220801168

EX. NO: 06

DATE: 06/04/2024

TIME SERIES

AIM:

To implement and check Time Series in Python

PROGRAM:

```
import pandas as pd
import numpy as np
from datetime import datetime
#create a date variable that contains the dates.
dates = [datetime(2011, 1, 2), datetime(2011, 1, 5), datetime(2011, 1, 7), datetime
         datetime(2011, 1, 12)]
# With this date object, create a series.
ts =pd.Series(np.random.randn(6), index=dates)
print("Date Index: \n",ts)
Date Index:
2011-01-02
              1.463025
2011-01-05 -1.145378
2011-01-07 -0.176635
2011-01-08 1.111244
2011-01-10 0.654495
2011-01-12 0.201740
dtype: float64
print("\nDate Index alone from the series:\n",ts.index)
stamp=ts.index[2]
print("\nSecond index:\n",stamp)
Date Index alone from the series:
Second index:
 2011-01-07 00:00:00
longer_ts = pd.Series(np.random.randn(1000),index=pd.date_range("2000-01-01",period
print("\nDaterange up to 1000 days:\n",longer_ts)
Daterange up to 1000 days:
2000-01-01 1.39727
2000-01-02 -0.039954
              1.397278
2000-01-03 -0.690983
2000-01-04 -0.473018
2000-01-05 -0.148234
2002-09-22 -0.836399
2002-09-23
            -0.407530
2002-09-24
            0.262497
            -1.314566
2002-09-25
             0.694961
2002-09-26
Freq: D, Length: 1000, dtype: float64
print("\nDate range = 2001 year:\n",longer_ts["2001"])
```

```
Date range - 2001 year:
 2001-01-01 -0.272621
2001-01-02
              0.350348
             0.900427
2001-01-03
2001-01-04 -0.703294
2001-01-05 0.475635
2001-12-27 -1.150089
2001-12-28
             0.080774
2001-12-29
             -0.042106
             0.330873
1.407800
2001-12-30
2001-12-31
Freq: D, Length: 365, dtype: float64
import pandas as pd
import matplotlib.pyplot as plt
#create a date variable that contains the dates.
dates = [datetime(2011, 1, 2),
datetime(2011, 1, 5),
datetime(2011, 1, 7),
datetime(2011, 1, 8),
datetime(2011, 1, 10),
datetime(2011, 1, 12)]
# With this date object, create a series.
ts = pd.Series(np.random.randn(6),index=dates)
print("Date Index: \n",ts)
ts.plot()
date=pd.DatetimeIndex(["1/1/2020","1/2/2020","1/2/2020","1/2/2020","1/3/2020"])
ts1=pd.Series(np.arange(5),index=date)
print(ts1)
plt.show()
Date Index:
               0.770446
 2011-01-02
2011-01-05 -0.247649
2011-01-07
              0.875770
2011-01-08
              1.267404
2011-01-10 -0.061322
2011-01-12 -1.130956
dtype: float64
2020-01-01 0
               a
2020-01-02
2020-01-02
2020-01-02
2020-01-03
dtype: int32
```

```
10 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.5 -1.0 -0.
```

```
da=pd.date_range("10/1/2022", periods=10, freq="W-SUN")
long_df=pd.DataFrame(np.random.randn(10,4), index=da,columns=list("ABCD"))
print(long_df)
group=ts1.groupby(date)
print(group.count())
2022-10-02 -2.929098 0.736442 0.948030 1.385856
2022-10-09 0.583993 -0.721669 0.257150 0.152657
2022-10-16 0.895308 0.644732 -1.862492 -1.427043
2022-10-23 1.471799 0.231794 1.464148 1.201347
2022-10-30 1.414116 1.322282 -0.231894 0.192104
2022-11-06 0.749724 -0.028497 1.010539 1.463388
2022-11-13 -0.388303 0.426392 0.772146 0.827809
2022-11-20 -1.284912 -2.033698 0.983925 -0.519984
2022-11-27 -0.337482 0.907869 -0.385911 -0.848929
2022-12-04 -0.072833 0.253000 0.240210 -0.372867
2020-01-01
2020-01-02
2020-01-03
dtype: int64
```

Result:

Hence the Time Series is implemented.