pycast Documentation

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TIMESERIES

class pycast.common.timeseries.TimeSeries (isNormalized=False, isSorted=False)
 Represents the base class for all time series data.

Warning TimeSeries instances are NOT threadsafe.

__add__(otherTimeSeries)

Creates a new TimeSeries instance containing the data of self and otherTimeSeries.

Parameters otherTimeSeries (*TimeSeries*) – TimeSeries instance that will be merged with self.

Returns Returns a new TimeSeries instance containing the data entries of self and otherTime-Series. This TimeSeries will be sorted.

Return type TimeSeries

__eq__(otherTimeSeries)

Returns if the TimeSeries equals another one.

TimeSeries are equal to each other if:

- they contain the same number of entries
- that each data entry in one TimeSeries is also member of the other one.

The sort order within the TimeSeries datapoints does not matter!

Returns True if the TimeSeries objects are equal, False otherwise.

Return type Boolean

```
__getitem__(index)
```

Returns the item stored at the TimeSeries index-th position.

Parameters index (Integer) – Position of the element that should be returned. Starts at 0

Returns Returns a list consisting of [timestamp, data].

Return type List

Raise Raises an IndexError if the index is out of range.

___init___(isNormalized=False, isSorted=False)

Initializes the TimeSeries.

Parameters

• **isNormalized** (*Boolean*) – Within a normalized TimeSeries, all data points have the same temporal distance to each other. When this is True, the memory consumption of the

TimeSeries might be reduced. Also some algorithms will probably run faster on normalized TimeSeries. This should only be set to True, if the TimeSeries is realy normalized! TimeSeries normalization can be forced by executing TimeSeries.normalize().

• **isSorted** (*Boolean*) – If all data points added to the time series are added in their ascending temporal order, this should set to True.

```
iter ()
```

Returns an iterator to the TimeSeries stored data.

Returns Returns an iterator for the TimeSeries.

Return type Iterator

```
__len__()
```

Returns the number of data entries that are part of the time series.

Returns Returns an Integer representing the number on data entries stored

within the TimeSeries. :rtype: Integer

```
setitem (index, value)
```

Sets the item at the index-th position of the TimeSeries.

Parameters

- index (Integer) Index of the element that should be set.
- value (*List*) A list of the form [timestamp, data]

Raise Raises an IndexError if the index is out of range.

```
__str__()
```

Returns a string representation of the TimeSeries.

Returns Returns a string representing the TimeSeries in the format: TimeSeries([timestamp, data], [timestamp, data], [timestamp, data]).

Return type String

__weakref_

list of weak references to the object (if defined)

add_entry (timestamp, data, format=None)

Adds a new data entry to the TimeSeries.

Parameters

- **timestamp** Time stamp of the datas occurence. This has either to be a float representing the UNIX epochs or a string containing a timestamp in the given format.
- data Data points information. This has to be a numeric value for now.
- format (String) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

apply (method)

Applies the given ForecastingAlgorithm or SmoothingMethod from the pycast.methods module to the TimeSeries.

Parameters method (*BaseMethod*) – Method that should be used with the TimeSeries. For more information about the methods take a look into their corresponding documentation.

classmethod convert_epoch_to_timestamp (timestamp, format)

Converts the given float representing UNIX-epochs into an actual timestamp.

Parameters

- **timestamp** (*Float*) Timestamp in the defined format.
- **format** (*String*) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns an timestamp as defined by format.

Return type String

classmethod convert_timestamp_to_epoch (timestamp, format)

Converts the given timestamp into a float representing UNIX-epochs.

Parameters

- **timestamp** (*Float*) Timestamp in the defined format.
- **format** (*String*) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns an float, representing the UNIX-epochs for the given timestamp.

Return type Float

classmethod from_json (jsonBaseString, format=None)

Creates a new TimeSeries instance from the given json string.

Parameters

- **jsonBaseString** (*String*) JSON string, containing the time series data. This should be a string created by TimeSeries.to_json().
- format (String) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns a TimeSeries instance containing the data.

Return type TimeSeries

Warning This is an unsafe version! Only use it with the original version. All assumtions regarding normalization and sort order will be ignored and set to default.

 ${\bf classmethod\ from_twodim_list}\ ({\it datalist, format=None, isSorted=False})$

Initializes the TimeSeries's data from the two dimensional list.

Parameters

- **datalist** (*List*) List containing multiple iterables with at least two values. The first item will always be used as timestamp in the predefined format, the second represents the value. All other items in those sublists will be ignored.
- **format** (*String*) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.
- **isSorted** (*Boolean*) Determines if the datalist is sorted by the timestamps. If this is False, the TimeSeries instance sorts itself after all values are read.

Returns Returns a TimeSeries instance containing the data from datalist.

Return type TimeSeries

initialize_from_sql_cursor(sqlcursor, format=None, isSorted=False)

Initializes the TimeSeries's data from the given SQL cursor.

Parameters

- **sqlcursor** (*SQLCursor*) Cursor that was holds the SQL result for any given "SELECT timestamp, value, ... FROM ..." SQL query. Only the first two attributes of the SQL result will be used.
- **format** (*String*) Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.
- **isSorted** (*Boolean*) Determines if the SQL result is already sorted. If this is False, the TimeSeries instance sorts itself after all values are read.

Returns Returns the number of entries added to the TimeSeries.

Return type Integer

Todo This function is not bulletprove, yet.

is_normalized()

Returns if the TimeSeries is normalized.

Returns Returns True if the TimeSeries is normalized, False otherwise.

Return type Boolean

is_sorted()

Returns if the TimeSeries is sorted.

 $\textbf{Returns} \ \ \texttt{True} \ \ \textbf{if the TimeSeries} \ \ \textbf{is sorted ascending}, \ \texttt{False} \ \ \textbf{otherwise}.$

Return type Boolean

normalize (normalizationLevel='minute', fusionMethod='average', interpolationMethod='linear')
Normalizes the TimeSeries data points.

If this function is called, the TimeSeries gets ordered ascending automatically. The new timestamps will represent the center of each time bucket.

Parameters

- **normalizationLevel** (*String*) Level of normalization that has to be applied. The available normalization levels are defined in timeseries. NormalizationLevels.
- fusionMethod (String) Normalization method that has to be used if multiple data entries
 exist

within the same normalization bucket. The available methods are defined in timeseries. FusionMethods. :param String interpolationMethod: Interpolation method that is used if a data entry at a specific time

is missing. The available interpolation methods are defined in timeseries.InterpolationMethods.

Raise Raises a ValueError if a parameter has an unknown method.

sort_timeseries (ascending=True)

Sorts the data points within the TimeSeries according to their occurence inline.

Parameters ascending (*Boolean*) — Determines if the TimeSeries will be ordered ascending or decending. If this is set to decending once, the ordered parameter defined in TimeSeries.__init__() will be set to False FOREVER.

Returns Returns self for convenience.

Return type TimeSeries

sorted_timeseries (ascending=True)

Returns a sorted copy of the TimeSeries, preserving the original one.

As an assumtion this new TimeSeries is not ordered anymore by default.

Parameters ascending (*Boolean*) – Determines if the TimeSeries will be ordered ascending or decending.

Returns Returns a new TimeSeries instance sorted in the requested order.

Return type TimeSeries

to_gnuplot_datafile (datafilepath, format=None)

Dumps the TimeSeries into a gnuplot compatible data file.

Parameters

- datafilepath (String) Path used to create the file. If that file already exists, it will be overwritten!
- **format** (*String*) Format of the timestamp. This is used to convert the timestamp from UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns True if the data could be written, False otherwise.

Return type Boolean

to_json (format=None)

Returns a JSON representation of the TimeSeries data.

Parameters format (*String*) – Format of the given timestamp. This is used to convert the timestamp into UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns a basestring, containing the JSON representation of the current

data stored within the TimeSeries. :rtype: String

to twodim list(format=None)

Serializes the TimeSeries data into a two dimensional list of [timestamp, value] pairs.

Parameters format (*String*) — Format of the timestamp. This is used to convert the timestamp from UNIX epochs, if necessary. For valid examples take a look into the time.strptime() documentation.

Returns Returns a two dimensional list containing [timestamp, value] pairs.

Return type List

CHAPTER

TWO

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