




Submitted by: Angelo Luis C. Cu

```
import pandas as pd
import numpy as np
```

With the earthquakes.csv file, select all the earthquakes in Japan with a magType of mb and a magnitude of 4.9 or greater.



```
earthquakes = pd.read_csv('data/earthquakes.csv')
earthquakes.head()
```



	mag	magType	time	place	tsunami	parsed_place	
0	1.35	ml	1539475168010	9km NE of Aguanga, CA	0	California	
1	1.29	ml	1539475129610	9km NE of Aguanga, CA	0	California	
2	3.42	ml	1539475062610	8km NE of Aguanga, CA	0	California	
3	0.44	ml	1539474978070	9km NE of Aguanga, CA	0	California	
4	2.16	md	1539474716050	10km NW of Avenal, CA	0	California	

Next steps:  [View recommended plots](#)

```
earthquake_data = earthquakes.query('parsed_place == "Japan" and magType == "mb" and mag >= 4.9')
earthquake_data
```

	mag	magType	time	place	tsunami	parsed_place	
1563	4.9	mb	1538977532250	293km ESE of Iwo Jima, Japan	0	Japan	
2576	5.4	mb	1538697528010	37km E of Tomakomai, Japan	0	Japan	
3072	4.9	mb	1538579732490	15km ENE of Hasaki, Japan	0	Japan	
3632	4.9	mb	1538450871260	53km ESE of Hitachi, Japan	0	Japan	

Next steps:  [View recommended plots](#)

Create bins for each full number of magnitude (for example, the first bin is 0-1, the second is 1-2, and so on) with a magType of ml and count how many are in each bin.

```
earthquakes.query('magType == "ml"').sort_values('mag', ascending=False)
# data is from -2 to 6, needing 8 bins
```

	mag	magType	time	place	tsunami	parsed_place	
9133	5.10	ml	1537274456960	64km SSW of Kaktovik, Alaska	1	Alaska	
1015	5.00	ml	1539152878406	61km SSW of Chignik Lake, Alaska	1	Alaska	
4101	4.20	ml	1538355504955	131km NNW of Arctic Village, Alaska	0	Alaska	
1273	4.00	ml	1539069081499	71km SW of Kaktovik, Alaska	1	Alaska	
2752	4.00	ml	1538658776412	67km SSW of Kaktovik, Alaska	1	Alaska	
...	
2428	-1.12	ml	1538741950500	42km ENE of Adak, Alaska	0	Alaska	
2405	-1.22	ml	1538747692790	43km ENE of Adak, Alaska	0	Alaska	
6244	-1.24	ml	1537934601100	42km ENE of Adak, Alaska	0	Alaska	
2400	-1.26	ml	1538746911930	41km ENE of Adak, Alaska	0	Alaska	

```
boundaries = [-2, -1, 0, 1, 2, 3, 4, 5, 6]
magnitude_bin = pd.cut(earthquakes.query('magType == "ml"').mag, bins = boundaries)
magnitude_bin.value_counts()
```

```
(1, 2]      3105
(0, 1]      2207
(2, 3]       862
(-1, 0]      491
(3, 4]       122
(-2, -1]      13
(4, 5]         2
(5, 6]         1
Name: mag, dtype: int64
```

Using the faang.csv file, group by the ticker and resample to monthly frequency. Make the following aggregations:

- Mean of the opening price
- Maximum of the high price
- Minimum of the low price
- Mean of the closing price
- Sum of the volume traded

```
faang = pd.read_csv('data/faang.csv', index_col = 'date', parse_dates=True)
faang.head()
```

	ticker	open	high	low	close	volume
date						
	2018-01-02	FB	177.68	181.58	177.5500	181.42 18151903
	2018-01-03	FB	181.88	184.78	181.3300	184.67 16886563
	2018-01-04	FB	184.90	186.21	184.0996	184.33 13880896
	2018-01-05	FB	185.59	186.90	184.9300	186.85 13574535
	2018-01-08	FB	187.20	188.90	186.3300	188.28 17994726

```

faang.groupby('ticker').resample('M').agg({
    'open': 'mean',
    'high': 'max',
    'low': 'min',
    'close': 'mean',
    'volume': 'sum'
})

```

		open	high	low	close	volume
ticker	date					
AAPL	2018-01-31	170.714690	176.6782	161.5708	170.699271	659679440
	2018-02-28	164.562753	177.9059	147.9865	164.921884	927894473
	2018-03-31	172.421381	180.7477	162.4660	171.878919	713727447
	2018-04-30	167.332895	176.2526	158.2207	167.286924	666360147
	2018-05-31	182.635582	187.9311	162.7911	183.207418	620976206
	2018-06-30	186.605843	192.0247	178.7056	186.508652	527624365
	2018-07-31	188.065786	193.7650	181.3655	188.179724	393843881
	2018-08-31	210.460287	227.1001	195.0999	211.477743	700318837
	2018-09-30	220.611742	227.8939	213.6351	220.356353	678972040
	2018-10-31	219.489426	231.6645	204.4963	219.137822	789748068
	2018-11-30	190.828681	220.6405	169.5328	190.246652	961321947
	2018-12-31	164.537405	184.1501	145.9639	163.564732	898917007
AMZN	2018-01-31	1301.377143	1472.5800	1170.5100	1309.010952	96371290
	2018-02-28	1447.112632	1528.7000	1265.9300	1442.363158	137784020
	2018-03-31	1542.160476	1617.5400	1365.2000	1540.367619	130400151
	2018-04-30	1475.841905	1638.1000	1352.8800	1468.220476	129945743
	2018-05-31	1590.474545	1635.0000	1546.0200	1594.903636	71615299
	2018-06-30	1699.088571	1763.1000	1635.0900	1698.823810	85941510
	2018-07-31	1786.305714	1880.0500	1678.0600	1784.649048	97629820
	2018-08-31	1891.957826	2025.5700	1776.0200	1897.851304	96575676
	2018-09-30	1969.239474	2050.5000	1865.0000	1966.077895	94445693
	2018-10-31	1799.630870	2033.1900	1476.3600	1782.058261	183228552
	2018-11-30	1622.323810	1784.0000	1420.0000	1625.483810	139290208
	2018-12-31	1572.922105	1778.3400	1307.0000	1559.443158	154812304
FB	2018-01-31	184.364762	190.6600	175.8000	184.962857	495655736
	2018-02-28	180.721579	195.3200	167.1800	180.269474	516621991
	2018-03-31	173.449524	186.1000	149.0200	173.489524	996232472
	2018-04-30	164.163557	177.1000	150.5100	163.810476	751130388
	2018-05-31	181.910509	192.7200	170.2300	182.930000	401144183
	2018-06-30	194.974067	203.5500	186.4300	195.267619	387265765

Build a crosstab with the earthquake data between the tsunami column and the magType column. Rather than showing the frequency count, show the maximum magnitude that was observed for each combination. Put the magType along the columns.

```

pd.crosstab(
    index=earthquakes.tsunami,
    columns=earthquakes.magType,
    colnames=['magnitude type'],
    values=earthquakes.mag,
    aggfunc=np.max
)

```

magnitude type	mb	mb_lg	md	mh	ml	ms_20	mw	mwb	mwr	mwv
tsunami										
0	5.6	3.5	4.11	1.1	4.2	NaN	3.83	5.8	4.8	6.0
1	6.1	NaN	NaN	NaN	5.1	5.7	4.41	NaN	NaN	7.5

Calculate the rolling 60-day aggregations of OHLC data by ticker for the FAANG data. Use the same aggregations as exercise no. 3.

```
faang.groupby('ticker').rolling('60D').agg({
    'open': 'mean',
    'high': 'max',
    'low': 'min',
    'close': 'mean',
    'volume': 'sum'
})
```

		open	high	low	close	volume
ticker	date					
AAPL	2018-01-02	166.927100	169.0264	166.0442	168.987200	25555934.0
	2018-01-03	168.089600	171.2337	166.0442	168.972500	55073833.0
	2018-01-04	168.480367	171.2337	166.0442	169.229200	77508430.0
	2018-01-05	168.896475	172.0381	166.0442	169.840675	101168448.0
	2018-01-08	169.324680	172.2736	166.0442	170.080040	121736214.0
...
NFLX	2018-12-24	283.509250	332.0499	233.6800	281.931750	525657894.0
	2018-12-26	281.844500	332.0499	231.2300	280.777750	520444588.0
	2018-12-27	281.070488	332.0499	231.2300	280.162805	532679805.0
	2018-12-28	279.916341	332.0499	231.2300	279.461341	521968250.0
	2018-12-31	278.430769	332.0499	231.2300	277.451410	476309676.0

1255 rows × 5 columns

Create a pivot table of the FAANG data that compares the stocks. Put the ticker in the rows and show the averages of the OHLC and volume traded data.

```
faang.pivot_table(
    index = 'ticker',
    values = ['open', 'high', 'low', 'close', 'volume'],
    aggfunc= 'mean'
)
```

	close	high	low	open	volume
ticker					
AAPL	186.986218	188.906858	185.135729	187.038674	3.402145e+07
AMZN	1641.726175	1662.839801	1619.840398	1644.072669	5.649563e+06
FB	171.510936	173.615298	169.303110	171.454424	2.768798e+07
GOOG	1113.225139	1125.777649	1101.001594	1113.554104	1.742645e+06
NFLX	319.290299	325.224583	313.187273	319.620533	1.147030e+07

Calculate the Z-scores for each numeric column of Netflix's data (ticker is NFLX) using apply().

```
nflx_z_score = faang.query('ticker == "NFLX"').loc[:,['close','high','low','open','volume']].apply(
    lambda x: x.sub(x.mean()).div(x.std())
)
nflx_z_score
```

	close	high	low	open	volume
date					
2018-01-02	-2.416644	-2.516023	-2.410226	-2.500753	-0.088760
2018-01-03	-2.335286	-2.423180	-2.285793	-2.380291	-0.507606
2018-01-04	-2.323429	-2.406077	-2.234616	-2.296272	-0.959287
2018-01-05	-2.234303	-2.345607	-2.202087	-2.275014	-0.782331
2018-01-08	-2.192192	-2.295113	-2.143759	-2.218934	-1.038531
...
2018-12-24	-1.745946	-1.518366	-1.627197	-1.571478	-0.339003
2018-12-26	-1.341402	-1.439978	-1.677339	-1.735063	0.517040
2018-12-27	-1.302664	-1.417785	-1.495805	-1.407286	0.134868
2018-12-28	-1.292137	-1.289018	-1.297285	-1.248762	-0.085164
2018-12-31	-1.055420	-1.122354	-1.088531	-1.203817	0.359444

251 rows × 5 columns

Add event descriptions:

- Create a dataframe with the following three columns: ticker, date, and event. The columns should have the following values:
 - ticker: 'FB'
 - date: ['2018-07-25', '2018-03-19', '2018-03-20']
 - event: ['Disappointing user growth announced after close.', 'Cambridge Analytica story', 'FTC investigation']
- Set the index to ['date', 'ticker']
- Merge this data with the FAANG data using an outer join

```
new_dataframe = pd.DataFrame({
    'ticker' : 'FB',
    'date' : ['2018-07-25', '2018-03-19', '2018-03-20'],
    'event' : ['Disappointing user growth announced after close', 'Cambridge Analytica story', 'FTC investigation']
})
new_dataframe
```

	ticker	date	event
0	FB	2018-07-25	Disappointing user growth announced after close
1	FB	2018-03-19	Cambridge Analytica story
2	FB	2018-03-20	FTC investigation

```
new_dataframe.set_index(['date', 'ticker'])
new_dataframe['date'] = pd.to_datetime(new_dataframe['date'])
new_dataframe
```

	ticker	date	event
0	FB	2018-07-25	Disappointing user growth announced after close
1	FB	2018-03-19	Cambridge Analytica story
2	FB	2018-03-20	FTC investigation

```
outer_join = faang.merge(
    new_dataframe,
    how = 'outer',
    on = ['date', 'ticker']
)
outer_join
```

	date	ticker	open	high	low	close	volume	event
0	2018-01-02	FB	177.68	181.58	177.5500	181.42	18151903	NaN
1	2018-01-03	FB	181.88	184.78	181.3300	184.67	16886563	NaN
2	2018-01-04	FB	184.90	186.21	184.0996	184.33	13880896	NaN
3	2018-01-05	FB	185.59	186.90	184.9300	186.85	13574535	NaN
4	2018-01-08	FB	187.20	188.90	186.3300	188.28	17994726	NaN
...
1250	2018-12-24	GOOG	973.90	1003.54	970.1100	976.22	1590328	NaN
1251	2018-12-26	GOOG	989.01	1040.00	983.0000	1039.46	2373270	NaN
1252	2018-12-27	GOOG	1017.15	1043.89	997.0000	1043.88	2109777	NaN
1253	2018-12-28	GOOG	1049.62	1055.56	1033.1000	1037.08	1413772	NaN
1254	2018-12-31	GOOG	1050.96	1052.70	1023.5900	1035.61	1493722	NaN

1255 rows x 8 columns

```
outer_join.query('date == "2018-07-25"')
```

	date	ticker	open	high	low	close	volume	event
141	2018-07-25	FB	215.7150	218.6200	214.2700	217.5000	64592585	Disappointing user growth announced after close
392	2018-07-25	AAPL	190.8977	192.6675	190.2746	192.6378	16826483	NaN
643	2018-07-25	AMZN	1829.3000	1863.8400	1822.6400	1863.6100	3836333	NaN

Use the transform() method on the FAANG data to represent all the values in terms of the first date in the data. To do so, divide all the values for each ticker by the values for the first date in the data for that ticker. This is referred to as an index, and the data for the first date is the base (<https://ec.europa.eu/eurostat/statistics-explained/index.php/Beginners:Statisticalconcept-Indexandbaseyear>). When data is in this format, we can easily see growth over time. Hint: transform() can take a function name.

```
def get_index(x):
    """
    Gets the index by dividing the values(x) by the base,
    which is the first date(x.iloc[0])
    """
    return x / x.iloc[0]
faang_withindex = faang.groupby('ticker').transform(get_index) # grouped by ticker
faang_withindex # base is 1 instead of 100
```

	open	high	low	close	volume
date					
2018-01-02	1.000000	1.000000	1.000000	1.000000	1.000000
2018-01-03	1.023638	1.017623	1.021290	1.017914	0.930292
2018-01-04	1.040635	1.025498	1.036889	1.016040	0.764707
2018-01-05	1.044518	1.029298	1.041566	1.029931	0.747830
2018-01-08	1.053579	1.040313	1.049451	1.037813	0.991341
...
2018-12-24	0.928993	0.940578	0.928131	0.916638	1.285047
2018-12-26	0.943406	0.974750	0.940463	0.976019	1.917695
2018-12-27	0.970248	0.978396	0.953857	0.980169	1.704782
2018-12-28	1.001221	0.989334	0.988395	0.973784	1.142383
2018-12-31	1.002499	0.986653	0.979296	0.972404	1.206986

1255 rows × 5 columns