

Merlion:1. Data Layer 应用

导入包

`from merlion.utils import TimeSeries`

格式转换

pd.DataFrame 和 TimeSeries之间的互相转换

转换成TimeSeries: `time_series = TimeSeries.from_pd(time_idx_df)`

转换成DataFrame: `recovered_time_idx_df = time_series.to_pd()`

功能

获取变量名: `time_series.names`

获取变量: `time_series.univariates[name]`

迭代获得变量: `for univariate in time_series.univariates:`

迭代获得变量 & 变量名: `for name, univariate in time_series_dict.items():`

判断timeseries的时间是否对齐: `timeseries.is_aligned`, 返回布尔类型

获得t0到tf时间段内的数据: `time_series.window(t0, tf)`, e.g. `timeseries.window("2020-03-05 12:00:00", pd.Timestamp(year=2020, month=4, day=1))`