Zeppelin Notebook -

Lab-05





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```
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 %pyspark
 from pandas import Series, DataFrame
 import numpy as np, pandas as pd
 df = DataFrame([[1.4,np.nan],[7.1,-4.5],
                [np.nan,np.nan],[0.75,-1.3]],
                index=['a','b','c','d'],
                columns=['one','two'])
df
   one two
a 1.40 NaN
  7.10 - 4.5
b
   NaN NaN
C
d 0.75 -1.3
                                                                        FINISHED D 端 間 繳
%pyspark
df.sum()
      9.25
one
     -5.80
two
dtype: float64
                                                                        FINISHED ▷ ※ 圓 贷
%pyspark
df.mean(axis=1,skipna=False)
а
      NaN
    1.300
b
      NaN
C
d
   -0.275
dtype: float64
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%pyspark
```

one b two d dtype: object

df.idxmax()

%pyspark df.describe() FINISHED ▷ ♯ ତ 🌣

```
one
                       two
count 3.000000 2.000000
       3.083333 -2.900000
mean
std
       3.493685 2.262742
min
       0.750000 -4.500000
25%
            NaN
                       NaN
50%
            NaN
                       NaN
75%
            NaN
                       NaN
       7.100000 -1.300000
max
```

```
%pyspark
obj = Series(['a','a','b','c'] * 4)
obj
obj.describe()

count 16
unique 3
top a
freq 8
dtype: object
```

```
%pyspark
 from pandas_datareader import data as web
 all_data = {}
 for ticker in ['AAPL','IBM','MSFT','GOOG']:
  all_data[ticker] = web.get_data_yahoo(ticker)
all_data['GOOG']
2017-04-03 838.549988
2017-04-04 834.570007
2017-04-05 831.409973
2017-04-06 827.880005
2017-04-07 824.669983
2017-04-10 824.729980
2017-04-11 823.349976
2017-04-12 824.320007
2017-04-13 823.559998
2017-04-17 837.169983
2017-04-18 836.820007
2017-04-19 838.210022
2017-04-20 841.650024
2017-04-21 843.190002
[1838 rows x 6 columns]
```

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```
%pyspark
price = DataFrame({tic: data['Adj Close']
    for tic, data in all_data.items()})
volume = DataFrame({tic: data['Volume']
    for tic, data in all_data.items()})
```

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 %pyspark
 returns = price.pct_change()
 returns.tail()
               AAPL
                         GOOG
                                    IBM
                                             MSFT
Date
2017-04-17 0.005530 0.016526 0.009261 0.008160
2017-04-18 -0.004442 -0.000418 -0.006137 -0.001375
2017-04-19 -0.003683 0.001661 -0.049162 -0.005352
2017-04-20 0.012511 0.004104 0.003773
                                         0.007073
2017-04-21 -0.001193 0.001830 -0.011830
                                         0.013740
```

```
%pyspark
print(returns.MSFT.corr(returns.G00G))
print(returns.MSFT.cov(returns.G00G))
```

0.470856307085

0.000104557652802

print(returns.cov())

```
%pyspark print(returns.corr())
```

```
AAPL
                   GOOG
                             IBM
                                     MSFT
AAPL 1.000000 0.409598 0.381316 0.389620
GOOG 0.409598
              1.000000 0.400583
                                  0.470856
IBM
     0.381316 0.400583
                        1.000000
                                  0.493277
MSFT 0.389620 0.470856 0.493277
                                  1.000000
         ΔΑΡΙ
                   GOOG
                             TBM
                                     MSFT
AAPL 0.000265 0.000103 0.000074
                                  0.000091
GOOG 0.000103 0.000240 0.000074
                                  0.000105
IBM
     0.000074 0.000074 0.000143
                                  0.000085
MSFT 0.000091 0.000105 0.000085
                                  0.000206
```

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%pyspark
print(returns.corrwith(returns.GOOG))
print("\n")
print(returns.corrwith(volume))

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AAPL 0.409598 GOOG 1.000000 IBM 0.400583 MSFT 0.470856 dtype: float64 AAPL -0.072783 GOOG -0.009838 IBM -0.204049 MSFT -0.089592 dtype: float64

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