

220801185

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:
DatetimeIndex(['2011-01-02', '2011-01-05', '2011-01-07', '2011-01-08',
               '2011-01-10', '2011-01-12'],
              dtype='datetime64[ns]', freq=None)

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    1.397278
 2000-01-02   -0.039954
 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
 2002-09-25   -1.314566
 2002-09-26    0.694961
Freq: D, Length: 1000, dtype: float64

print("\nDate range - 2001 year:\n",longer_ts["2001"])

```

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```
Date range - 2001 year:
2001-01-01    -0.272621
2001-01-02     0.350348
2001-01-03     0.900427
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
2001-12-30     0.330873
2001-12-31     1.407800
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)]

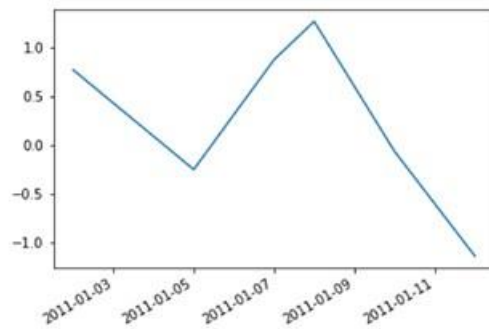
# With this date object, create a series.

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:
2011-01-02    0.770446
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
2020-01-02    1
2020-01-02    2
2020-01-02    3
2020-01-03    4
dtype: int32
```



```
da=pd.date_range("10/1/2022", periods=10, freq="W-SUN")
print(da)
long_df=pd.DataFrame(np.random.randn(10,4), index=da, columns=list("ABCD"))
print(long_df)

group=ts1.groupby(date)

print(group.count())
```

DatetimeIndex(['2022-10-02', '2022-10-09', '2022-10-16', '2022-10-23',
'2022-10-30', '2022-11-06', '2022-11-13', '2022-11-20',
'2022-11-27', '2022-12-04'],
dtype='datetime64[ns]', freq='W-SUN')

	A	B	C	D
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	1			
2020-01-02	3			
2020-01-03	1			

dtype: int64

Result:

Hence the Time Series is implemented.