

```
In [1]: import pandas as pd
import matplotlib.pyplot as plt
import warnings
warnings.filterwarnings('ignore')
```

```
In [2]: df = pd.read_csv('euro-daily-hist_1999_2020.csv')
```

```
In [3]: df.head()
```

```
Out[3]:
```

	Period\Unit:	[Australian dollar ]	[Bulgarian lev ]	[Brazilian real ]	[Canadian dollar ]	[Swiss franc ]	[Chinese yuan renminbi ]	[Cypriot pound ]	[Czech koruna ]	[Danish krone ]	...
0	2021-01-08	1.5758	1.9558	6.5748	1.5543	1.0827	7.9184	NaN	26.163	7.4369	...
1	2021-01-07	1.5836	1.9558	6.5172	1.5601	1.0833	7.9392	NaN	26.147	7.4392	...
2	2021-01-06	1.5824	1.9558	6.5119	1.5640	1.0821	7.9653	NaN	26.145	7.4393	...
3	2021-01-05	1.5927	1.9558	6.5517	1.5651	1.0803	7.9315	NaN	26.227	7.4387	...
4	2021-01-04	1.5928	1.9558	6.3241	1.5621	1.0811	7.9484	NaN	26.141	7.4379	...

5 rows × 41 columns

```
In [4]: df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 5699 entries, 0 to 5698
Data columns (total 41 columns):
#   Column                                Non-Null Count  Dtype
---  -
0   Period\Unit:                          5699 non-null  object
1   [Australian dollar ]                  5699 non-null  object
2   [Bulgarian lev ]                     5297 non-null  object
3   [Brazilian real ]                    5431 non-null  object
4   [Canadian dollar ]                   5699 non-null  object
5   [Swiss franc ]                       5699 non-null  object
6   [Chinese yuan renminbi ]             5431 non-null  object
7   [Cypriot pound ]                    2346 non-null  object
8   [Czech koruna ]                     5699 non-null  object
9   [Danish krone ]                     5699 non-null  object
10  [Estonian kroon ]                   3130 non-null  object
11  [UK pound sterling ]                5699 non-null  object
12  [Greek drachma ]                    520 non-null   object
13  [Hong Kong dollar ]                 5699 non-null  object
14  [Croatian kuna ]                    5431 non-null  object
15  [Hungarian forint ]                 5699 non-null  object
16  [Indonesian rupiah ]                5699 non-null  object
17  [Israeli shekel ]                   5431 non-null  object
18  [Indian rupee ]                     5431 non-null  object
19  [Iceland krona ]                    3292 non-null  float64
20  [Japanese yen ]                     5699 non-null  object
21  [Korean won ]                       5699 non-null  object
22  [Lithuanian litas ]                 4159 non-null  object
23  [Latvian lats ]                     3904 non-null  object
24  [Maltese lira ]                     2346 non-null  object
25  [Mexican peso ]                     5699 non-null  object
26  [Malaysian ringgit ]                 5699 non-null  object
27  [Norwegian krone ]                  5699 non-null  object
28  [New Zealand dollar ]                5699 non-null  object
29  [Philippine peso ]                  5699 non-null  object
30  [Polish zloty ]                     5699 non-null  object
```

```

31 [Romanian leu ]          5637 non-null float64
32 [Russian rouble ]       5699 non-null object
33 [Swedish krona ]        5699 non-null object
34 [Singapore dollar ]     5699 non-null object
35 [Slovenian tolar ]      2085 non-null object
36 [Slovak koruna ]        2608 non-null object
37 [Thai baht ]            5699 non-null object
38 [Turkish lira ]         5637 non-null float64
39 [US dollar ]            5699 non-null object
40 [South African rand ]   5699 non-null object
dtypes: float64(3), object(38)
memory usage: 1.8+ MB

```

```
In [5]: df.rename(columns = {'[US dollar ]':'USD','Period\\Unit':'Time'}, inplace=True)
```

```
In [6]: df.Time = pd.to_datetime(df.Time)
```

```
In [7]: df.sort_values('Time', inplace=True)
```

```
In [8]: df.reset_index(inplace=True, drop=True)
```

```
In [9]: euro_to_dollar = df[['Time', 'USD']].copy()
```

```
In [10]: euro_to_dollar
```

```
Out[10]:
```

	Time	USD
0	1999-01-04	1.1789
1	1999-01-05	1.1790
2	1999-01-06	1.1743
3	1999-01-07	1.1632
4	1999-01-08	1.1659
...	...	...
5694	2021-01-04	1.2296
5695	2021-01-05	1.2271
5696	2021-01-06	1.2338
5697	2021-01-07	1.2276
5698	2021-01-08	1.2250

5699 rows × 2 columns

```
In [11]: euro_to_dollar['USD'].value_counts()
```

```
Out[11]:
```

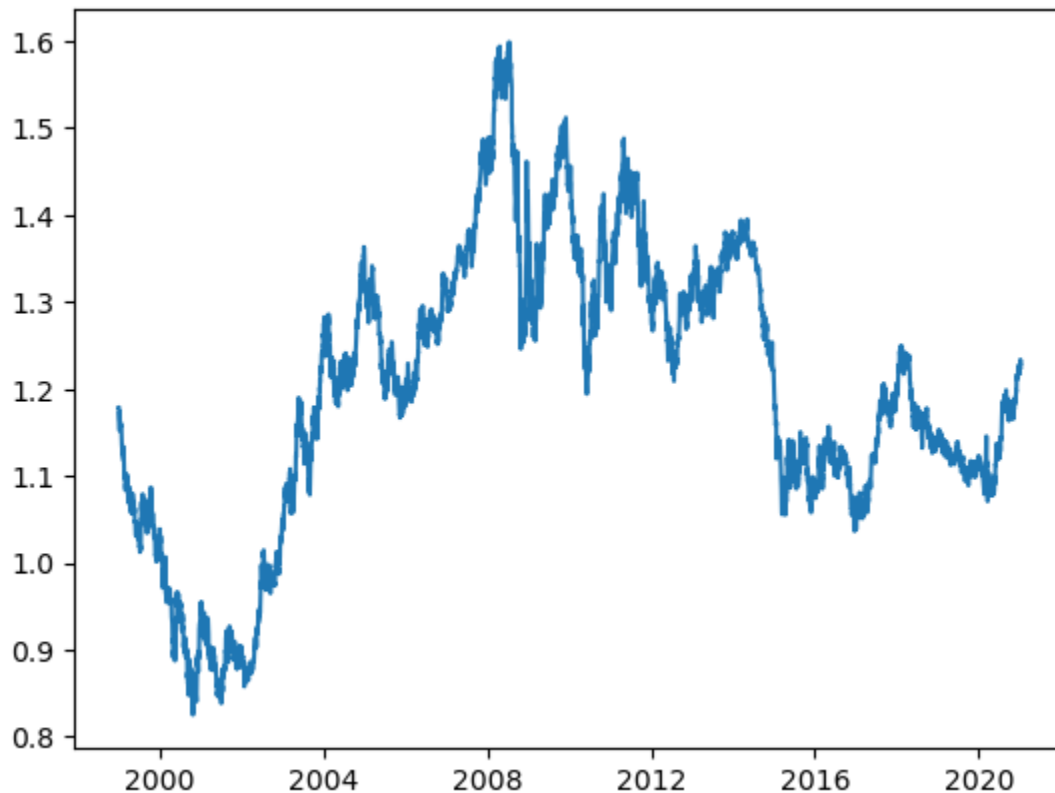
USD	
-	62
1.2276	9
1.1215	8
1.1305	7
1.1797	6
..	
1.2571	1
1.2610	1
1.2651	1
1.2632	1
1.2193	1

Name: count, Length: 3528, dtype: int64

```
In [12]: euro_to_dollar = euro_to_dollar[euro_to_dollar.USD != '-']
```

```
In [13]: euro_to_dollar['USD'] = euro_to_dollar['USD'].astype(float)
```

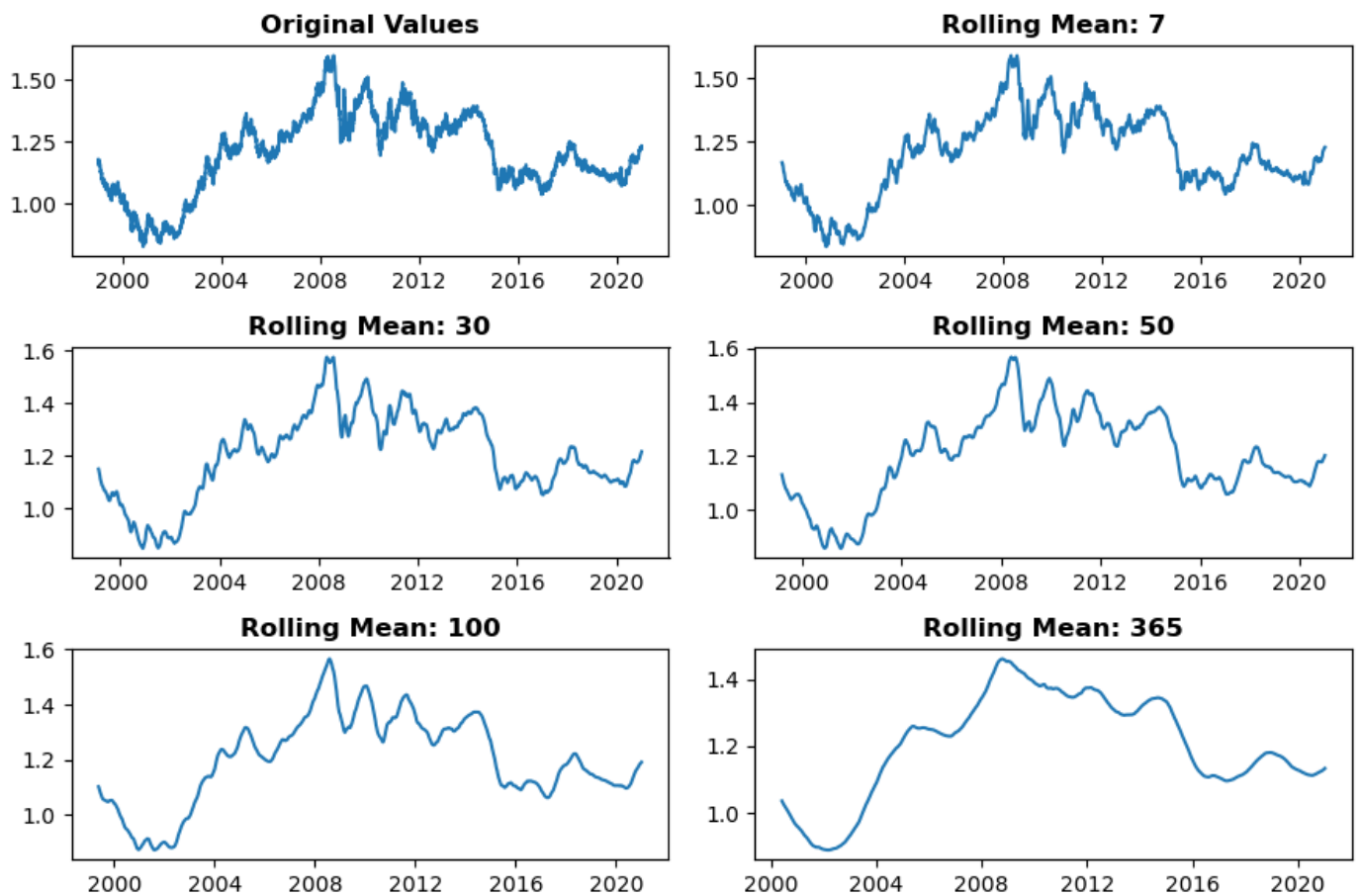
```
In [14]: plt.plot(euro_to_dollar['Time'], euro_to_dollar['USD'])  
plt.show()
```



```
In [15]: euro_to_dollar['USD'].rolling(7).mean().head(8)
```

```
Out[15]: 0      NaN  
1      NaN  
2      NaN  
3      NaN  
4      NaN  
5      NaN  
6    1.167171  
7    1.166529  
Name: USD, dtype: float64
```

```
In [16]: plt.figure(figsize=(9,6))  
  
plt.subplot(3,2,1)  
plt.plot(euro_to_dollar['Time'], euro_to_dollar['USD'])  
plt.title('Original Values', weight='bold')  
  
for i, r_mean in zip(range(2,7), [7,30,50,100,365]):  
    plt.subplot(3,2,i)  
    plt.plot(euro_to_dollar['Time'], euro_to_dollar['USD'].rolling(r_mean).mean())  
    plt.title('Rolling Mean: ' + str(r_mean), weight='bold')  
plt.tight_layout()
```



```
In [17]: euro_to_dollar["rolling_mean"] = euro_to_dollar['USD'].rolling(30).mean()
euro_to_dollar
```

```
Out[17]:
```

	Time	USD	rolling_mean
0	1999-01-04	1.1789	NaN
1	1999-01-05	1.1790	NaN
2	1999-01-06	1.1743	NaN
3	1999-01-07	1.1632	NaN
4	1999-01-08	1.1659	NaN
...	...	...	...
5694	2021-01-04	1.2296	1.211170
5695	2021-01-05	1.2271	1.212530
5696	2021-01-06	1.2338	1.213987
5697	2021-01-07	1.2276	1.215357
5698	2021-01-08	1.2250	1.216557

5637 rows × 3 columns

## Let's Visualize the data of financial crisis occurred in 2007-2008

```
In [18]: financial_crisis = euro_to_dollar[(euro_to_dollar.Time.dt.year >= 2006) & (euro_to_dollar.Time.dt.year < 2009)]
financial_crisis_7_8 = euro_to_dollar[(euro_to_dollar.Time.dt.year >= 2007) & (euro_to_dollar.Time.dt.year < 2009)]
```

```
In [19]: import matplotlib.style as style
style.use('fivethirtyeight')
```

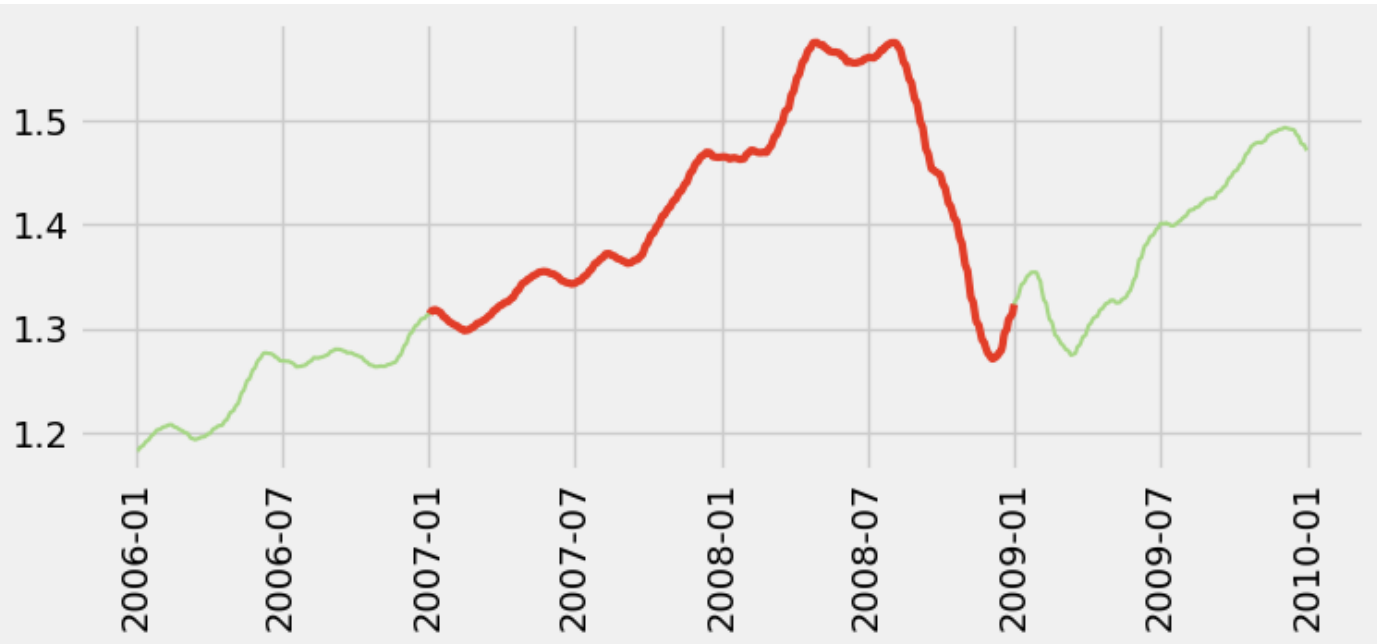
```
In [20]: # Adding a plot
fig, ax = plt.subplots(figsize = (8,3))

ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=

#Let's highlight the 2007-2008 period
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

plt.xticks(rotation=90)

plt.show()
```



```
In [21]: fig, ax = plt.subplots(figsize = (8,3))

ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'])

plt.show()
```



```
In [22]: fig, ax = plt.subplots(figsize = (8,3))
```

```
ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'], alpha=0.3, fontdict

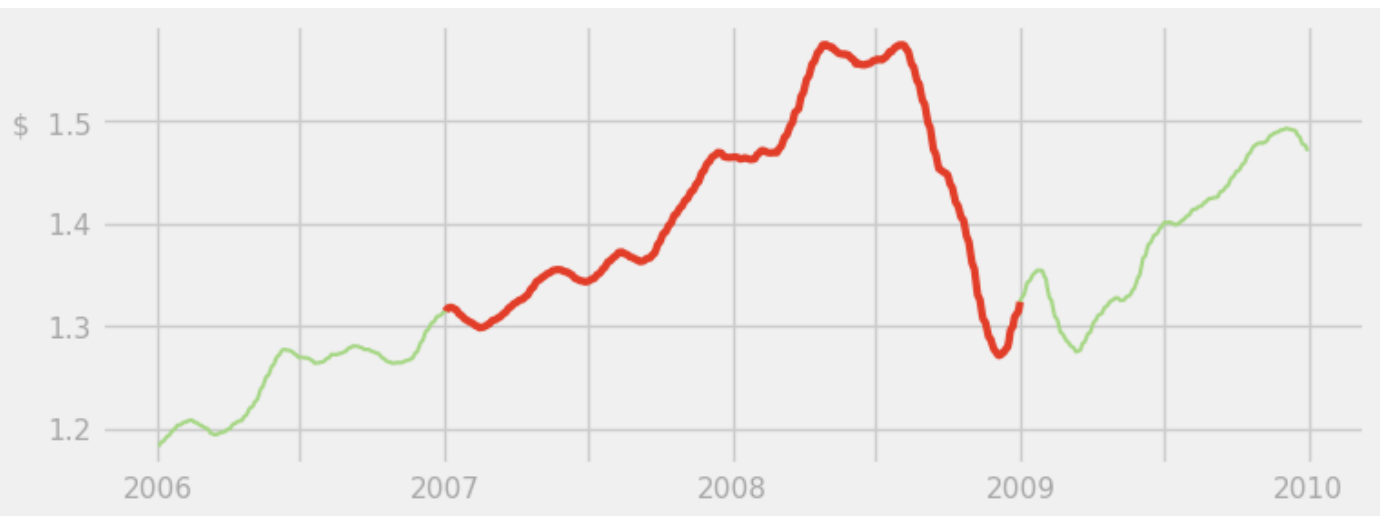
plt.show()
```



```
In [23]: fig, ax = plt.subplots(figsize = (8,3))

ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'], alpha=0.3, fontdict
ax.set_yticklabels(['', '1.2', '1.3', '1.4', '$ 1.5'], alpha=0.3, fontdict={'fontsize':11})
plt.show()
```



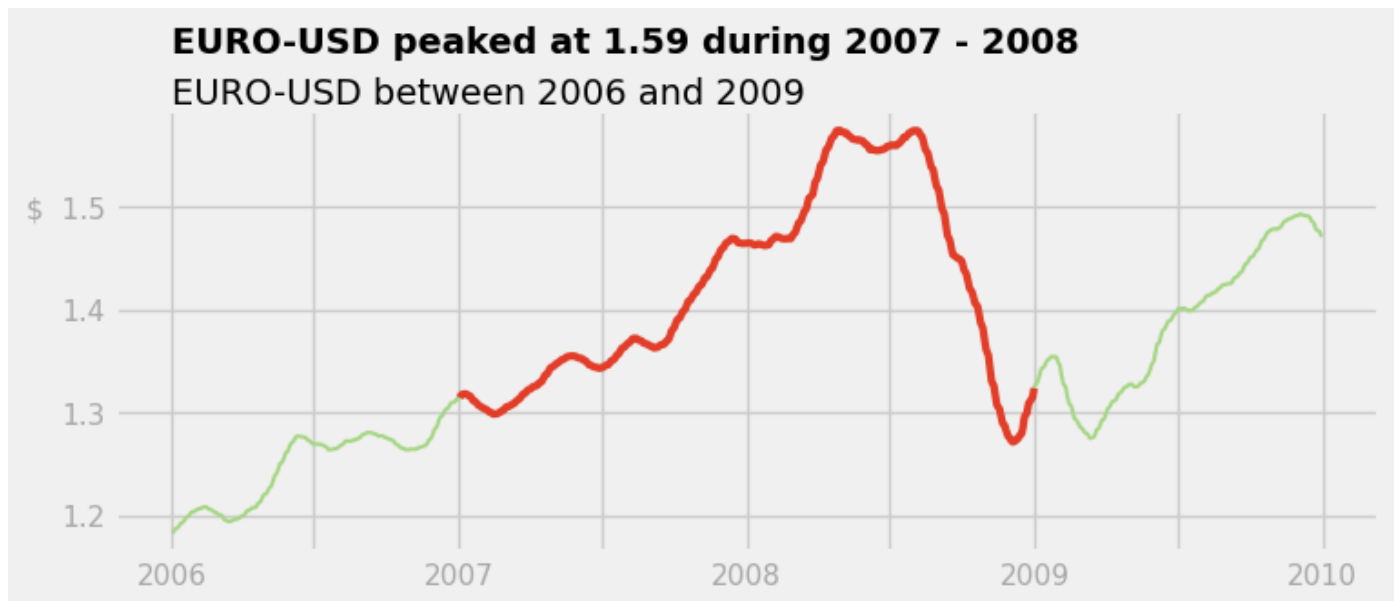
```
In [24]: fig, ax = plt.subplots(figsize = (8,3))

ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'], alpha=0.3, fontdict
ax.set_yticklabels(['', '1.2', '1.3', '1.4', '$ 1.5'], alpha=0.3, fontdict={'fontsize':11})

# Adding a title and a subtitle
ax.text(pd.to_datetime('2006-01-1'), 1.65, 'EURO-USD peaked at 1.59 during 2007 - 2008',
```

```
ax.text(pd.to_datetime('2006-01-1'), 1.6, 'EURO-USD between 2006 and 2009')
plt.show()
```



```
In [25]: fig, ax = plt.subplots(figsize = (8,3))

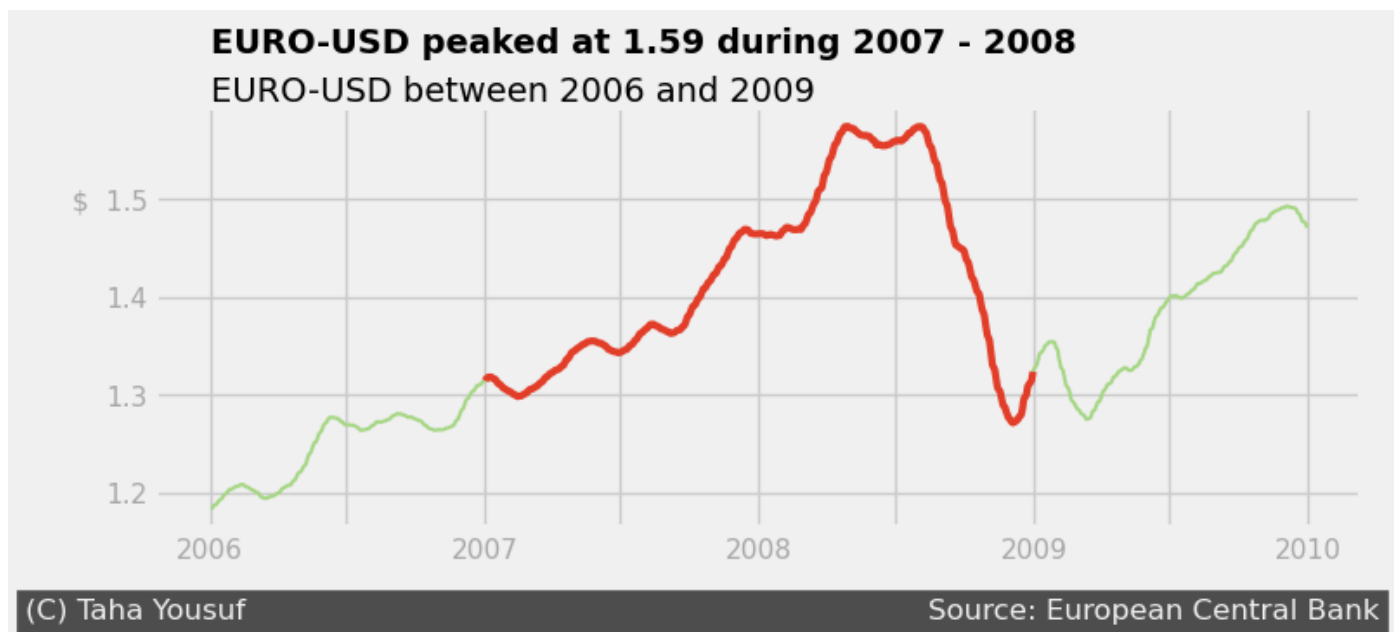
ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,

#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'], alpha=0.3, fontdict
ax.set_yticklabels(['', '1.2', '1.3', '1.4', '$ 1.5'], alpha=0.3, fontdict={'fontsize':11})

ax.text(pd.to_datetime('2006-01-1'), 1.65, 'EURO-USD peaked at 1.59 during 2007 - 2008',
ax.text(pd.to_datetime('2006-01-1'), 1.6, 'EURO-USD between 2006 and 2009')

#Adding a signature
ax.text(pd.to_datetime('2005-4-30'), 1.07, '(C) Taha Yousuf'+ ' '*75 + 'Source: European

plt.show()
```



```
In [26]: fig, ax = plt.subplots(figsize = (8,3))

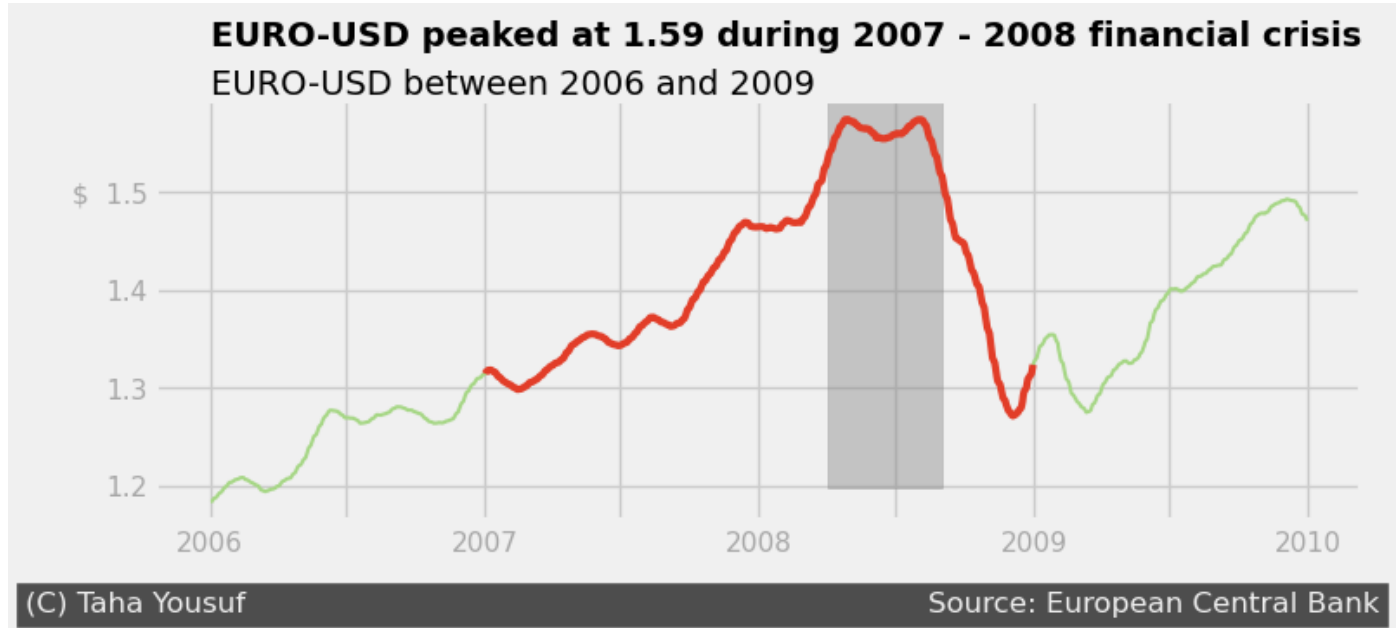
ax.plot(financial_crisis.Time, financial_crisis['rolling_mean'], linewidth = 1.5, color=
ax.plot(financial_crisis_7_8.Time, financial_crisis_7_8['rolling_mean'], linewidth = 3,
```

```
#plt.xticks(rotation=90)
ax.set_xticklabels(['2006', '', '2007', '', '2008', '', '2009', '', '2010'], alpha=0.3, fontdict
ax.set_yticklabels(['', '1.2', '1.3', '1.4', '$ 1.5'], alpha=0.3, fontdict={'fontsize':11})

ax.text(pd.to_datetime('2006-01-1'), 1.65, 'EURO-USD peaked at 1.59 during 2007 - 2008 f
ax.text(pd.to_datetime('2006-01-1'), 1.6, 'EURO-USD between 2006 and 2009')

ax.text(pd.to_datetime('2005-4-30'), 1.07, '(C) Taha Yousuf' + ' '*75 + 'Source: European
ax.axvspan(xmin =pd.to_datetime('2008-04-1'), xmax=pd.to_datetime('2008-09-1'), color='g

plt.show()
```



## Now let's Visualize Covid 19 Period

```
In [27]: corona_crisis_20 = euro_to_dollar.loc[(euro_to_dollar['Time'] >= '2020-01-01') & (euro_t
corona_crisis = euro_to_dollar.loc[(euro_to_dollar['Time'] >= '2016-01-01') & (euro_to_d
```

```
In [28]: import matplotlib.style as style
style.use('fivethirtyeight')

# Adding the plot
fig, ax = plt.subplots(figsize=(9, 3))
ax.plot(corona_crisis [ 'Time'], corona_crisis['rolling_mean'], linewidth =1, color='gre

# Highlighting the 2007-2008 period
ax.plot(corona_crisis_20[ 'Time'], corona_crisis_20['rolling_mean'], linewidth =3, color

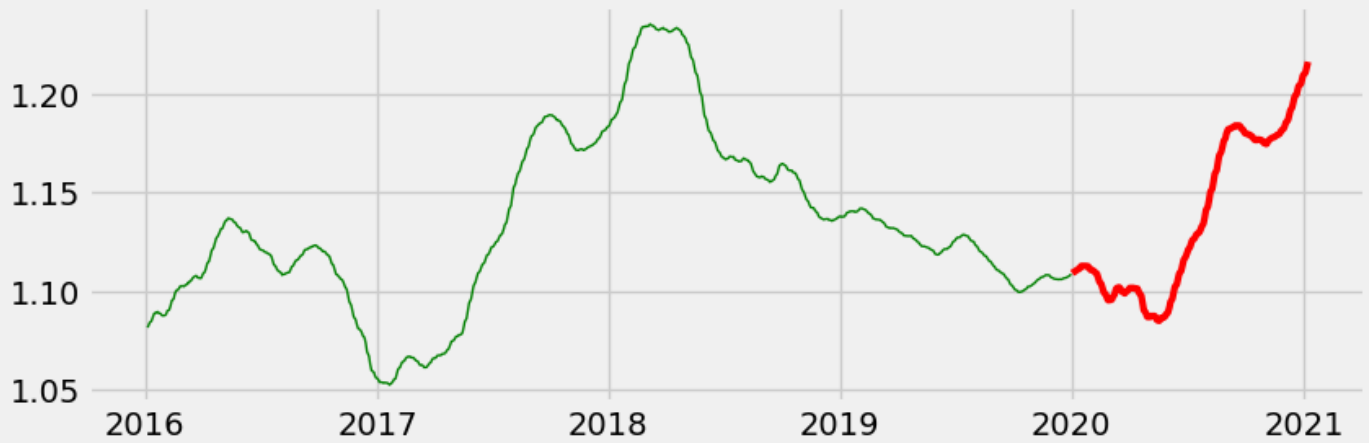
#Adding a title and subtitle
ax.text(-.05, 1.2, "Euro-USD rate peakedat 1.22during 2020's COVID19 crisis", weight="bo
ax.text(-.05, 1.1, "Euro-USD exchange rate between 2019 and 2020 ", transform = plt.gca

plt.show()
```



## Euro-USD rate peaked at 1.22 during 2020's COVID19 crisis

Euro-USD exchange rate between 2019 and 2020



## The Three US President Example

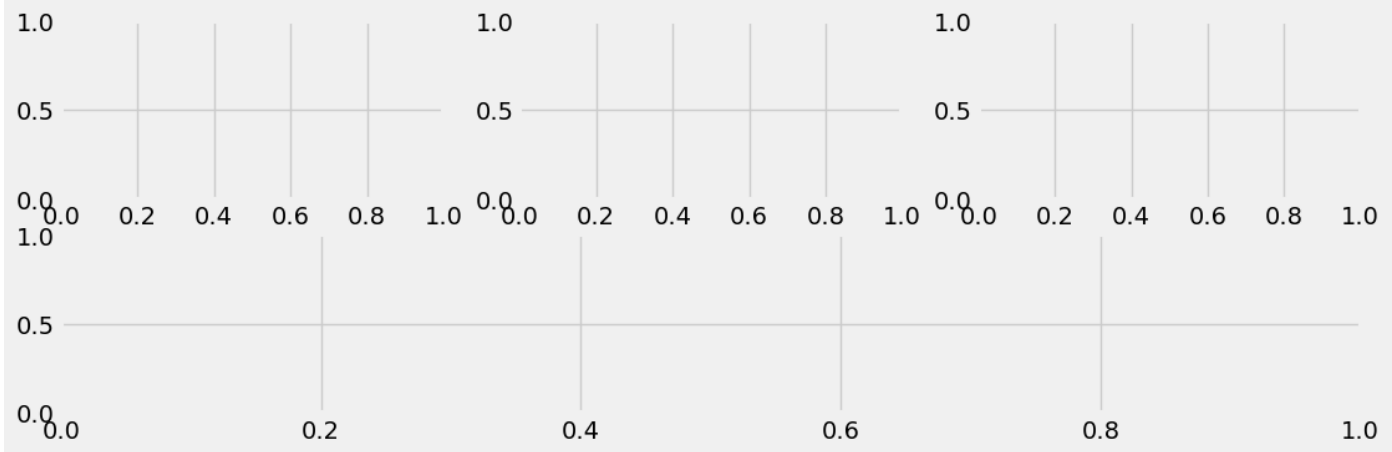
```
In [29]: bush_obama_trump = euro_to_dollar.copy()[euro_to_dollar['Time'].dt.year >= 2001] & (euro_to_dollar['Time'].dt.year < 2009)
#bush = bush_obama_trump.copy()[bush_obama_trump['Time'].dt.year < 2009]

#obama = bush_obama_trump.copy()[bush_obama_trump['Time'].dt.year >= 2009] & (bush_obama_trump['Time'].dt.year < 2017)
#trump = bush_obama_trump.copy()[bush_obama_trump['Time'].dt.year >= 2017] & (bush_obama_trump['Time'].dt.year < 2021)

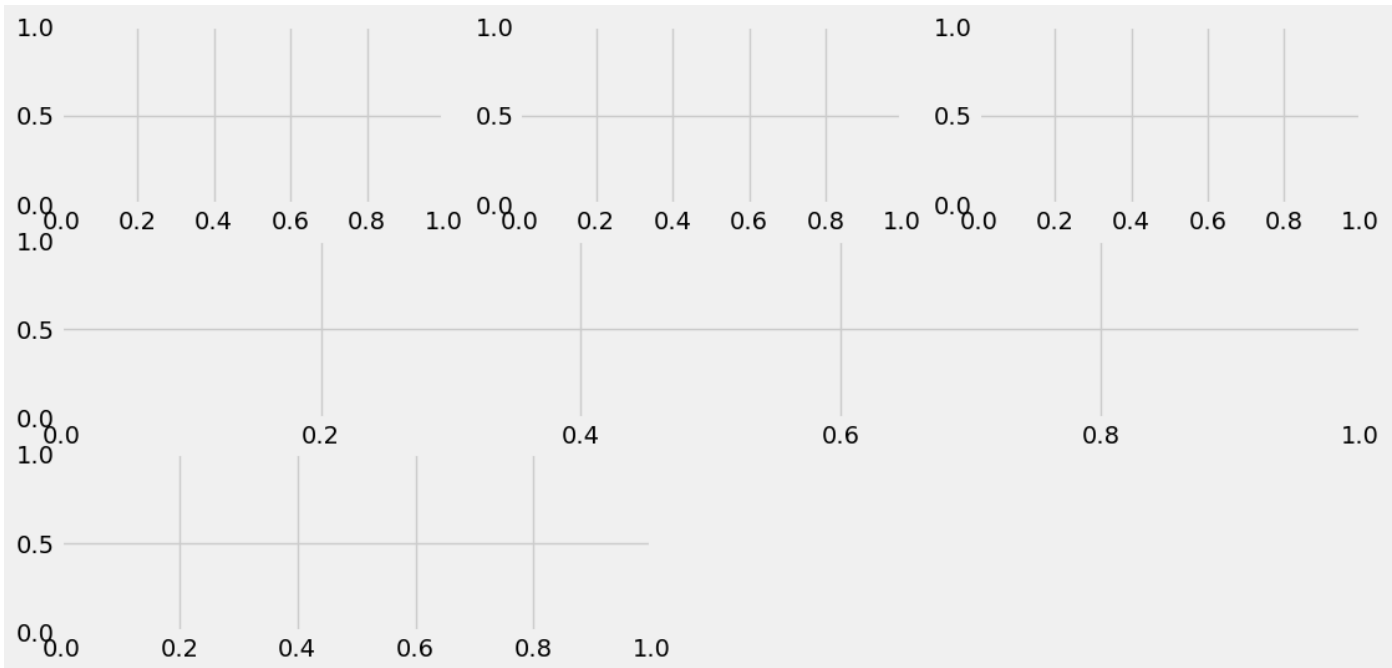
bush = euro_to_dollar.copy()[euro_to_dollar['Time'].dt.year >= 2001] & (euro_to_dollar['Time'].dt.year < 2009)
obama = euro_to_dollar.copy()[euro_to_dollar['Time'].dt.year >= 2009] & (euro_to_dollar['Time'].dt.year < 2017)
trump = euro_to_dollar.copy()[euro_to_dollar['Time'].dt.year >= 2017] & (euro_to_dollar['Time'].dt.year < 2021)
```

Below, you'll notice we used matplotlib's functional approach to build the graph. We use this approach because it offers more flexibility in arranging the subplots: 1) We first build three of the graphs on a 2-by-3 grid (this grid should have six subplots, but we only build three, the bottom row remains empty) 2) We then build only the bottom graph of a 2-by-1 grid (this grid should have two subplots, The top row remains empty) 3) The two grids are merged and we end up with three graphs on the top row and one graph on the bottom row.

```
In [30]: # Adding the FiveThirtyEight style
style.use('fivethirtyeight')
#Adding the subplots
plt.figure(figsize=(12, 6))
#pattern1
ax1 = plt.subplot(3,3,1) #row, col, index
ax2 = plt.subplot(3,3,2)
ax3 = plt.subplot(3,3,3)
#pattern 2
ax4 = plt.subplot(3,1,2) #row, col, index
```



```
In [31]: # Adding the FiveThirtyEight style
style.use('fivethirtyeight')
#Adding the subplots
plt.figure(figsize=(12, 6))
#pattern1
ax1 = plt.subplot(3,3,1) #row,col, index
ax2 = plt.subplot(3,3,2)
ax3 = plt.subplot(3,3,3)
#pattern 2
ax4 = plt.subplot(3,1,2) #row,col, index
#pattern 3
ax5 = plt.subplot(3,2,5) #row,col, index
```



```
In [32]: # Adding the FiveThirtyEight style
style.use('fivethirtyeight')
# Adding the subplots
plt.figure(figsize=(14, 8))

# Pattern 1:
ax1 = plt.subplot(3, 3, 1)
ax2 = plt.subplot(3, 3, 2)
ax3 = plt.subplot(3, 3, 3)
# Pattern 2
ax4 = plt.subplot(3, 1, 2)
axes = [ax1, ax2, ax3, ax4]
# Adjusting each subplot as needed
for ax in axes:
    ax.set_ylim(0.8, 1.7)
```

```

ax.set_yticks([1.0, 1.2, 1.4, 1.6])
ax.set_yticklabels(['1.0', '1.2', '1.4', '1.6 $'], alpha=0.4)

# Ax1: Bush
ax1.plot(bush['Time'], bush['rolling_mean'], color='#BF5FFF')
ax1.set_xticklabels([" ", '2001', " ", '2003', " ", '2005', " ", '2007', " ", '2009'], alpha=
ax1.text(0.11, 2.45, 'BUSH', fontsize=20, weight='bold', color='#BF5FFF', transform = pl
ax1.text(0.093, 2.34, '(2001-2009)', weight='bold', alpha=0.3, transform = plt.gca().tra

# Ax2: Obama
ax2.plot(obama['Time'], obama['rolling_mean'], color='#ffa500')
ax2.set_xticklabels([" ", '2009', " ", '2011', " ", '2013', " ", '2015', " ", '2017'], a
ax2.text(0.45, 2.45, 'Obama', fontsize=20, weight='bold', color='#ffa500', transform = p
ax2.text(0.44, 2.34, '(2009-2017)', weight='bold', alpha=0.3, transform = plt.gca().tran

# Ax3: Trump
ax3.plot(trump['Time'], trump['rolling_mean'], color='#00B2EE')
ax3.set_xticklabels([" ", '2017', " ", '2018', " ", '2019', " ", '2020', " ", '2021'], a
ax3.text(0.82, 2.45, 'Trump', fontsize=20, weight='bold', color='#00B2EE', transform = p
ax3.text(0.808, 2.34, '(2017-2021)', weight='bold', alpha=0.3, transform = plt.gca().tra

# Ax4: Bush-Obama-Trump
ax4.plot(bush['Time'], bush['rolling_mean'], color='#BF5FFF')
ax4.plot(obama['Time'], obama['rolling_mean'], color='#ffa500')
ax4.plot(trump['Time'], trump['rolling_mean'], color='#00B2EE')

plt.tight_layout()
plt.show()

```

