```
import pandas as pd
df = pd.read_csv('data/nyc_temperatures.csv') # upload csv from last time
df.head()
```

```
date datatype
                                               station attributes value 🚃
      0 2018-10-01T00:00:00
                              TAVG GHCND:USW00014732
                                                              H,,S, 21.2
     1 2018-10-01T00:00:00
                              TMAX GHCND:USW00014732
                                                           "W,2400 25.6
     2 2018-10-01T00:00:00
                              TMIN GHCND:USW00014732
                                                           ..W.2400 18.3
     3 2018-10-02T00:00:00
                              TAVG GHCND:USW00014732
                                                              H,,S, 22.7
     4 2018-10-02T00:00:00
                             TMAX GHCND:USW00014732
                                                           "W,2400 26.1
 df.columns
     Index(['date', 'datatype', 'station', 'attributes', 'value'], dtype='object')
df.rename(
  columns={
    'value' : 'temp_C', # renames value to temp_C
    'attributes' : 'flags' # renames attributes to flags
 }, inplace=True # inplace to make the code run without needing a return value
df.columns
     Index(['date', 'datatype', 'station', 'flags', 'temp_C'], dtype='object')
df.rename(str.upper, axis='columns').columns # changes column names to uppercase
     Index(['DATE', 'DATATYPE', 'STATION', 'FLAGS', 'TEMP_C'], dtype='object')
df.dtypes
                 object
     date
     datatype
                 object
     station
                 object
     flags
                 object
     temp_C
                float64
     dtype: object
df.loc[:,'date'] = pd.to_datetime(df.date) # changes date datatype from object to datetime
df.dtypes
     <ipython-input-8-80065d5aa991>:1: DeprecationWarning: In a future version, `df.iloc[:, i] = newvals` will attempt to set the values inplace instead of always setting a new array. To retain the old behavior, use either `df[df.columns[i]] = newvals` or, if columns are non-unique, `df.isetitem(i, newvals)`
      df.loc[:,'date'] = pd.to_datetime(df.date) # changes date datatype from object to datetime
     datatype
                        object
     station
                        object
     flags
                        object
     temp_C
                       float64
     dtype: object
df.date.describe()
     <ipython-input-9-f7d3fa946723>:1: FutureWarning: Treating datetime data as categorical rather than numeric in `.describe` is deprecated and will be removed in a future version of pandas. Specify `datetime_is_numeric=True` to silence this warning and adopt the future behavior now.
      df.date.describe()
     count
     unique
                               31
              2018-10-01 00:00:00
     top
     freq
     first
              2018-10-01 00:00:00
              2018-10-31 00:00:00
     last
     Name: date, dtype: object
```

eastern = pd.read_csv(
 'data/nyc_temperatures.csv', index_col='date', parse_dates=True
).tz_localize('EST') # indexes via date

pd.date_range(start='2018-10-25', periods=2, freq='D').tz_localize('EST') # converts to EST timezone

DatetimeIndex(['2018-10-25 00:00:00-05:00', '2018-10-26 00:00:00-05:00'], dtype='datetime64[ns, EST]', freq=None)

eastern.nead()

it can be noticed that the date has -05:00 at the end, this indicates the # time with respect to UTC

| | datatype | station | attributes | value | \blacksquare |
|---------------------------|----------|-------------------|------------|-------|----------------|
| date | | | | | ıl. |
| 2018-10-01 00:00:00-05:00 | TAVG | GHCND:USW00014732 | H"S, | 21.2 | |
| 2018-10-01 00:00:00-05:00 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | |
| 2018-10-01 00:00:00-05:00 | TMIN | GHCND:USW00014732 | "W,2400 | 18.3 | |
| 2018-10-02 00:00:00-05:00 | TAVG | GHCND:USW00014732 | H"S, | 22.7 | |
| 2018-10-02 00:00:00-05:00 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | |

eastern.tz_convert('UTC').head() # converts to UTC

| | datatype | station | attributes | value |
|---------------------------|----------|-------------------|------------|-------|
| date | | | | |
| 2018-10-01 05:00:00+00:00 | TAVG | GHCND:USW00014732 | H"S, | 21.2 |
| 2018-10-01 05:00:00+00:00 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 |
| 2018-10-01 05:00:00+00:00 | TMIN | GHCND:USW00014732 | "W,2400 | 18.3 |
| 2018-10-02 05:00:00+00:00 | TAVG | GHCND:USW00014732 | H,,S, | 22.7 |
| 2018-10-02 05:00:00+00:00 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 |

eastern.to_period('M').index

```
<ipython-input-13-34a82283fe40>:1: UserWarning: Converting to PeriodArray/Index representation will drop timezone information.
 eastern.to period('M').index
PeriodIndex(['2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10'
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10'
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10'
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
             '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
              '2018-10', '2018-10', '2018-10', '2018-10', '2018-10', '2018-10',
```

eastern.to_period('M').to_timestamp().index

'2018-10', '2018-10', '2018-10'], dtype='period[M]', name='date')

dtype='datetime64[ns]', name='date', freq=None)

```
<ipython-input-14-22abc5f95bfc>:1: UserWarning: Converting to PeriodArray/Index representation will drop timezone information.
  eastern.to_period('M').to_timestamp().index
DatetimeIndex(['2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01', '2018-10-01', '2018-10-01', '2018-10-01',
               '2018-10-01'].
```

```
# another way of manipulating the data, more direct
df = pd.read_csv('data/nyc_temperatures.csv').rename(
 columns={
    'value' : 'temp_C',
    'attributes' : 'flags'
new_df = df.assign( # uses .assign() method
  date=pd.to_datetime(df.date), # converts date to datetime format
  temp_F=(df.temp_C * 9/5) + 32 # adds new column temp_F
new_df.dtypes
    date
                datetime64[ns]
    datatype
                       object
    station
                       object
     flags
                       object
     temp_C
                      float64
    temp_F
                      float64
    dtype: object
new_df.head()
            date datatype
                                     station flags temp_C temp_F 🚃
                     TAVG GHCND:USW00014732
     0 2018-10-01
                                                H,,S, 21.2 70.16 📊
                     TMAX GHCND:USW00014732 "W,2400
                                                       25.6 78.08
     1 2018-10-01
     2 2018-10-01
                     TMIN GHCND:USW00014732 "W,2400
                                                       18.3 64.94
     3 2018-10-02
                     TAVG GHCND:USW00014732 H,,S,
                                                       22.7 72.86
     4 2018-10-02
                     TMAX GHCND:USW00014732 "W,2400
 Next steps:  

View recommended plots
df = df.assign(
 date=pd.to_datetime(df.date),
  temp_C_whole=df.temp_C.astype('int'), # converts float to int
  temp_F=(df.temp_C * 9/5) + 32, # converts to float farenheit
  temp_F_whole=lambda x: x.temp_F.astype('int') # converts to int
df.head()
            date datatype
                                     TAVG GHCND:USW00014732
     0 2018-10-01
                                                H,,S, 21.2
                                                                     21 70.16
                                                                                         70
                                                                                        78
     1 2018-10-01
                     TMAX GHCND:USW00014732 "W,2400 25.6
                                                                     25 78.08
     2 2018-10-01
                     TMIN GHCND:USW00014732 "W,2400
                                                       18.3
                                                                     18 64.94
                                                                                        64
     3 2018-10-02
                     TAVG GHCND:USW00014732 H,,S, 22.7
                                                                     22 72.86
                                                                                        72
                                                                     26 78.98
                                                                                        78
     4 2018-10-02
                     TMAX GHCND:USW00014732 "W,2400 26.1
 Next steps:  

View recommended plots
df_with_categories = df.assign( # converts station and datatype columns to be 'category'
  station=df.station.astype('category'),
  datatype=df.datatype.astype('category')
df_with_categories.dtypes
                   datetime64[ns]
    datatype
                        category
     station
                         category
     flags
                          object
                          float64
     temp_C
    {\sf temp\_C\_whole}
                           int64
     temp_F
                          float64
    temp_F_whole
                           int64
    dtype: object
pd.Categorical( # orders given categories from low to high
  ['med', 'med', 'low', 'high'],
 categories=['low', 'med', 'high'],
 ordered=True
```

['med', 'med', 'low', 'high']
Categories (3, object): ['low' < 'med' < 'high']</pre>

df.sort_values(by='temp_C', ascending = False).head(10)
sorts by temperature and views the first 10 data

| | date | datatype | station | flags | temp_C | temp_C_whole | temp_F | temp_F_whole | |
|---|----------------------|----------|-------------------|---------|--------|--------------|--------|--------------|--|
| 1 | 9 2018-10-07 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | |
| 2 | 28 2018-10-10 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | |
| 3 | 2018-10-11 | TMAX | GHCND:USW00014732 | "W,2400 | 26.7 | 26 | 80.06 | 80 | |
| | 4 2018-10-02 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |
| 1 | 0 2018-10-04 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |
| 2 | 25 2018-10-09 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | 25 | 78.08 | 78 | |
| | 1 2018-10-01 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | 25 | 78.08 | 78 | |
| | 7 2018-10-03 | TMAX | GHCND:USW00014732 | "W,2400 | 25.0 | 25 | 77.00 | 77 | |
| 2 | 27 2018-10-10 | TAVG | GHCND:USW00014732 | H"S, | 23.8 | 23 | 74.84 | 74 | |
| 3 | 30 2018-10-11 | TAVG | GHCND:USW00014732 | H"S, | 23.4 | 23 | 74.12 | 74 | |

df.sort_values(by=['temp_C', 'date'], ascending = False).head(10)

| | date | datatype | station | flags | temp_C | ${\sf temp_C_whole}$ | temp_F | temp_F_whole | |
|----|------------|----------|-------------------|---------|--------|------------------------|--------|--------------|----|
| 28 | 2018-10-10 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | 11 |
| 19 | 2018-10-07 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | |
| 31 | 2018-10-11 | TMAX | GHCND:USW00014732 | "W,2400 | 26.7 | 26 | 80.06 | 80 | |
| 10 | 2018-10-04 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |
| 4 | 2018-10-02 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |
| 25 | 2018-10-09 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | 25 | 78.08 | 78 | |
| 1 | 2018-10-01 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | 25 | 78.08 | 78 | |
| 7 | 2018-10-03 | TMAX | GHCND:USW00014732 | "W,2400 | 25.0 | 25 | 77.00 | 77 | |
| 27 | 2018-10-10 | TAVG | GHCND:USW00014732 | H"S, | 23.8 | 23 | 74.84 | 74 | |
| 30 | 2018-10-11 | TAVG | GHCND:USW00014732 | H,,S, | 23.4 | 23 | 74.12 | 74 | |

df.nlargest(n=5, columns='temp_C')

same code as above but shorter (sorts and gets the first n data)

| | date | datatype | station | flags | temp_C | temp_C_whole | temp_F | temp_F_whole | |
|---|----------------------|----------|-------------------|---------|--------|--------------|--------|--------------|-----|
| 1 | 9 2018-10-07 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | 11. |
| 2 | .8 2018-10-10 | TMAX | GHCND:USW00014732 | "W,2400 | 27.8 | 27 | 82.04 | 82 | |
| 3 | 1 2018-10-11 | TMAX | GHCND:USW00014732 | "W,2400 | 26.7 | 26 | 80.06 | 80 | |
| | 4 2018-10-02 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |
| 1 | 0 2018-10-04 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 | |

df.nsmallest(n=5, columns=['temp_C', 'date'])

| | date | datatype | station | flags | temp_C | temp_C_whole | temp_F | temp_F_whole |
|----|------------|----------|-------------------|---------|--------|--------------|--------|--------------|
| 65 | 2018-10-22 | TMIN | GHCND:USW00014732 | "W,2400 | 5.6 | 5 | 42.08 | 42 |
| 77 | 2018-10-26 | TMIN | GHCND:USW00014732 | "W,2400 | 5.6 | 5 | 42.08 | 42 |
| 62 | 2018-10-21 | TMIN | GHCND:USW00014732 | "W,2400 | 6.1 | 6 | 42.98 | 42 |
| 74 | 2018-10-25 | TMIN | GHCND:USW00014732 | "W,2400 | 6.1 | 6 | 42.98 | 42 |
| 53 | 2018-10-18 | TMIN | GHCND:USW00014732 | "W,2400 | 6.7 | 6 | 44.06 | 44 |

df.sample(5, random_state = 0).index

gets 5 random samples, but is reproducible

Int64Index([2, 30, 55, 16, 13], dtype='int64')

df.sample(5, random_state = 0).sort_index().index
sorts the 5 random samples

Int64Index([2, 13, 16, 30, 55], dtype='int64')

df.sort_index(axis = 1).head()

| | datatype | date | flags | station | temp_C | temp_C_whole | temp_F | temp_F_whole | |
|---|----------|------------|---------|-------------------|--------|--------------|--------|--------------|-----|
| 0 | TAVG | 2018-10-01 | H"S, | GHCND:USW00014732 | 21.2 | 21 | 70.16 | 70 | ıl. |
| 1 | TMAX | 2018-10-01 | "W,2400 | GHCND:USW00014732 | 25.6 | 25 | 78.08 | 78 | |
| 2 | TMIN | 2018-10-01 | "W,2400 | GHCND:USW00014732 | 18.3 | 18 | 64.94 | 64 | |
| 3 | TAVG | 2018-10-02 | H"S, | GHCND:USW00014732 | 22.7 | 22 | 72.86 | 72 | |
| 4 | TMAX | 2018-10-02 | "W,2400 | GHCND:USW00014732 | 26.1 | 26 | 78.98 | 78 | |

df.sort_index(axis = 1).head().loc[:, 'temp_C': 'temp_F_whole']
views from temp_C to temp_F_whole columns

| - | temp_F_whole | temp_F | temp_C_whole | temp_C | |
|-----|--------------|--------|--------------|--------|---|
| 11. | 70 | 70.16 | 21 | 21.2 | 0 |
| | 78 | 78.08 | 25 | 25.6 | 1 |
| | 64 | 64.94 | 18 | 18.3 | 2 |
| | 72 | 72.86 | 22 | 22.7 | 3 |
| | 78 | 78.98 | 26 | 26.1 | 4 |

df.equals(df.sort_values(by = 'temp_C')) # unsorted index

False

df.equals(df.sort_values(by = 'temp_C').sort_index()) # sorted index

True

df[df.datatype == 'TAVG'].head().reset_index()

resets index but saves previous index to a separate column

| | | | | | | | | | | _ |
|---|-------|------------|----------|-------------------|-------|--------|--------------|--------|--------------|----------------|
| | index | date | datatype | station | flags | temp_C | temp_C_whole | temp_F | temp_F_whole | \blacksquare |
| 0 | 0 | 2018-10-01 | TAVG | GHCND:USW00014732 | H"S, | 21.2 | 21 | 70.16 | 70 | ıl. |
| 1 | 3 | 2018-10-02 | TAVG | GHCND:USW00014732 | H"S, | 22.7 | 22 | 72.86 | 72 | |
| 2 | 6 | 2018-10-03 | TAVG | GHCND:USW00014732 | H"S, | 21.8 | 21 | 71.24 | 71 | |
| 3 | 9 | 2018-10-04 | TAVG | GHCND:USW00014732 | H"S, | 21.3 | 21 | 70.34 | 70 | |
| 4 | 12 | 2018-10-05 | TAVG | GHCND:USW00014732 | H"S, | 20.3 | 20 | 68.54 | 68 | |

df.set_index('date', inplace = True) # sets date as index
df.head()

| | datatype | station | flags | temp_C | temp_C_whole | temp_F | temp_F_whole |
|------------|----------|-------------------|---------|--------|--------------|--------|--------------|
| date | | | | | | | |
| 2018-10-01 | TAVG | GHCND:USW00014732 | H"S, | 21.2 | 21 | 70.16 | 70 |
| 2018-10-01 | TMAX | GHCND:USW00014732 | "W,2400 | 25.6 | 25 | 78.08 | 78 |
| 2018-10-01 | TMIN | GHCND:USW00014732 | "W,2400 | 18.3 | 18 | 64.94 | 64 |
| 2018-10-02 | TAVG | GHCND:USW00014732 | H"S, | 22.7 | 22 | 72.86 | 72 |
| 2018-10-02 | TMAX | GHCND:USW00014732 | "W,2400 | 26.1 | 26 | 78.98 | 78 |
| | | | | | | | |

df['2018-10-11' : '2018-10-12'] # gets values from oct 11-12

```
datatype
                           station flags temp_C temp_C_whole temp_F temp_F_whole
    date
                                                                           74
2018-10-11
            TAVG GHCND:USW00014732
                                     H,,S, 23.4
                                                         23 74.12
                                                         26 80.06
2018-10-11
            TMAX GHCND:USW00014732 "W,2400
                                                                           80
                                          26.7
2018-10-11
            TMIN GHCND:USW00014732 "W,2400
                                           21.7
                                                         21 71.06
                                                                           71
2018-10-12
            TAVG GHCND:USW00014732
                                     H"S,
                                            18.3
                                                         18 64.94
                                                                           64
                                                         22 71.96
                                                                           71
2018-10-12
            TMAX GHCND:USW00014732 "W,2400
                                            22.2
2018-10-12
            TMIN GHCND:USW00014732 "W,2400 12.2
                                                         12 53.96
                                                                           53
```

sp = pd.read_csv(

'data/sp500.csv', index_col='date', parse_dates=True # uses date as index

).drop(columns=['adj_close']) # removes adj_close column

sp.head(10).assign(

 $\label{lem:condition} {\tt day_of_week=lambda~x:~x.index.day_name()~\#~creates~the~day_of_week~column~for~the~first~10~data}$

it can be noticed that day_of_week are weekdays

| | high | low | open | close | volume | day_of_week |
|------------|-------------|-------------|-------------|-------------|------------|-------------|
| date | | | | | | |
| 2017-01-03 | 2263.879883 | 2245.129883 | 2251.570068 | 2257.830078 | 3770530000 | Tuesday |
| 2017-01-04 | 2272.820068 | 2261.600098 | 2261.600098 | 2270.750000 | 3764890000 | Wednesday |
| 2017-01-05 | 2271.500000 | 2260.449951 | 2268.179932 | 2269.000000 | 3761820000 | Thursday |
| 2017-01-06 | 2282.100098 | 2264.060059 | 2271.139893 | 2276.979980 | 3339890000 | Friday |
| 2017-01-09 | 2275.489990 | 2268.899902 | 2273.590088 | 2268.899902 | 3217610000 | Monday |
| 2017-01-10 | 2279.270020 | 2265.270020 | 2269.719971 | 2268.899902 | 3638790000 | Tuesday |
| 2017-01-11 | 2275.320068 | 2260.830078 | 2268.600098 | 2275.320068 | 3620410000 | Wednesday |
| 2017-01-12 | 2271.780029 | 2254.250000 | 2271.139893 | 2270.439941 | 3462130000 | Thursday |
| 2017-01-13 | 2278.679932 | 2271.510010 | 2272.739990 | 2274.639893 | 3081270000 | Friday |
| 2017-01-17 | 2272.080078 | 2262.810059 | 2269.139893 | 2267.889893 | 3584990000 | Tuesday |

'data/bitcoin.csv', index_col='date', parse_dates=True # uses date as index

).drop(columns=['market_cap']) # removes market_cap column

every day's closing price = S&P 500 close + Bitcoin close (same for other metrics)

portfolio = pd.concat(

[sp, bitcoin], sort=False

).groupby(pd.Grouper(freq='D')).sum()

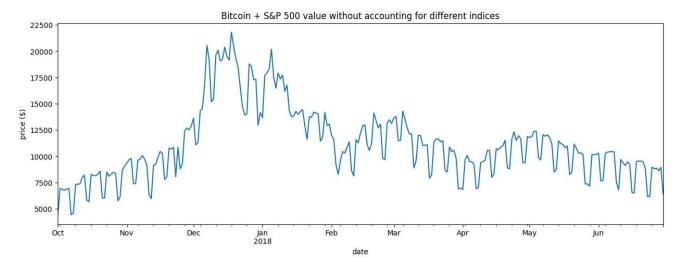
portfolio.head(10).assign(

day_of_week=lambda x: x.index.day_name()

| | | high | low | open | close | volume | day_of_week | |
|------|-----------------|-------------|-------------|-------------|-------------|------------|-------------|-----|
| | date | | | | | | | ılı |
| 2017 | -01-01 | 1003.080000 | 958.700000 | 963.660000 | 998.330000 | 147775008 | Sunday | |
| 2017 | 7-01-02 | 1031.390000 | 996.700000 | 998.620000 | 1021.750000 | 222184992 | Monday | |
| 2017 | 7-01-03 | 3307.959883 | 3266.729883 | 3273.170068 | 3301.670078 | 3955698000 | Tuesday | |
| 2017 | 7-01-04 | 3432.240068 | 3306.000098 | 3306.000098 | 3425.480000 | 4109835984 | Wednesday | |
| 2017 | -01-05 | 3462.600000 | 3170.869951 | 3424.909932 | 3282.380000 | 4272019008 | Thursday | |
| 2017 | -01-06 | 3328.910098 | 3148.000059 | 3285.379893 | 3179.179980 | 3691766000 | Friday | |
| 2017 | 7-01-07 | 908.590000 | 823.560000 | 903.490000 | 908.590000 | 279550016 | Saturday | |
| 2017 | -01-08 | 942.720000 | 887.250000 | 908.170000 | 911.200000 | 158715008 | Sunday | |
| 2017 | 7-01-09 | 3189.179990 | 3148.709902 | 3186.830088 | 3171.729902 | 3359486992 | Monday | |
| 2017 | '- 01-10 | 3194.140020 | 3166.330020 | 3172.159971 | 3176.579902 | 3754598000 | Tuesday | |
| | | | | | | | | |

import matplotlib.pyplot as plt # we use this module for plottingIn

portfolio['2017-Q4':'2018-Q2'].plot(
 y='close', figsize=(15, 5), legend=False,
 title='Bitcoin + S&P 500 value without accounting for different indices'
) # plot the closing price from Q4 2017 through Q2 2018
plt.ylabel('price (\$)') # label the y-axis
plt.show() # show the plot



sp.reindex(bitcoin.index).head(10).assign(
 day_of_week=lambda x: x.index.day_name()

| | high | low | open | close | volume | day_of_week |
|------------|-------------|-------------|-------------|-------------|--------------|-------------|
| date | | | | | | |
| 2017-01-01 | NaN | NaN | NaN | NaN | NaN | Sunday |
| 2017-01-02 | NaN | NaN | NaN | NaN | NaN | Monday |
| 2017-01-03 | 2263.879883 | 2245.129883 | 2251.570068 | 2257.830078 | 3.770530e+09 | Tuesday |
| 2017-01-04 | 2272.820068 | 2261.600098 | 2261.600098 | 2270.750000 | 3.764890e+09 | Wednesday |
| 2017-01-05 | 2271.500000 | 2260.449951 | 2268.179932 | 2269.000000 | 3.761820e+09 | Thursday |
| 2017-01-06 | 2282.100098 | 2264.060059 | 2271.139893 | 2276.979980 | 3.339890e+09 | Friday |
| 2017-01-07 | NaN | NaN | NaN | NaN | NaN | Saturday |
| 2017-01-08 | NaN | NaN | NaN | NaN | NaN | Sunday |
| 2017-01-09 | 2275.489990 | 2268.899902 | 2273.590088 | 2268.899902 | 3.217610e+09 | Monday |
| 2017-01-10 | 2279.270020 | 2265.270020 | 2269.719971 | 2268.899902 | 3.638790e+09 | Tuesday |

sp.reindex(

bitcoin.index, method='ffill' # uses forward fill method, which uses the value from friday

).head(10).assign(

day_of_week=lambda x: x.index.day_name()



```
volume day_of_week 🚃
                       high
                                               open
                                                          close
           date
                                                                                 Sunday
     2017-01-01
                       NaN
                                               NaN
                                                                        NaN
                                   NaN
                                                           NaN
     2017-01-02
                                                                                 Monday
                       NaN
                                   NaN
                                               NaN
                                                           NaN
                                                                        NaN
     2017-01-03 2263.879883 2245.129883 2251.570068 2257.830078 3.770530e+09
                                                                                 Tuesday
     2017-01-04 2272.820068 2261.600098 2261.600098 2270.750000 3.764890e+09
                                                                              Wednesday
     2017-01-05 2271.500000 2260.449951 2268.179932 2269.000000 3.761820e+09
                                                                                Thursday
     2017-01-06 2282.100098 2264.060059 2271.139893 2276.979980 3.339890e+09
                                                                                  Friday
     2017-01-07 2282.100098 2264.060059 2271.139893 2276.979980 3.339890e+09
                                                                                 Saturday
     2017-01-08 2282.100098 2264.060059 2271.139893 2276.979980 3.339890e+09
                                                                                 Sunday
     2017-01-09 2275.489990 2268.899902 2273.590088 2268.899902 3.217610e+09
                                                                                 Monday
     2017-01-10 2279.270020 2265.270020 2269.719971 2268.899902 3.638790e+09
                                                                                 Tuesday
import numpy as np
sp_reindexed = sp.reindex(
 bitcoin.index
).assign(
 volume=lambda x: x.volume.fillna(0), # put 0 when market is closed
 close=lambda x: x.close.fillna(method='ffill'), # carry this forward
 # take the closing price if these aren't available
 open=lambda x: np.where(x.open.isnull(), x.close, x.open),
```

high=lambda x: np.where(x.high.isnull(), x.close, x.high),
low=lambda x: np.where(x.low.isnull(), x.close, x.low)

sp_reindexed.head(10).assign(

day_of_week=lambda x: x.index.day_name()

| day_of_week | volume | close | open | low | high | |
|-------------|--------------|-------------|-------------|-------------|-------------|------------|
| | | | | | | date |
| Sunday | 0.000000e+00 | NaN | NaN | NaN | NaN | 2017-01-01 |
| Monday | 0.000000e+00 | NaN | NaN | NaN | NaN | 2017-01-02 |
| Tuesday | 3.770530e+09 | 2257.830078 | 2251.570068 | 2245.129883 | 2263.879883 | 2017-01-03 |
| Wednesday | 3.764890e+09 | 2270.750000 | 2261.600098 | 2261.600098 | 2272.820068 | 2017-01-04 |
| Thursday | 3.761820e+09 | 2269.000000 | 2268.179932 | 2260.449951 | 2271.500000 | 2017-01-05 |
| Friday | 3.339890e+09 | 2276.979980 | 2271.139893 | 2264.060059 | 2282.100098 | 2017-01-06 |
| Saturday | 0.000000e+00 | 2276.979980 | 2276.979980 | 2276.979980 | 2276.979980 | 2017-01-07 |
| Sunday | 0.000000e+00 | 2276.979980 | 2276.979980 | 2276.979980 | 2276.979980 | 2017-01-08 |
| Monday | 3.217610e+09 | 2268.899902 | 2273.590088 | 2268.899902 | 2275.489990 | 2017-01-09 |
| Tuesday | 3.638790e+09 | 2268.899902 | 2269.719971 | 2265.270020 | 2279.270020 | 2017-01-10 |

```
# every day's closing price = S&P 500 close adjusted for market closure + Bitcoin close (same for other metrics)
fixed_portfolio = pd.concat([sp_reindexed, bitcoin], sort=False).groupby(pd.Grouper(freq='D')).sum()
ax = fixed_portfolio['2017-Q4':'2018-Q2'].plot(
    y='close', label='reindexed portfolio of S&P 500 + Bitcoin', figsize=(15, 5), linewidth=2,
    title='Reindexed portfolio vs. portfolio with mismatches indices'
) # plot the reindexed portfolio's closing price from Q4 2017 through Q2 2018
portfolio['2017-Q4':'2018-Q2'].plot(
    y='close', ax=ax, linestyle='--', label='portfolio of S&P 500 + Bitcoin w/o reindexing'
).set_ylabel('price ($)') # add line for original portfolio for comparison and label y-axis
plt.show() # show the plot
```

