

Time Series Analysis with Pandas

pollution dataset of Japan is used for this purpose. This dataset consists of hourly update of 12 attributes between Jan 1st, 2018 to Dec 31st, 2022. The attributes consists of Datetime, pollution(pm2.5) dew point(Dewp), temperature(temp), Pressure (PRES), wind direction(cbwd), wind speed(lws), snow(ls) and rain(lr). Dataset is taken from here.

```
#import necesary libraries
import pandas as pd
import numpy as np
%matplotlib inline
```

```
#load dataset
url = 'https://raw.githubusercontent.com/Tenyyy/DES432_AIR/main/airpollution.csv'
data = pd.read_csv(url)
data.head()
```

₽		No	year	month	day	hour	pm2.5	DEWP	TEMP	PRES	cbwd	Iws	Is	Ir
	0	1	2018	1	1	0	NaN	-21	-11.0	1021.0	NW	1.79	0	0
	1	2	2018	1	1	1	NaN	-21	-12.0	1020.0	NW	4.92	0	0
	2	3	2018	1	1	2	NaN	-21	-11.0	1019.0	NW	6.71	0	0
	3	4	2018	1	1	3	NaN	-21	-14.0	1019.0	NW	9.84	0	0
	4	5	2018	1	1	4	NaN	-20	-12.0	1018.0	NW	12.97	0	0

▼ Data manipulation

In this section, the index are changed into datatime index, renames the columns, check the latest value, etc are performed in the dataset.

```
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                                    [['year','month', 'day', 'hour']]), inplace= True)
data.index.name = 'Date_time' # index name
data.head()
                 No year month day hour pm2.5 DEWP TEMP
                                                                 PRES cbwd
                                                                              Iws Is I
     Date_time
       2018-01-
                  1 2018
                                              NaN
                                                        -11.0
                                                              1021.0
                                                                        NW
                                                                                    0
       00:00:00
       2018-01-
                 2 2018
         01
                                              NaN
                                                     -21 -12.0 1020.0
                                                                        NW
                                                                              4.92
                                                                                    0
       01:00:00
       2018-01-
# lets drop column 'No', 'year', 'month', 'day' ,'hour'
```

```
data.drop(columns=['No', 'year', 'month', 'day', 'hour'], inplace=True)
data.head()
```

```
pm2.5 DEWP TEMP
                                             PRES cbwd
                                                          Iws Is Ir
             Date_time
     2018-01-01 00:00:00
                                -21 -11.0 1021.0
                                                                   0
                         NaN
                                                    NW
                                                          1.79
                                                                0
     2018-01-01 01:00:00
                          NaN
                                 -91 -19 N 1090 N
                                                    NW
                                                          102
                                                                Λ
                                                                    Λ
# rename the columns name
#data.columns = ['pollution', 'dewp', 'temp', 'press', 'wnd_dir', 'wnd_spd', 'snow', 'snow']
data.rename(columns={'pm2.5':'pollution',
                     'DEWP':'dewp',
                     'TEMP':'temp',
                     'PRES': 'press',
                     'cbwd': 'wnd_dir',
                     'Iws' :'wnd_spd',
                     'Is': 'snow',
                     'Ir' : 'rain'
                    },
                 inplace=True)
data.head()
                        pollution dewp temp
                                                press wnd_dir wnd_spd snow rain
             Date_time
     2018-01-01 00:00:00
                              NaN
                                     -21 -11.0 1021.0
                                                           NW
                                                                    1.79
                                                                            0
                                                                                  0
     2018-01-01 01:00:00
                              NaN
                                     -21 -12.0 1020.0
                                                           NW
                                                                    4.92
                                                                            0
                                                                                  0
     2018-01-01 02:00:00
                                                                    6.71
                              NaN
                                     -21 -11.0 1019.0
                                                           NW
                                                                            0
                                                                                  0
     2018-01-01 03:00:00
                                     -21 -14.0 1019.0
                                                                                  0
                              NaN
                                                           NW
                                                                    9.84
                                                                            0
     2018-01-01 04:00:00
                                                                                  0
                                     -20 -12.0 1018.0
                                                           NW
                                                                   12.97
                                                                            n
                              NaN
```

lets change the NaN into 0 and drop the first 24 rows since in pollution column since it has 24 rows with NaN (all 24 row will be zero). Analyis will be conducted mostly in this column only.

```
data.fillna(0, inplace=True)
data = data[24:] # remove first 24 rows
data.head()
```

		pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain
	Date_time								
	Saved successfully!	×	-16	-4.0	1020.0	SE	1.79	0	0
I,	2018-01-02 01:00:00	148.0	-15	-4.0	1020.0	SE	2.68	0	0
	2018-01-02 02:00:00	159.0	-11	-5.0	1021.0	SE	3.57	0	0
	2018-01-02 03:00:00	181.0	-7	-5.0	1022.0	SE	5.36	1	0
	2018-01-02 04:00:00	138.0	-7	-5.0	1022.0	SE	6.25	2	0

```
# check null
data.isnull().sum()
     pollution
                   0
     dewp
                   0
     temp
                   0
     press
                   0
     wnd_dir
                   0
     wnd_spd
                   0
     snow
                   0
     rain
     dtype: int64
#check data types
data.info()
```

```
<class 'pandas.core.frame.DataFrame'>
    DatetimeIndex: 43800 entries, 2018-01-02 00:00:00 to 2022-12-31 23:00:00
    Data columns (total 8 columns):
        Column
                    Non-Null Count Dtype
         pollution 43800 non-null float64
     0
     1
         dewp
                    43800 non-null int64
         temp
                    43800 non-null float64
                    43800 non-null float64
         press
         .
wnd_dir
                    43800 non-null object
         wnd_spd
                    43800 non-null float64
                    43800 non-null int64
     6
         snow
                    43800 non-null int64
         rain
    dtypes: float64(4), int64(3), object(1)
    memory usage: 3.0+ MB
# check Latest Date Value
data['pollution'].index.max()
    Timestamp('2022-12-31 23:00:00')
# check Latest Date Index Location
data.index.argmax()
    43799
# check Earliest Date Value
data.index.min()
    Timestamp('2018-01-02 00:00:00')
# check Earliest Date Value
data.index.argmin()
     0
# plot air pollution
data['pollution'].plot(figsize=(14,8));
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```

```
800
```

```
    lets do some analysis in the dataset.

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▼ Which day was the worst day(high air pollution) over this period?
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                                                                                                                                                                                                                                                                                                                                                                                                                                        14 1.4 110
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              THE RESERVE OF THE PARTY OF THE
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                #data[data['pollution']==data['pollution'].max()]
                    data['pollution'].idxmax()
                                                          Timestamp('2020-01-23 01:00:00')
```

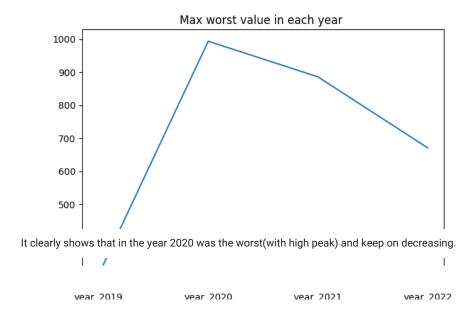
▼ Find the max air pollution days in each year and plot graph with values?

```
#stores pollution value
list_worst_days = []
#separates data based on year
data_2018 = data.loc['2018-01-01': '2018-01-31']
print('Higest air pollution day in year 2018 is ', data_2018['pollution'].idxmax())
list_worst_days.append(data_2019['pollution'].max())
data_2019 = data.loc['2019-01-01': '2019-01-31']
print('Higest air pollution day in year 2019 is ', data 2019['pollution'].idxmax())
list_worst_days.append(data_2019['pollution'].max())
data 2020 = data.loc['2020-01-01': '2020-01-31']
print('Higest air pollution day in year 2020 is ', data_2020['pollution'].idxmax())
list_worst_days.append(data_2020['pollution'].max())
data 2021 = data.loc['2021-01-01': '2021-01-31']
print('Higest air pollution day in year 2021 is ', data_2021['pollution'].idxmax())
list_worst_days.append(data_2021['pollution'].max())
data_2022 = data.loc['2022-01-01': '2022-01-31']
print('Higest air pollution day in year 2022 is ', data_2022['pollution'].idxmax())
list_worst_days.append(data_2022['pollution'].max())
 Saved successfully!
    Higest air pollution day in year 2018 is 2018-01-19 18:00:00
    Higest air pollution day in year 2019 is 2019-01-03 20:00:00
    Higest air pollution day in year 2020 is 2020-01-23 01:00:00
    Higest air pollution day in year 2021 is 2021-01-12 20:00:00
    Higest air pollution day in year 2022 is 2022-01-16 04:00:00
```

Finding: it seems that every January month the days are wrost

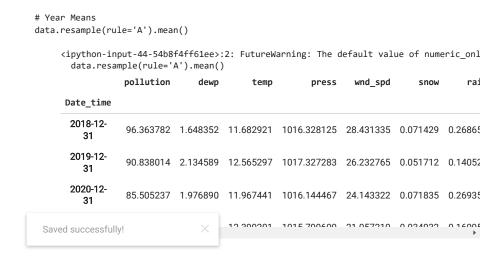
lets plot these values how is the trend; is it increasing or decreasing?

```
#create series of worst values
series_worst = pd.Series(list_worst_days, index =['year_2019', 'year_2019', 'year_2020', 'year_2021' , 'year_2022'])
series_worst.plot(figsize=(7,5), title ='Max worst value in each year ');
```

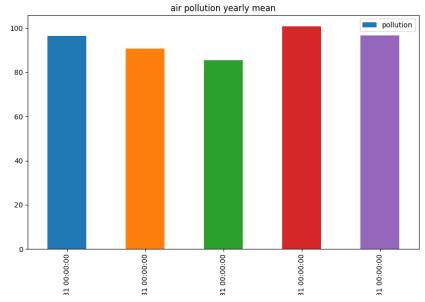


Time Resampling

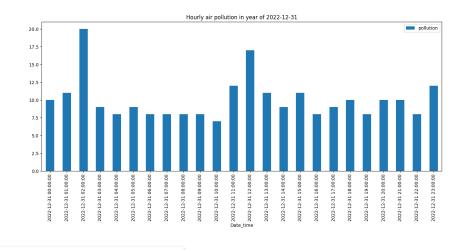
In this section, how to resample the time series data is introduced, we can do resampling based on day, month, year etc.



▼ Plot year mean



plot air pollution of 24 hours in the year 2022-12-31.
title = 'Hourly air pollution in year of 2022-12-31'
data.loc['2022-12-31': '2022-12-31'][['pollution']].plot.bar(figsize=(16,6), title=title,color='#1f77b4');



Saved successfully!

Time Shifting

▼ .shift() forward

This method shifts the entire date index a given number of rows, without regard for time periods (hours, date, months & years). It returns a modified copy of the original DataFrame. And, the last given number of rows are removed.

data.shift(2).head()

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain
Date_time								
2018-01-02 00:00:00	NaN	NaN	NaN	NaN	None	NaN	NaN	NaN
2018-01-02 01:00:00	NaN	NaN	NaN	NaN	None	NaN	NaN	NaN
2018-01-02 02:00:00	129.0	-16.0	-4.0	1020.0	SE	1.79	0.0	0.0
2018-01-02 03:00:00	148.0	-15.0	-4.0	1020.0	SE	2.68	0.0	0.0
2018-01-02 04:00:00	159.0	-11.0	-5.0	1021.0	SE	3.57	0.0	0.0

NOTE: last 2 piece of data that no longer has an index!
data.shift(2).tail()

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain	
Date_time									
2022-12-31 19:00:00	9.0	-22.0	-1.0	1033.0	NW	221.24	0.0	0.0	
2022-12-31 20:00:00	10.0	-22.0	-2.0	1033.0	NW	226.16	0.0	0.0	
2022-12-31 21:00:00	8.0	-23.0	-2.0	1034.0	NW	231.97	0.0	0.0	
2022-12-31 22:00:00	10.0	-22.0	-3.0	1034.0	NW	237.78	0.0	0.0	
2022-12-31 23:00:00	10.0	-22.0	-3.0	1034.0	NW	242.70	0.0	0.0	

▼ .shift() backwards

data.shift(-1).head()

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain
Date_time								
0040 04 00 00 00 00	1100	15.0	-4.0	1020.0	SE	2.68	0.0	0.0
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2018-01-02 02:00:00	181.0	-7.0	-5.0	1022.0	SE	5.36	1.0	0.0
2018-01-02 03:00:00	138.0	-7.0	-5.0	1022.0	SE	6.25	2.0	0.0
2018-01-02 04:00:00	109.0	-7.0	-6.0	1022.0	SE	7.14	3.0	0.0

data.shift(-1).tail()

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain
Date_time								
2022-12-31 19:00:00	10.0	-22.0	-3.0	1034.0	NW	237.78	0.0	0.0
2022-12-31 20:00:00	10.0	-22.0	-3.0	1034.0	NW	242.70	0.0	0.0
2022-12-31 21:00:00	8.0	-22.0	-4.0	1034.0	NW	246.72	0.0	0.0
2022-12-31 22:00:00	12.0	-21.0	-3.0	1034.0	NW	249.85	0.0	0.0
2022-12-31 23:00:00	NaN	NaN	NaN	NaN	None	NaN	NaN	NaN

▼ Shifting based on Time Series Frequency Code

shift(forward or backward) the rows in dataframe based on the frequency code, for example, hour, day, month, year, etc.

Shift everything forward one hour
data.shift(periods=2, freq='H').tail()

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain
Date_time								
2022-12-31 21:00:00	8.0	-23	-2.0	1034.0	NW	231.97	0	0
2022-12-31 22:00:00	10.0	-22	-3.0	1034.0	NW	237.78	0	0
2022-12-31 23:00:00	10.0	-22	-3.0	1034.0	NW	242.70	0	0
2023-01-01 00:00:00	8.0	-22	-4.0	1034.0	NW	246.72	0	0
2023-01-01 01:00:00	12.0	-21	-3.0	1034.0	NW	249.85	0	0

Rolling and Expanding

In the section, rolling and expanding feature of pandas is introduced. **In the rolling**, the data is divided into certain rows(window size) and apply the desire function to perform the desire task, for example window size = 2 means it calculates the function of just two previous rows, but **In the Expanding**, it takes account every rows from start to the each point in time series, for example min_period = 3 means it takes all previous rows to the current row and apply the function.

24 hour rolling mean
data.rolling(window= 24).mean().head(25)

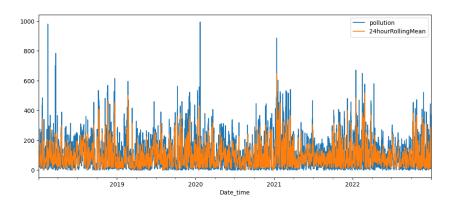
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```
<ipython-input-52-e6d8925017fe>:2: FutureWarning: Dropping of nuisance columns in
  data.rolling(window= 24).mean().head(25)
```

pollution dewp temp press wnd_spd snow rain
Date_time

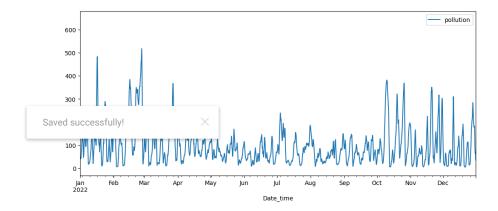
ສຸກາຍວາ⊥ດາ #plot 24 hour rolling mean with original data

data['24hourRollingMean'] = data['pollution'].rolling(window=24).mean()
data[['pollution','24hourRollingMean']].plot(figsize=(12,5)).autoscale(axis='x',tight=True);

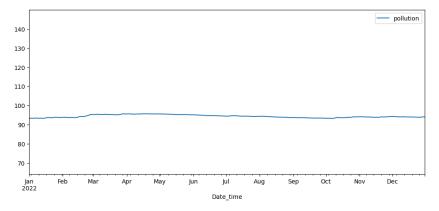


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rolling mean of 24 hours in year 2022
data[['pollution']].rolling(window = 24).mean().plot(figsize=(12,5), xlim=['2022-01-01','2022-12-31']);



```
#24 hours mean in year 2022 using expanding
#data[['pollution']].expanding(min_periods=24).mean().head(10)
data[['pollution']].expanding(min_periods=24).mean().plot(figsize=(12,5), xlim=['2022-01-01','2022-12-31']);
```



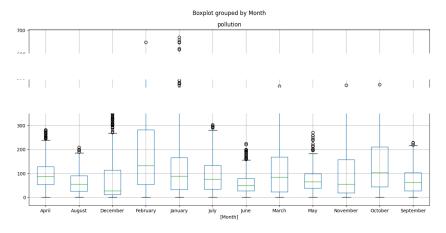
▼ Create a BoxPlot that groups by the Month field for year 2022

```
#creates month column
data['Month']=data.index.month
data['Month']=data.index.strftime('%B')
data.head()
```

	pollution	dewp	temp	press	wnd_dir	wnd_spd	snow	rain	24hourRolli
Date_time	:								
2018-01- 02 00:00:00	129.0	-16	-4.0	1020.0	SE	1.79	0	0	
2018-01- 02 01:00:00	148.0	-15	-4.0	1020.0	SE	2.68	0	0	
2018-01-									>

box plot group by month in year 2022
data.loc['2022-01-01':][['pollution','Month']].boxplot(by='Month', figsize=(15,7));

Saved successfully!



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Saved successfully!