 first name
                                                                      last_name age preTestScore postTestScore
                         1
                                                   Jason
                                                                                   Miller
                                                                                                                42
                                                                                                                                                                                                 25,000
                         2
                                                                                                                52
                                                                                                                                                                                                 94,000
                                                  Molly
                                                                             Jacobson
                                                                                                                                                              24
                                                      Tina
                                                                                                                36
                                                                                                                                                              31
                                                                                                                                                                                                              57
                          4
                                                      Jake
                                                                                   Milner
                                                                                                                24
                                                                                                                                                                                                              62
                          5
                                                         Amy
                                                                                      Cooze
                                                                                                               73
                                                                                                                                                                                                              70
In [10]: #Load a csv while specifying column names
                             df = pd.read_csv('exported_data.csv', names=['ID', 'First Name', 'Last Name', 'Last
                             df
Out[10]:
                                                                ID First Name Last Name
                                                                                                                                                                              Age Pre-Test Score
                                                                                                                                age preTestScore postTestScore
                                      first name last name
                             0
                             1
                                                      Jason
                                                                                      Miller
                                                                                                                                    42
                                                                                                                                                                                   4
                                                                                                                                                                                                                    25,000
                             2
                                                      Molly
                                                                                                                                   52
                                                                                                                                                                                                                     94,000
                                                                                Jacobson
                                                                                                                                                                                 24
                                                          Tina
                                                                                                                                   36
                                                                                                                                                                                 31
                                                                                                                                                                                                                                 57
                                                          Jake
                                                                                      Milner
                                                                                                                                   24
                                                                                                                                                                                                                                 62
                                                                                                                                   73
                             5
                                                            Amy
                                                                                         Cooze
                                                                                                                                                                                                                                 70
                                      Post-Test Score
                             0
                                                                             NaN
                            1
                                                                             NaN
                             2
                                                                             NaN
                             3
                                                                             NaN
```

NaN

NaN

2 It is interesting to know and play around

```
In [60]: # create a series
        s = pd.Series([1,3,5,np.nan,6,8])
In [61]: # create a data frame
        dates = pd.date_range('20130101', periods=6)
        df = pd.DataFrame(np.random.randn(6,4),index=dates,columns=list('ABCD'))
In [62]: # another way to create a data frame
        df2 = pd.DataFrame(
            { 'A' : 1.,
               'B' : pd.Timestamp('20130102'),
               'C' : pd.Series(1, index=list(range(4)), dtype='float32'),
               'D' : np.array([3] * 4,dtype='int32'),
               'E' : 'foo' })
        df2
                      B C D
Out[62]: A
        0 1 2013-01-02 1 3 foo
        1 1 2013-01-02 1 3 foo
        2 1 2013-01-02 1 3 foo
        3 1 2013-01-02 1 3 foo
In [63]: df2.dtypes
Out[63]: A
                    float64
        В
             datetime64[ns]
        С
                    float32
        D
                      int32
                     object
        dtype: object
In [64]: df.head()
Out [64]:
        2013-01-01 1.264103 0.290035 -1.970288 0.803906
        2013-01-02 1.030550 0.118098 -0.021853 0.046841
        2013-01-03 -1.628753 -0.392361 1.700973 1.061330
        2013-01-04 0.695804 -0.435989 -0.332942 0.602135
        2013-01-05 0.108789 0.036767 -0.538963 0.499178
```

```
In [65]: df.index
Out[65]: DatetimeIndex(['2013-01-01', '2013-01-02', '2013-01-03', '2013-01-04',
                      '2013-01-05', '2013-01-06'],
                      dtype='datetime64[ns]', freq='D')
In [66]: df.columns
Out [66]: Index([u'A', u'B', u'C', u'D'], dtype='object')
In [67]: df.values
Out[67]: array([[ 1.26410337, 0.29003478, -1.9702885 , 0.80390589],
               [ 1.03055033, 0.11809794, -0.02185333, 0.04684071],
               [-1.62875286, -0.39236059, 1.70097271, 1.06132976],
               [0.69580357, -0.43598857, -0.33294162, 0.60213456],
               [0.10878896, 0.03676693, -0.53896341, 0.49917789],
               [-0.71195176, -0.23700097, 0.85711924, -1.8823519]]
In [68]: # quick data summary
        df.describe()
Out [68]:
                     Α
                               В
                                       C
        count 6.000000 6.000000 6.000000 6.000000
        mean 0.126424 -0.103408 -0.050992 0.188506
        std
              1.115328 0.295114 1.256679 1.069268
        min -1.628753 -0.435989 -1.970288 -1.882352
            -0.506767 - 0.353521 - 0.487458 0.159925
        25%
        50%
              0.402296 -0.100117 -0.177397 0.550656
        75%
              0.946864 0.097765 0.637376 0.753463
             1.264103 0.290035 1.700973 1.061330
        max
In [69]: df.T
Out[69]: 2013-01-01 2013-01-02 2013-01-03 2013-01-04 2013-01-05 2013-01-06
            1.264103
        A
                       1.030550 -1.628753
                                              0.695804
                                                         0.108789 - 0.711952
            0.290035
                       0.118098 -0.392361
                                              -0.435989
                                                         0.036767 - 0.237001
        В
                                                                     0.857119
          -1.970288 \quad -0.021853
                                   1.700973 -0.332942 -0.538963
            0.803906 0.046841
                                   1.061330
                                              0.602135 0.499178 -1.882352
        D
In [70]: # axis 0 is index, axis 1 is columns
        df.sort_index(axis=1, ascending=False)
Out [70]:
                          \Box
                                   С
                                                       Α
        2013-01-01 0.803906 -1.970288 0.290035 1.264103
        2013-01-02 0.046841 -0.021853 0.118098 1.030550
        2013-01-03 1.061330 1.700973 -0.392361 -1.628753
        2013-01-04 0.602135 -0.332942 -0.435989 0.695804
        2013-01-05 0.499178 -0.538963 0.036767 0.108789
        2013-01-06 -1.882352 0.857119 -0.237001 -0.711952
```

```
In [71]: # can sort by values too
        df.sort(columns='B')
/usr/local/lib/python2.7/dist-packages/ipykernel_launcher.py:2: FutureWarning: sort
Out [71]:
        2013-01-04 0.695804 -0.435989 -0.332942 0.602135
        2013-01-03 -1.628753 -0.392361 1.700973 1.061330
        2013-01-06 -0.711952 -0.237001 0.857119 -1.882352
        2013-01-05 0.108789 0.036767 -0.538963 0.499178
        2013-01-02 1.030550 0.118098 -0.021853 0.046841
        2013-01-01 1.264103 0.290035 -1.970288 0.803906
2.0.1 Selection
In [72]: # select a column (yields a series)
        df['A']
Out [72]: 2013-01-01 1.264103
        2013-01-02
                     1.030550
        2013-01-03 -1.628753
        2013-01-04 0.695804
        2013-01-05
                    0.108789
        2013-01-06 -0.711952
        Freq: D, Name: A, dtype: float64
In [73]: # column names also attached to the object
        df.A
Out [73]: 2013-01-01
                     1.264103
        2013-01-02
                     1.030550
        2013-01-03 -1.628753
        2013-01-04 0.695804
        2013-01-05
                     0.108789
        2013-01-06 -0.711952
        Freq: D, Name: A, dtype: float64
In [74]: # slicing works
        df[0:3]
Out [74]:
                           Α
                                     В
                                             С
        2013-01-01 1.264103 0.290035 -1.970288 0.803906
        2013-01-02 1.030550 0.118098 -0.021853 0.046841
        2013-01-03 -1.628753 -0.392361 1.700973 1.061330
In [75]: df['20130102':'20130104']
```

```
А В
                                      С
Out [75]:
        2013-01-02 1.030550 0.118098 -0.021853 0.046841
        2013-01-03 -1.628753 -0.392361 1.700973 1.061330
        2013-01-04 0.695804 -0.435989 -0.332942 0.602135
In [76]: # cross-section using a label
       df.loc[dates[0]]
Out [76]: A 1.264103
            0.290035
        C -1.970288
        D 0.803906
        Name: 2013-01-01 00:00:00, dtype: float64
In [77]: # getting a scalar value
        df.loc[dates[0], 'A']
Out[77]: 1.26410336557194
In [78]: # select via position
        df.iloc[3]
Out[78]: A 0.695804
        B -0.435989
        C -0.332942
        D 0.602135
        Name: 2013-01-04 00:00:00, dtype: float64
In [79]: df.iloc[3:5,0:2]
Out [79]:
                         А
        2013-01-04 0.695804 -0.435989
        2013-01-05 0.108789 0.036767
In [80]: # column slicing
       df.iloc[:,1:3]
Out[80]:
        2013-01-01 0.290035 -1.970288
        2013-01-02 0.118098 -0.021853
        2013-01-03 -0.392361 1.700973
        2013-01-04 -0.435989 -0.332942
        2013-01-05 0.036767 -0.538963
        2013-01-06 -0.237001 0.857119
In [81]: # get a value by index
       df.iloc[1,1]
Out[81]: 0.1180979357631569
```

```
In [82]: # boolean indexing
        df[df.A > 0]
Out[82]:
                                          С
                                  В
                          Α
        2013-01-01 1.264103 0.290035 -1.970288 0.803906
        2013-01-02 1.030550 0.118098 -0.021853 0.046841
        2013-01-04 0.695804 -0.435989 -0.332942 0.602135
        2013-01-05 0.108789 0.036767 -0.538963 0.499178
In [83]: df[df > 0]
Out[83]:
                          Α
                                   В
                                            С
        2013-01-01 1.264103 0.290035
                                           NaN 0.803906
        2013-01-02 1.030550 0.118098
                                           NaN 0.046841
        2013-01-03
                                  NaN 1.700973 1.061330
                        NaN
                                           NaN 0.602135
        2013-01-04 0.695804
                                  NaN
        2013-01-05 0.108789 0.036767
                                           NaN 0.499178
        2013-01-06
                       NaN
                                 NaN 0.857119
                                                     NaN
In [84]: # filtering
        df3 = df.copy()
        df3['E'] = ['one', 'one', 'two', 'three', 'four', 'three']
        df3[df3['E'].isin(['two', 'four'])]
Out[84]:
                                         С
                                                             Ε
        2013-01-03 -1.628753 -0.392361 1.700973 1.061330
                                                           two
        2013-01-05 0.108789 0.036767 -0.538963 0.499178 four
In [85]: # setting examples
        df.at[dates[0], 'A'] = 0
        df.iat[0,1] = 0
        df.loc[:, 'D'] = np.array([5] * len(df))
Out [85]:
                          Α
                                   В
                                           C D
        2013-01-01 0.000000 0.000000 -1.970288
        2013-01-02 1.030550 0.118098 -0.021853
        2013-01-03 -1.628753 -0.392361 1.700973
        2013-01-04 0.695804 -0.435989 -0.332942
        2013-01-05 0.108789 0.036767 -0.538963 5
        2013-01-06 -0.711952 -0.237001 0.857119 5
In [86]: # dealing with missing data
        df4 = df.reindex(index=dates[0:4],columns=list(df.columns) + ['E'])
        df4.loc[dates[0]:dates[1], 'E'] = 1
Out[86]:
                          Α
                                    В
                                                   Ε
        2013-01-01 0.000000 0.000000 -1.970288 5
        2013-01-02 1.030550 0.118098 -0.021853 5
        2013-01-03 -1.628753 -0.392361 1.700973 5 NaN
        2013-01-04  0.695804  -0.435989  -0.332942  5 NaN
```

```
In [87]: # drop rows with missing data
        df4.dropna(how='any')
Out [87]:
                                 В
        2013-01-01 0.00000 0.000000 -1.970288 5 1
        2013-01-02 1.03055 0.118098 -0.021853 5 1
In [88]: # fill missing data
        df4.fillna(value=5)
Out[88]:
                                   В
        2013-01-01 0.000000 0.000000 -1.970288 5
                                                  1
        2013-01-02 1.030550 0.118098 -0.021853 5
        2013-01-03 -1.628753 -0.392361 1.700973 5 5
        2013-01-04 0.695804 -0.435989 -0.332942 5 5
In [89]: # boolean mask for nan values
        pd.isnull(df4)
Out[89]:
                            B C D
                                               E
                       А
        2013-01-01 False False False False
        2013-01-02 False False False False
        2013-01-03 False False False False
                                              True
        2013-01-04 False False False False True
2.0.2 Operations
In [90]: df.mean()
Out[90]: A
          -0.084260
          -0.151748
        С
           -0.050992
             5.000000
        dtype: float64
In [91]: # pivot the mean calculation
        df.mean(1)
                    0.757428
Out [91]: 2013-01-01
        2013-01-02
                    1.531699
        2013-01-03
                    1.169965
        2013-01-04
                    1.231718
        2013-01-05
                    1.151648
        2013-01-06
                    1.227042
        Freq: D, dtype: float64
In [92]: # aligning objects with different dimensions
        s = pd.Series([1,3,5,np.nan,6,8],index=dates).shift(2)
        df.sub(s,axis='index')
```

```
Out [92]:
                            Α
                                       В
                                                 C
         2013-01-01
                          NaN
                                     NaN
                                               NaN NaN
         2013-01-02
                          NaN
                                     NaN
                                               NaN NaN
         2013-01-03 -2.628753 -1.392361 0.700973
         2013-01-04 -2.304196 -3.435989 -3.332942
         2013-01-05 -4.891211 -4.963233 -5.538963
         2013-01-06
                          NaN
                                     NaN
In [93]: # applying functions
         df.apply(np.cumsum)
Out [93]:
                                                     D
                            Α
                                       В
         2013-01-01 0.000000 0.000000 -1.970288
                                                     5
         2013-01-02 1.030550 0.118098 -1.992142
                                                    10
         2013-01-03 -0.598203 -0.274263 -0.291169
                                                    15
         2013-01-04 0.097601 -0.710251 -0.624111
         2013-01-05 0.206390 -0.673484 -1.163074 25
         2013-01-06 -0.505562 -0.910485 -0.305955
                                                    30
In [94]: df.apply(lambda x: x.max() - x.min())
Out [94]: A
              2.659303
              0.554087
         В
         С
              3.671261
              0.000000
         dtype: float64
In [95]: # simple count aggregation
         s = pd.Series(np.random.randint(0,7,size=10))
         s.value counts()
Out[95]: 1
              2
         6
         2
         5
              1
              1
         dtype: int64
2.0.3 Merging / Grouping / Shaping
In [96]: # concatenation
         df = pd.DataFrame(np.random.randn(10, 4))
         pieces = [df[:3], df[3:7], df[7:]]
         pd.concat(pieces)
                                        2
Out [96]:
                             1
         0 -0.131960 -1.414354 1.523244 -0.338449
         1 0.705489 -1.522506 -1.440273 0.228157
```

```
2 0.375323 -0.507394 1.995258 -2.653196
        3 0.161172 0.498807 -1.410537 -2.405265
        4 -0.832132 -0.859253 1.620849 -1.177659
        5 - 0.809916 - 0.297847 - 1.505251 - 2.491711
        0.944713 - 1.317164 0.098182 - 1.202643
        7 1.156958 0.994988 0.506475 1.560681
        8 1.342500 -0.605280 1.992343 -0.922623
        9 -0.429583 0.426440 1.908732 2.042202
In [97]: # SQL-style join
        left = pd.DataFrame({'key': ['foo', 'foo'], 'lval': [1, 2]})
        right = pd.DataFrame({'key': ['foo', 'foo'], 'rval': [4, 5]})
        pd.merge(left, right, on='key')
Out [97]:
          key lval rval
        0 foo
                   1
                         5
        1 foo
                   1
        2 foo
                   2
                         4
        3 foo
                  2
                         5
In [98]: # append
        df = pd.DataFrame(np.random.randn(8, 4), columns=['A', 'B', 'C', 'D'])
        s = df.iloc[3]
        df.append(s, ignore_index=True)
Out [98]:
                                     С
        0 1.279461 1.079281 0.541122 -0.287823
        1 - 0.111323 - 0.627521 0.203337 - 1.188971
        2 1.616444 -0.316999 2.622289 0.166613
        3 1.523248 0.589181 0.085152 -0.578820
        4 -0.276869 -0.740993 -1.582538 -1.481723
        5 0.692529 -0.156737 0.901637 1.153501
        6 0.203035 0.963768 -1.049610 0.838853
        7 0.264092 1.313649 -0.978666 -1.481115
        8 1.523248 0.589181 0.085152 -0.578820
In [99]: df = pd.DataFrame(
            { 'A' : ['foo', 'bar', 'foo', 'bar', 'foo', 'bar', 'foo', 'foo'],
              'B' : ['one', 'one', 'two', 'three', 'two', 'two', 'one', 'three'],
              'C' : np.random.randn(8),
              'D' : np.random.randn(8) })
        df
Out [99]:
        A
                   В
                       С
        0 foo
                 one -0.066725 -0.430368
        1 bar
                 one 0.103149 2.274703
        2 foo
                 two 0.434630 -0.601340
        3 bar three -0.575259 0.305842
        4 foo
                 two 0.570481 0.259178
```

```
5 bar
               two -0.229949 -0.469119
        6 foo
                 one -1.198411 -1.428004
        7 foo three -0.373095 -0.861415
In [100]: # group by
         df.groupby('A').sum()
Out[100]:
                     С
                              D
         bar -0.702058 2.111426
         foo -0.633119 -3.061949
In [101]: # group by multiple columns
         df.groupby(['A','B']).sum()
Out[101]:
                           С
                                  D
         Α
         bar one
                  0.103149 2.274703
             three -0.575259 0.305842
             two
                 -0.229949 -0.469119
         foo one
                   -1.265136 -1.858372
             three -0.373095 -0.861415
                   1.005111 -0.342162
             two
In [102]: df = pd.DataFrame(
             { 'A' : ['one', 'one', 'two', 'three'] * 3,
               'B' : ['A', 'B', 'C'] * 4,
               'C': ['foo', 'foo', 'foo', 'bar', 'bar', 'bar'] * 2,
               'D' : np.random.randn(12),
               'E' : np.random.randn(12)} )
         df
Out[102]:
                 A B
                       С
                                 D
         0
               one
                   A foo 0.498432 2.197149
         1
               one B foo 1.109739 1.043534
         2
               two C foo 0.474046 0.182097
         3
             three A bar -0.704602 0.658874
         4
               one B bar -0.873703 -1.392941
         5
               one C bar -1.419418 0.300034
          6
               two A foo 0.599422 -0.748327
         7
             three B foo -1.814723 -1.443186
         8
               one C foo 1.845116 0.006333
         9
               one A bar -0.151767 -1.618217
         10
               two B bar 1.418789 -1.078039
            three C bar -0.091888 0.898184
         11
In [107]: # pivot table
         pd.pivot_table(df, values='D', rows=['A', 'B'], columns=['C'])
```

TypeError: pivot_table() got an unexpected keyword argument 'rows'

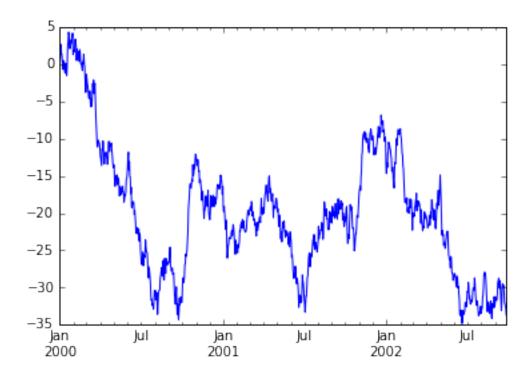
2.0.4 Time Series

```
In [108]: # time period resampling
         rng = pd.date_range('1/1/2012', periods=100, freq='S')
          ts = pd.Series(np.random.randint(0, 500, len(rng)), index=rng)
         ts.resample('5Min', how='sum')
Out[108]: 2012-01-01
                       25140
         Freq: 5T, dtype: int64
In [109]: rng = pd.date_range('1/1/2012', periods=5, freq='M')
         ts = pd.Series(np.random.randn(len(rng)), index=rng)
         ts
Out [109]: 2012-01-31 -1.514774
          2012-02-29 -1.639687
         2012-03-31
                      0.576491
         2012-04-30
                      0.572730
                      1.348056
          2012-05-31
         Freq: M, dtype: float64
In [110]: ps = ts.to_period()
         ps.to_timestamp()
Out [110]: 2012-01-01 -1.514774
          2012-02-01 -1.639687
         2012-03-01
                      0.576491
         2012-04-01
                      0.572730
          2012-05-01
                      1.348056
          Freq: MS, dtype: float64
```

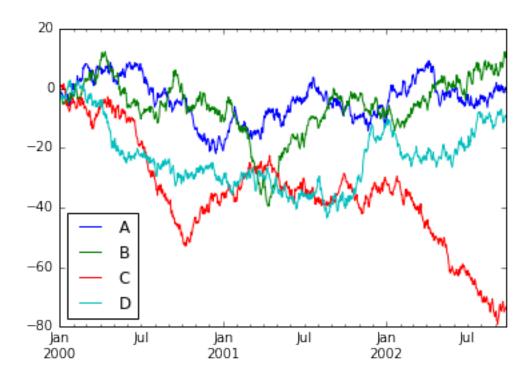
2.0.5 Plotting

```
In [111]: # time series plot
    ts = pd.Series(np.random.randn(1000), index=pd.date_range('1/1/2000', per
    ts = ts.cumsum()
    ts.plot()
```

Out[111]: <matplotlib.axes._subplots.AxesSubplot at 0x7efe0b50f610>



<matplotlib.figure.Figure at 0x7efe0b3e0c50>



2.0.6 Input / Output

```
In [113]: # write to a csv file
          df.to_csv('foo.csv', index=False)
In [116]: # read file back in
          path = r'exported_data.csv'
          newDf = pd.read_csv(path)
          newDf.head()
Out[116]:
             Unnamed: 0 first_name last_name age preTestScore postTestScore
                             Jason
                                       Miller
                                                42
                                                                        25,000
                                                                        94,000
          1
                      1
                             Molly Jacobson
                                                52
                                                              2.4
          2
                      2
                              Tina
                                                36
                                                              31
                                                                            57
          3
                      3
                              Jake
                                                24
                                                                            62
                                       Milner
                      4
                                        Cooze
                                                73
                                                                            70
                               Amy
In [117]: # remove the file
          import os
          os.remove(path)
In [118]: # can also do Excel
          df.to_excel('foo.xlsx', sheet_name='Sheet1')
In [119]: newDf2 = pd.read_excel('foo.xlsx', 'Sheet1', index_col=None, na_values=[
          newDf2.head()
```

```
Out[119]:

A B C D

2000-01-01 0.498236 -0.566043 0.336430 -1.880709
2000-01-02 -0.138182 -2.221249 -0.008688 -1.734768
2000-01-03 -1.019832 -1.904256 1.114548 -2.660315
2000-01-04 -1.208775 -2.894402 0.377247 -3.262846
2000-01-05 -1.798420 -2.822972 0.855575 -2.200027

In [120]: os.remove('foo.xlsx')

In []:
```

Exercise3 NumPy

April 12, 2018

1 NumPy

NumPy is the fundamental package for scientific computing with Python. It contains among other things:

- a powerful N-dimensional array object
- sophisticated (broadcasting) functions
- tools for integrating C/C++ and Fortran code
- useful linear algebra, Fourier transform, and random number capabilities

Besides its obvious scientific uses, NumPy can also be used as an efficient multi-dimensional container of generic data. Arbitrary data-types can be defined. This allows NumPy to seamlessly and speedily integrate with a wide variety of databases.

Library documentation: http://www.numpy.org/

```
In [1]: import numpy as np
```

2 Task 1: declare a vector using a list as the argument

3 Task 2: declare a matrix using a nested list as the argument

4 Task 3: initialize x or x and y using the following functions: arange, linspace, logspace, mgrid

```
In [24]: x_{arange} = np.arange(1, 10, 2)
         print "Numpy arange (1,10) with step size 2:"
         print x_arange
         x_{linspace} = np.linspace(1, 10, 2)
         print "Numpy linspace (uniform) with step size 2:"
         print x_linspace
         x_logspace = np.logspace(1,10,20, endpoint=True)
         print "Numpy logspace with endpoint True:"
         print x_logspace
         x mgrid = np.mgrid[0:5, 0:5]
         print "Numpy mgrid (return mesh grid)"
         print x_mgrid
Numpy arange (1,10) with step size 2:
[1 3 5 7 9]
Numpy linspace (uniform) with step size 2:
[ 1. 10.]
Numpy logspace with endpoint True:
[ 1.00000000e+01 2.97635144e+01 8.85866790e+01
                                                      2.63665090e+02
   7.84759970e+02 2.33572147e+03 6.95192796e+03
                                                      2.06913808e+04
   6.15848211e+04 1.83298071e+05 5.45559478e+05 1.62377674e+06
   4.83293024e+06 1.43844989e+07 4.28133240e+07
                                                      1.27427499e+08
   3.79269019e+08 1.12883789e+09
                                    3.35981829e+09
                                                      1.00000000e+101
Numpy mgrid (return mesh grid)
[[0 \ 0 \ 0 \ 0]]
  [1 \ 1 \ 1 \ 1 \ 1]
  [2 2 2 2 2]
  [3 3 3 3 3]
  [4 4 4 4 4]]
 [[0 1 2 3 4]
 [0 1 2 3 4]
  [0 1 2 3 4]
  [0 1 2 3 4]
  [0 1 2 3 4]]]
```

In [25]: from numpy import random

5 Task 4: what is difference between random.rand and random.randn

- random.rand returns random values given specific shape from uniform distribution
- random.randn returns a sample from a standard normal distribution

6 Task 5: what are the funciotns diag, itemsize, nbytes and ndim about?

- diag returns a diagonal array from a matrix
- itemsize returns the item size of ndarray
- nbytes returns total bytes consumed by a particular numpy array
- ndim returns the number of array dimensions

```
In [30]: # assign new value
         M = np.array([[1,2,3],[4,5,6]])
         M[0,0] = 7
In [31]: M[0,:] = 0
In [33]: # slicing works just like with lists
         A = np.array([1, 2, 3, 4, 5])
         A[1:3]
Out[33]: array([2, 3])
```

Task 6: Using list comprehensions create the following matrix

```
array([[ 0, 1, 2, 3, 4], [10, 11, 12, 13, 14], [20, 21, 22, 23, 24], [30, 31, 32, 33, 34], [40, 41, 42, 43, 44]])
```

```
In [35]: A = np.array([[ 0, 1, 2, 3, 4],
                        [10, 11, 12, 13, 14],
                        [20, 21, 22, 23, 24],
                        [30, 31, 32, 33, 34],
                        [40, 41, 42, 43, 44]])
In [36]: row_indices = [1, 2, 3]
         A[row_indices]
Out[36]: array([[10, 11, 12, 13, 14],
                [20, 21, 22, 23, 24],
                [30, 31, 32, 33, 34]])
In [39]: # index masking
         B = np.array([n for n in range(5)])
         row_mask = np.array([True, False, True, False, False])
         B[row_mask]
Out[39]: array([0, 2])
7.0.1 Linear Algebra
```

```
In [42]: v1 = np.arange(0, 5)
In [43]: v1 + 2
```

```
Out[43]: array([2, 3, 4, 5, 6])
In [44]: v1 * 2
Out[44]: array([0, 2, 4, 6, 8])
In [45]: v1 * v1
Out[45]: array([ 0, 1, 4, 9, 16])
In [46]: np.dot(v1, v1)
Out[46]: 30
In [47]: np.dot(A, v1)
Out[47]: array([ 30, 130, 230, 330, 430])
In [48]: # cast changes behavior of +-* etc. to use matrix algebra
        M = np.matrix(A)
        M \times M
Out[48]: matrix([[ 300, 310, 320, 330, 340],
                 [1300, 1360, 1420, 1480, 1540],
                 [2300, 2410, 2520, 2630, 2740],
                 [3300, 3460, 3620, 3780, 3940],
                 [4300, 4510, 4720, 4930, 5140]])
In [51]: # inner product
        v1.T \times v1
Out[51]: array([ 0, 1, 4, 9, 16])
In [55]: C = np.matrix([[1j, 2j], [3j, 4j]])
Out[55]: matrix([[ 0.+1.j, 0.+2.j],
                 [0.+3.j, 0.+4.j]
In [56]: np.conjugate(C)
Out[56]: matrix([[ 0.-1.j, 0.-2.j],
                 [0.-3.j, 0.-4.j]
In [57]: # inverse
        C.I
Out[57]: matrix([[ 0.+2.j , 0.-1.j ],
                 [0.-1.5j, 0.+0.5j]
```

7.0.2 Statistics

```
In [58]: np.mean(A[:,3])
Out[58]: 23.0
In [60]: np.std(A[:,3]), np.var(A[:,3])
Out [60]: (14.142135623730951, 200.0)
In [61]: A[:,3].min(), A[:,3].max()
Out [61]: (3, 43)
In [63]: d = np.arange(1, 10)
        np.sum(d), np.prod(d)
Out[63]: (45, 362880)
In [64]: np.cumsum(d)
Out[64]: array([ 1, 3, 6, 10, 15, 21, 28, 36, 45])
In [65]: np.cumprod(d)
                 1,
Out[65]: array([
                            2, 6, 24, 120, 720,
                                                                 5040, 40320,
                3628801)
In [66]: # sum of diagonal
        np.trace(A)
Out [66]: 110
In [67]: m = np.random.rand(3, 3)
In [68]: # use axis parameter to specify how function behaves
        m.max(), m.max(axis=0)
Out[68]: (0.87468241317501216, array([ 0.6890535 ,  0.87468241,  0.81414742]))
In [69]: # reshape without copying underlying data
        n, m = A.shape
        B = A.reshape((1,n*m))
In [70]: # modify the array
        B[0,0:5] = 5
In [71]: # also changed
        Α
```

```
Out[71]: array([[ 5, 5, 5, 5],
                [10, 11, 12, 13, 14],
                [20, 21, 22, 23, 24],
                [30, 31, 32, 33, 34],
                [40, 41, 42, 43, 44]])
In [72]: # creates a copy
         B = A.flatten()
In [87]: # can insert a dimension in an array
         newaxis = 0
         v = np.array([1, 2, 3])
         #v[:, newaxis], v[:,newaxis].shape, v[newaxis,:].shape
In [80]: np.repeat(v1, 3)
Out[80]: array([1, 1, 1, 2, 2, 2, 3, 3, 3])
In [81]: np.tile(v1, 3)
Out[81]: array([1, 2, 3, 1, 2, 3, 1, 2, 3])
In [82]: w = np.array([5, 6])
In [83]: np.concatenate((v, w), axis=0)
Out[83]: array([1, 2, 3, 5, 6])
In [84]: # deep copy
        B = np.copy(A)
In [ ]:
```