```
    1
    5
    77
    84

    2
    10
    96
    65
```

#### current behavior:

```
In [9]: df.groupby(ts, as_index=False).max()
Out[9]:
    jim joe
0 72 83
1 77 84
2 96 65
[3 rows x 2 columns]
```

• groupby will not erroneously exclude columns if the column name conflicts with the grouper name (GH8112):

```
In [10]: df = pd.DataFrame({'jim': range(5), 'joe': range(5, 10)})
In [11]: df
Out[11]:
    jim joe
0     0     5
1     1     6
2     2     7
3     3     8
4     4     9

[5 rows x 2 columns]
In [12]: gr = df.groupby(df['jim'] < 2)</pre>
```

previous behavior (excludes 1st column from output):

current behavior:

```
In [13]: gr.apply(sum)
Out[13]:
         jim joe
jim
False 9 24
True 1 11

[2 rows x 2 columns]
```

• Support for slicing with monotonic decreasing indexes, even if start or stop is not found in the index (GH7860):

```
In [14]: s = pd.Series(['a', 'b', 'c', 'd'], [4, 3, 2, 1])
```

(continues on next page)

# previous behavior:

```
In [8]: s.loc[3.5:1.5]
KeyError: 3.5
```

### current behavior:

• io.data.Options has been fixed for a change in the format of the Yahoo Options page (GH8612), (GH8741)

**Note:** As a result of a change in Yahoo's option page layout, when an expiry date is given, Options methods now return data for a single expiry date. Previously, methods returned all data for the selected month.

The month and year parameters have been undeprecated and can be used to get all options data for a given month.

If an expiry date that is not valid is given, data for the next expiry after the given date is returned.

Option data frames are now saved on the instance as callsYYMMDD or putsYYMMDD. Previously they were saved as callsMMYY and putsMMYY. The next expiry is saved as calls and puts.

#### New features:

- The expiry parameter can now be a single date or a list-like object containing dates.
- A new property expiry\_dates was added, which returns all available expiry dates.

## Current behavior:

(continues on next page)

```
In [20]: aapl.expiry_dates
Out [201:
[datetime.date(2014, 11, 14),
datetime.date(2014, 11, 22),
datetime.date(2014, 11, 28),
datetime.date(2014, 12, 5),
datetime.date(2014, 12, 12),
 datetime.date(2014, 12, 20),
 datetime.date(2015, 1, 17),
 datetime.date(2015, 2, 20),
datetime.date(2015, 4, 17),
datetime.date(2015, 7, 17),
datetime.date(2016, 1, 15),
datetime.date(2017, 1, 20)]
In [21]: aapl.get_near_stock_price(expiry=aapl.expiry_dates[0:3]).iloc[0:5, 0:1]
Out [21]:
                                            Last
Strike Expiry
               Type Symbol
      2014-11-22 call AAPL141122C00109000 1.48
       2014-11-28 call AAPL141128C00109000
       2014-11-14 call AAPL141114C00110000 0.55
       2014-11-22 call AAPL141122C00110000 1.02
       2014-11-28 call AAPL141128C00110000 1.32
```

• pandas now also registers the datetime64 dtype in matplotlib's units registry to plot such values as datetimes. This is activated once pandas is imported. In previous versions, plotting an array of datetime64 values will have resulted in plotted integer values. To keep the previous behaviour, you can do del matplotlib. units.registry[np.datetime64] (GH8614).

# **Enhancements**

• concat permits a wider variety of iterables of pandas objects to be passed as the first parameter (GH8645):

```
In [17]: from collections import deque
In [18]: df1 = pd.DataFrame([1, 2, 3])
In [19]: df2 = pd.DataFrame([4, 5, 6])
```

previous behavior:

```
In [7]: pd.concat(deque((df1, df2)))
TypeError: first argument must be a list-like of pandas objects, you passed an
→object of type "deque"
```

current behavior:

```
In [20]: pd.concat(deque((df1, df2)))
Out[20]:
     0
0     1
1     2
2     3
0     4
```

(continues on next page)

```
1 5
2 6
[6 rows x 1 columns]
```

Represent MultiIndex labels with a dtype that utilizes memory based on the level size. In prior versions,
the memory usage was a constant 8 bytes per element in each level. In addition, in prior versions, the reported
memory usage was incorrect as it didn't show the usage for the memory occupied by the underling data array.
(GH8456)

## previous behavior:

```
# this was underreported in prior versions
In [1]: dfi.memory_usage(index=True)
Out[1]:
Index    8000 # took about 24008 bytes in < 0.15.1
A     8000
dtype: int64</pre>
```

#### current behavior:

```
In [22]: dfi.memory_usage(index=True)
Out[22]:
Index 52080
A 8000
Length: 2, dtype: int64
```

- Added Index properties is\_monotonic\_increasing and is\_monotonic\_decreasing (GH8680).
- Added option to select columns when importing Stata files (GH7935)
- Qualify memory usage in DataFrame.info() by adding + if it is a lower bound (GH8578)
- Raise errors in certain aggregation cases where an argument such as numeric\_only is not handled (GH8592).
- Added support for 3-character ISO and non-standard country codes in io.wb.download() (GH8482)
- World Bank data requests now will warn/raise based on an errors argument, as well as a list of hard-coded country codes and the World Bank's JSON response. In prior versions, the error messages didn't look at the World Bank's JSON response. Problem-inducing input were simply dropped prior to the request. The issue was that many good countries were cropped in the hard-coded approach. All countries will work now, but some bad countries will raise exceptions because some edge cases break the entire response. (GH8482)
- Added option to Series.str.split() to return a DataFrame rather than a Series (GH8428)
- Added option to df.info(null\_counts=None|True|False) to override the default display options and force showing of the null-counts (GH8701)

# **Bug fixes**

- Bug in unpickling of a CustomBusinessDay object (GH8591)
- Bug in coercing Categorical to a records array, e.g. df.to\_records() (GH8626)
- Bug in Categorical not created properly with Series.to\_frame() (GH8626)
- Bug in coercing in astype of a Categorical of a passed pd. Categorical (this now raises TypeError correctly), (GH8626)
- Bug in cut/qcut when using Series and retbins=True (GH8589)
- Bug in writing Categorical columns to an SQL database with to\_sql (GH8624).
- Bug in comparing Categorical of datetime raising when being compared to a scalar datetime (GH8687)
- Bug in selecting from a Categorical with .iloc (GH8623)
- Bug in groupby-transform with a Categorical (GH8623)
- Bug in duplicated/drop\_duplicates with a Categorical (GH8623)
- Bug in Categorical reflected comparison operator raising if the first argument was a numpy array scalar (e.g. np.int64) (GH8658)
- Bug in Panel indexing with a list-like (GH8710)
- Compat issue is DataFrame.dtypes when options.mode.use\_inf\_as\_null is True (GH8722)
- Bug in read\_csv, dialect parameter would not take a string (GH8703)
- Bug in slicing a MultiIndex level with an empty-list (GH8737)
- Bug in numeric index operations of add/sub with Float/Index Index with numpy arrays (GH8608)
- Bug in setitem with empty indexer and unwanted coercion of dtypes (GH8669)
- Bug in ix/loc block splitting on setitem (manifests with integer-like dtypes, e.g. datetime64) (GH8607)
- Bug when doing label based indexing with integers not found in the index for non-unique but monotonic indexes (GH8680).
- Bug when indexing a Float64Index with np. nan on numpy 1.7 (GH8980).
- Fix shape attribute for MultiIndex (GH8609)
- Bug in GroupBy where a name conflict between the grouper and columns would break groupby operations (GH7115, GH8112)
- Fixed a bug where plotting a column y and specifying a label would mutate the index name of the original DataFrame (GH8494)
- Fix regression in plotting of a DatetimeIndex directly with matplotlib (GH8614).
- Bug in date\_range where partially-specified dates would incorporate current date (GH6961)
- Bug in Setting by indexer to a scalar value with a mixed-dtype *Panel4d* was failing (GH8702)
- Bug where DataReader's would fail if one of the symbols passed was invalid. Now returns data for valid symbols and np.nan for invalid (GH8494)
- Bug in get\_quote\_yahoo that wouldn't allow non-float return values (GH5229).

#### **Contributors**

A total of 23 people contributed patches to this release. People with a "+" by their names contributed a patch for the first time.

- · Aaron Staple +
- · Andrew Rosenfeld
- · Anton I. Sipos
- · Artemy Kolchinsky
- Bill Letson +
- · Dave Hughes +
- · David Stephens
- Guillaume Horel +
- · Jeff Reback
- Joris Van den Bossche
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- · behzad nouri
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- unutbu

# 5.12.3 v0.15.0 (October 18, 2014)

This is a major release from 0.14.1 and includes a small number of API changes, several new features, enhancements, and performance improvements along with a large number of bug fixes. We recommend that all users upgrade to this version.

**Warning:** pandas >= 0.15.0 will no longer support compatibility with NumPy versions < 1.7.0. If you want to use the latest versions of pandas, please upgrade to NumPy >= 1.7.0 (GH7711)

- · Highlights include:
  - The Categorical type was integrated as a first-class pandas type, see *here*
  - New scalar type Timedelta, and a new index type TimedeltaIndex, see here

- New datetimelike properties accessor . dt for Series, see Datetimelike Properties
- New DataFrame default display for df.info() to include memory usage, see Memory Usage
- read\_csv will now by default ignore blank lines when parsing, see here
- API change in using Indexes in set operations, see here
- Enhancements in the handling of timezones, see *here*
- A lot of improvements to the rolling and expanding moment functions, see here
- Internal refactoring of the Index class to no longer sub-class ndarray, see Internal Refactoring
- dropping support for PyTables less than version 3.0.0, and numexpr less than version 2.1 (GH7990)
- Split indexing documentation into Indexing and Selecting Data and MultiIndex / Advanced Indexing
- Split out string methods documentation into Working with Text Data
- Check the API Changes and deprecations before updating
- Other Enhancements
- Performance Improvements
- · Bug Fixes

**Warning:** In 0.15.0 Index has internally been refactored to no longer sub-class ndarray but instead subclass PandasObject, similarly to the rest of the pandas objects. This change allows very easy sub-classing and creation of new index types. This should be a transparent change with only very limited API implications (See the *Internal Refactoring*)

**Warning:** The refactoring in <code>Categorical</code> changed the two argument constructor from "codes/labels and levels" to "values and levels (now called 'categories')". This can lead to subtle bugs. If you use <code>Categorical</code> directly, please audit your code before updating to this pandas version and change it to use the <code>from\_codes()</code> constructor. See more on <code>Categorical</code> <code>here</code>

# **New features**

## Categoricals in Series/DataFrame

Categorical can now be included in *Series* and *DataFrames* and gained new methods to manipulate. Thanks to Jan Schulz for much of this API/implementation. (GH3943, GH5313, GH5314, GH7444, GH7839, GH7848, GH7864, GH7914, GH7768, GH8006, GH3678, GH8075, GH8076, GH8143, GH8453, GH8518).

For full docs, see the *categorical introduction* and the *API documentation*.

(continues on next page)

```
2
    b
3
    а
4
    а
Name: grade, Length: 6, dtype: category
Categories (3, object): [a, b, e]
# Rename the categories
In [4]: df["grade"].cat.categories = ["very good", "good", "very bad"]
# Reorder the categories and simultaneously add the missing categories
In [5]: df["grade"] = df["grade"].cat.set_categories(["very bad", "bad",
  . . . :
                                                     "medium", "good", "very good"])
   . . . :
In [6]: df["grade"]
Out[6]:
    very good
         good
2
         good
3
   very good
4
   very good
5
     very bad
Name: grade, Length: 6, dtype: category
Categories (5, object): [very bad, bad, medium, good, very good]
In [7]: df.sort_values("grade")
Out[7]:
  id raw_grade
                   grade
  6 e very bad
            b
                    good
            b
                     good
   1
            a very good
            a very good
3
   4
  5
4
            a very good
[6 rows x 3 columns]
In [8]: df.groupby("grade").size()
Out[8]:
grade
very bad
           1
bad
           0
           0
medium
            2
good
very good
Length: 5, dtype: int64
```

- pandas.core.group\_agg and pandas.core.factor\_agg were removed. As an alternative, construct a dataframe and use df.groupby(<group>).agg(<func>).
- Supplying "codes/labels and levels" to the *Categorical* constructor is not supported anymore. Supplying two arguments to the constructor is now interpreted as "values and levels (now called 'categories')". Please change your code to use the *from\_codes* () constructor.
- The Categorical.labels attribute was renamed to Categorical.codes and is read only. If you want to manipulate codes, please use one of the *API methods on Categoricals*.

• The Categorical.levels attribute is renamed to Categorical.categories.

## TimedeltaIndex/Scalar

We introduce a new scalar type Timedelta, which is a subclass of datetime.timedelta, and behaves in a similar manner, but allows compatibility with np.timedelta64 types as well as a host of custom representation, parsing, and attributes. This type is very similar to how Timestamp works for datetimes. It is a nice-API box for the type. See the *docs*. (GH3009, GH4533, GH8209, GH8187, GH8190, GH7869, GH7661, GH8345, GH8471)

Warning: Timedelta scalars (and TimedeltaIndex) component fields are *not the same* as the component fields on a datetime.timedelta object. For example, .seconds on a datetime.timedelta object returns the total number of seconds combined between hours, minutes and seconds. In contrast, the pandas Timedelta breaks out hours, minutes, microseconds and nanoseconds separately.

```
# Timedelta accessor
In [9]: tds = pd.Timedelta('31 days 5 min 3 sec')
In [10]: tds.minutes
Out[10]: 5L

In [11]: tds.seconds
Out[11]: 3L

# datetime.timedelta accessor
# this is 5 minutes * 60 + 3 seconds
In [12]: tds.to_pytimedelta().seconds
Out[12]: 303
```

**Note**: this is no longer true starting from v0.16.0, where full compatibility with datetime.timedelta is introduced. See the 0.16.0 whatsnew entry

Warning: Prior to 0.15.0 pd.to\_timedelta would return a Series for list-like/Series input, and a np. timedelta64 for scalar input. It will now return a TimedeltaIndex for list-like input, Series for Series input, and Timedelta for scalar input.

The arguments to pd.to\_timedelta are now (arg, unit='ns', box=True, coerce=False), previously were (arg, box=True, unit='ns') as these are more logical.

#### Construct a scalar

```
In [9]: pd.Timedelta('1 days 06:05:01.00003')
Out[9]: Timedelta('1 days 06:05:01.000030')

In [10]: pd.Timedelta('15.5us')
Out[10]: Timedelta('0 days 00:00:00.000015')

In [11]: pd.Timedelta('1 hour 15.5us')
Out[11]: Timedelta('0 days 01:00:00.000015')

# negative Timedeltas have this string repr
# to be more consistent with datetime.timedelta conventions
In [12]: pd.Timedelta('-1us')
Out[12]: Timedelta('-1 days +23:59:59.999999')
```

(continues on next page)

```
# a NaT
In [13]: pd.Timedelta('nan')
Out[13]: NaT
```

Access fields for a Timedelta

```
In [14]: td = pd.Timedelta('1 hour 3m 15.5us')
In [15]: td.seconds
Out[15]: 3780
In [16]: td.microseconds
Out[16]: 16
In [17]: td.nanoseconds
Out[17]: 500
```

Construct a TimedeltaIndex

Constructing a TimedeltaIndex with a regular range

```
In [19]: pd.timedelta_range('1 days', periods=5, freq='D')
Out[19]: TimedeltaIndex(['1 days', '2 days', '3 days', '4 days', '5 days'], dtype=
→'timedelta64[ns]', freq='D')
In [20]: pd.timedelta_range(start='1 days', end='2 days', freq='30T')
Out [20]:
TimedeltaIndex(['1 days 00:00:00', '1 days 00:30:00', '1 days 01:00:00',
                '1 days 01:30:00', '1 days 02:00:00', '1 days 02:30:00',
                '1 days 03:00:00', '1 days 03:30:00', '1 days 04:00:00',
                '1 days 04:30:00', '1 days 05:00:00', '1 days 05:30:00',
                '1 days 06:00:00', '1 days 06:30:00', '1 days 07:00:00',
                '1 days 07:30:00', '1 days 08:00:00', '1 days 08:30:00',
                '1 days 09:00:00', '1 days 09:30:00', '1 days 10:00:00',
                '1 days 10:30:00', '1 days 11:00:00', '1 days 11:30:00',
                '1 days 12:00:00', '1 days 12:30:00', '1 days 13:00:00',
                '1 days 13:30:00', '1 days 14:00:00', '1 days 14:30:00',
                '1 days 15:00:00', '1 days 15:30:00', '1 days 16:00:00',
                '1 days 16:30:00', '1 days 17:00:00', '1 days 17:30:00',
                '1 days 18:00:00', '1 days 18:30:00', '1 days 19:00:00',
                '1 days 19:30:00', '1 days 20:00:00', '1 days 20:30:00',
                '1 days 21:00:00', '1 days 21:30:00', '1 days 22:00:00',
                '1 days 22:30:00', '1 days 23:00:00', '1 days 23:30:00',
                '2 days 00:00:00'],
               dtype='timedelta64[ns]', freq='30T')
```

You can now use a TimedeltaIndex as the index of a pandas object

You can select with partial string selections

Finally, the combination of TimedeltaIndex with DatetimeIndex allow certain combination operations that are NaT preserving:

```
In [25]: tdi = pd.TimedeltaIndex(['1 days', pd.NaT, '2 days'])
In [26]: tdi.tolist()
Out[26]: [Timedelta('1 days 00:00:00'), NaT, Timedelta('2 days 00:00:00')]
In [27]: dti = pd.date_range('20130101', periods=3)
In [28]: dti.tolist()
Out[28]:
[Timestamp('2013-01-01 00:00:00', freq='D'),
    Timestamp('2013-01-02 00:00:00', freq='D')]
In [29]: (dti + tdi).tolist()
Out[29]: [Timestamp('2013-01-02 00:00:00'), NaT, Timestamp('2013-01-05 00:00:00')]
In [30]: (dti - tdi).tolist()
Out[30]: [Timestamp('2012-12-31 00:00:00'), NaT, Timestamp('2013-01-01 00:00:00')]
```

• iteration of a Series e.g. list(Series(...)) of timedelta64[ns] would prior to v0.15.0 return np.timedelta64 for each element. These will now be wrapped in Timedelta.

### Memory usage

Implemented methods to find memory usage of a DataFrame. See the FAQ for more. (GH6852).

A new display option display.memory\_usage (see *Options and settings*) sets the default behavior of the memory\_usage argument in the df.info() method. By default display.memory\_usage is True.

```
In [31]: dtypes = ['int64', 'float64', 'datetime64[ns]', 'timedelta64[ns]',
                   'complex128', 'object', 'bool']
   . . . . :
In [321: n = 5000]
In [33]: data = {t: np.random.randint(100, size=n).astype(t) for t in dtypes}
In [34]: df = pd.DataFrame(data)
In [35]: df['categorical'] = df['object'].astype('category')
In [36]: df.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 5000 entries, 0 to 4999
Data columns (total 8 columns):
0 int64 5000 non-null int64 5000 non-null int64
             Non-Null Count Dtype
   Column
                     5000 non-null float64
2 datetime64[ns] 5000 non-null datetime64[ns]
3 timedelta64[ns] 5000 non-null timedelta64[ns]
4 complex128 5000 non-null complex128
5 object 5000 non-null object
6 bool 5000 non-null bool
7 categorical 5000 non-null category
dtypes: bool(1), category(1), complex128(1), datetime64[ns](1), float64(1), int64(1),
→object(1), timedelta64[ns](1)
memory usage: 289.1+ KB
```

Additionally memory\_usage () is an available method for a dataframe object which returns the memory usage of each column.

```
In [37]: df.memory_usage(index=True)
Out [37]:
Index
                  128
                40000
int64
float64
                40000
datetime64[ns] 40000
timedelta64[ns]
                40000
complex128
                80000
object
                40000
bool
                5000
categorical 10920
Length: 9, dtype: int64
```

#### .dt accessor

Series has gained an accessor to succinctly return datetime like properties for the *values* of the Series, if its a datetime/period like Series. (GH7207) This will return a Series, indexed like the existing Series. See the *docs* 

```
# datetime
In [38]: s = pd.Series(pd.date_range('20130101 09:10:12', periods=4))
In [39]: s
Out [39]:
  2013-01-01 09:10:12
  2013-01-02 09:10:12
  2013-01-03 09:10:12
  2013-01-04 09:10:12
Length: 4, dtype: datetime64[ns]
In [40]: s.dt.hour
Out [40]:
    9
    9
1
2
   9
Length: 4, dtype: int64
In [41]: s.dt.second
Out [41]:
    12
    12
    12
    12
Length: 4, dtype: int64
In [42]: s.dt.day
Out [42]:
1
     2
    3
Length: 4, dtype: int64
In [43]: s.dt.freq
Out[43]: 'D'
```

This enables nice expressions like this:

```
In [44]: s[s.dt.day == 2]
Out[44]:
1    2013-01-02 09:10:12
Length: 1, dtype: datetime64[ns]
```

You can easily produce tz aware transformations:

```
In [45]: stz = s.dt.tz_localize('US/Eastern')
In [46]: stz
Out[46]:
0     2013-01-01 09:10:12-05:00
```

(continues on next page)

```
1  2013-01-02 09:10:12-05:00
2  2013-01-03 09:10:12-05:00
3  2013-01-04 09:10:12-05:00
Length: 4, dtype: datetime64[ns, US/Eastern]

In [47]: stz.dt.tz
Out[47]: <DstTzInfo 'US/Eastern' LMT-1 day, 19:04:00 STD>
```

You can also chain these types of operations:

```
In [48]: s.dt.tz_localize('UTC').dt.tz_convert('US/Eastern')
Out[48]:
0     2013-01-01 04:10:12-05:00
1     2013-01-02 04:10:12-05:00
2     2013-01-03 04:10:12-05:00
3     2013-01-04 04:10:12-05:00
Length: 4, dtype: datetime64[ns, US/Eastern]
```

The .dt accessor works for period and timedelta dtypes.

```
# period
In [49]: s = pd.Series(pd.period_range('20130101', periods=4, freq='D'))
In [50]: s
Out [50]:
     2013-01-01
     2013-01-02
     2013-01-03
    2013-01-04
Length: 4, dtype: period[D]
In [51]: s.dt.year
Out [51]:
    2013
    2013
1
    2013
    2013
Length: 4, dtype: int64
In [52]: s.dt.day
Out [52]:
0
    1
     2
     3
3
    4
Length: 4, dtype: int64
```

```
# timedelta
In [53]: s = pd.Series(pd.timedelta_range('1 day 00:00:05', periods=4, freq='s'))
In [54]: s
Out[54]:
0    1 days 00:00:05
1    1 days 00:00:06
2    1 days 00:00:07
3    1 days 00:00:08
```

(continues on next page)

```
Length: 4, dtype: timedelta64[ns]
In [55]: s.dt.days
Out [55]:
  1
1
    1
    1
    1
Length: 4, dtype: int64
In [56]: s.dt.seconds
Out [56]:
\cap
   5
   6
   7
   8
Length: 4, dtype: int64
In [57]: s.dt.components
Out [57]:
  days hours minutes seconds milliseconds microseconds nanoseconds
                      5
     1 0
              0
                              0
                                                   0
                                                               0
                  0
                          6
                                       0
                                                    0
1
     1
          \cap
                                                               Ω
                          7
2
    1
          0
                  0
                                       0
                                                   0
                                                               Ω
3
    1
          0
                  0
                         8
                                       0
                                                    Ω
                                                               Ω
[4 rows x 7 columns]
```

## **Timezone handling improvements**

• tz\_localize(None) for tz-aware Timestamp and DatetimeIndex now removes timezone holding local time, previously this resulted in Exception or TypeError (GH7812)

```
In [58]: ts = pd.Timestamp('2014-08-01 09:00', tz='US/Eastern')
In [59]: ts
Out[59]: Timestamp('2014-08-01 09:00:00-0400', tz='US/Eastern')
In [60]: ts.tz_localize(None)
Out[60]: Timestamp('2014-08-01 09:00:00')
In [61]: didx = pd.date_range(start='2014-08-01 09:00', freq='H',
  . . . . :
                              periods=10, tz='US/Eastern')
   . . . . :
In [62]: didx
Out [62]:
DatetimeIndex(['2014-08-01 09:00:00-04:00', '2014-08-01 10:00:00-04:00',
               '2014-08-01 11:00:00-04:00', '2014-08-01 12:00:00-04:00',
               '2014-08-01 13:00:00-04:00', '2014-08-01 14:00:00-04:00',
               '2014-08-01 15:00:00-04:00', '2014-08-01 16:00:00-04:00',
               '2014-08-01 17:00:00-04:00', '2014-08-01 18:00:00-04:00'],
              dtype='datetime64[ns, US/Eastern]', freq='H')
In [63]: didx.tz_localize(None)
```

(continues on next page)

- tz\_localize now accepts the ambiguous keyword which allows for passing an array of bools indicating whether the date belongs in DST or not, 'NaT' for setting transition times to NaT, 'infer' for inferring DST/non-DST, and 'raise' (default) for an Ambiguous Time Error to be raised. See *the docs* for more details (GH7943)
- DataFrame.tz\_localize and DataFrame.tz\_convert now accepts an optional level argument for localizing a specific level of a MultiIndex (GH7846)
- Timestamp.tz\_localize and Timestamp.tz\_convert now raise TypeError in error cases, rather than Exception (GH8025)
- a timeseries/index localized to UTC when inserted into a Series/DataFrame will preserve the UTC timezone (rather than being a naive datetime64 [ns]) as object dtype (GH8411)
- Timestamp. \_\_repr\_\_ displays dateutil.tz.tzoffset info (GH7907)

ValueError: min\_periods (5) must be <= window (4)

## Rolling/expanding moments improvements

• rolling\_min(), rolling\_max(), rolling\_cov(), and rolling\_corr() now return objects with all NaN when len(arg) < min\_periods <= window rather than raising. (This makes all rolling functions consistent in this behavior). (GH7766)

Prior to 0.15.0

```
In [64]: s = pd.Series([10, 11, 12, 13])
In [15]: pd.rolling_min(s, window=10, min_periods=5)
```

## New behavior

```
In [4]: pd.rolling_min(s, window=10, min_periods=5)
Out[4]:
0   NaN
1   NaN
2   NaN
3   NaN
dtype: float64
```

• rolling\_max(), rolling\_min(), rolling\_sum(), rolling\_mean(), rolling\_median(), rolling\_std(), rolling\_var(), rolling\_skew(), rolling\_kurt(), rolling\_quantile(), rolling\_cov(), rolling\_corr(), rolling\_corr\_pairwise(), rolling\_window(), and rolling\_apply() with center=True previously would return a result of the same structure as the input arg with NaN in the final (window-1)/2 entries.

Now the final (window-1)/2 entries of the result are calculated as if the input arg were followed by (window-1)/2 NaN values (or with shrinking windows, in the case of rolling\_apply()). (GH7925, GH8269)

Prior behavior (note final value is NaN):

```
In [7]: pd.rolling_sum(Series(range(4)), window=3, min_periods=0, center=True)
Out[7]:
0     1
1     3
2     6
3     NaN
dtype: float64
```

New behavior (note final value is 5 = sum([2, 3, NaN])):

• rolling\_window() now normalizes the weights properly in rolling mean mode (*mean=True*) so that the calculated weighted means (e.g. 'triang', 'gaussian') are distributed about the same means as those calculated without weighting (i.e. 'boxcar'). See *the note on normalization* for further details. (GH7618)

```
In [65]: s = pd.Series([10.5, 8.8, 11.4, 9.7, 9.3])
```

Behavior prior to 0.15.0:

```
In [39]: pd.rolling_window(s, window=3, win_type='triang', center=True)
Out[39]:
0     NaN
1     6.583333
2     6.883333
3     6.683333
4     NaN
dtype: float64
```

New behavior

```
In [10]: pd.rolling_window(s, window=3, win_type='triang', center=True)
Out[10]:
0     NaN
1     9.875
2     10.325
3     10.025
4     NaN
dtype: float64
```

- Removed center argument from all expanding\_ functions (see *list*), as the results produced when center=True did not make much sense. (GH7925)
- Added optional ddof argument to expanding\_cov() and rolling\_cov(). The default value of 1 is backwards-compatible. (GH8279)
- Documented the ddof argument to expanding\_var(), expanding\_std(), rolling\_var(), and rolling\_std(). These functions' support of a ddof argument (with a default value of 1) was previously undocumented. (GH8064)
- ewma(), ewmstd(), ewmvol(), ewmvar(), ewmcov(), and ewmcorr() now interpret min\_periods in the same manner that the rolling\_\*() and expanding\_\*() functions do: a given result entry will be

NaN if the (expanding, in this case) window does not contain at least min\_periods values. The previous behavior was to set to NaN the min\_periods entries starting with the first non- NaN value. (GH7977)

Prior behavior (note values start at index 2, which is min\_periods after index 0 (the index of the first non-empty value)):

```
In [66]: s = pd.Series([1, None, None, None, 2, 3])
```

New behavior (note values start at index 4, the location of the 2nd (since min\_periods=2) non-empty value):

```
In [2]: pd.ewma(s, com=3., min_periods=2)
Out[2]:
0     NaN
1     NaN
2     NaN
3     NaN
4     1.759644
5     2.383784
dtype: float64
```

- ewmstd(), ewmvol(), ewmvor(), ewmcov(), and ewmcorr() now have an optional adjust argument, just like ewma() does, affecting how the weights are calculated. The default value of adjust is True, which is backwards-compatible. See *Exponentially weighted moment functions* for details. (GH7911)
- ewma(), ewmstd(), ewmvol(), ewmvar(), ewmcov(), and ewmcorr() now have an optional ignore\_na argument. When ignore\_na=False (the default), missing values are taken into account in the weights calculation. When ignore\_na=True (which reproduces the pre-0.15.0 behavior), missing values are ignored in the weights calculation. (GH7543)

```
In [7]: pd.ewma(pd.Series([None, 1., 8.]), com=2.)
Out[7]:
\cap
    NaN
     1.0
1
     5.2
dtype: float64
In [8]: pd.ewma(pd.Series([1., None, 8.]), com=2.,
 . . . . :
                ignore_na=True) # pre-0.15.0 behavior
Out[8]:
    1.0
     1.0
     5.2
dtype: float64
In [9]: pd.ewma(pd.Series([1., None, 8.]), com=2.,
                ignore_na=False) # new default
 . . . . :
Out [9]:
     1.000000
```

(continues on next page)

```
1 1.000000
2 5.846154
dtype: float64
```

**Warning:** By default (ignore\_na=False) the ewm\*() functions' weights calculation in the presence of missing values is different than in pre-0.15.0 versions. To reproduce the pre-0.15.0 calculation of weights in the presence of missing values one must specify explicitly ignore\_na=True.

- Bug in expanding\_cov(), expanding\_corr(), rolling\_cov(), rolling\_cor(), ewmcov(), and ewmcorr() returning results with columns sorted by name and producing an error for non-unique columns; now handles non-unique columns and returns columns in original order (except for the case of two DataFrames with pairwise=False, where behavior is unchanged) (GH7542)
- Bug in rolling\_count() and expanding\_\*() functions unnecessarily producing error message for zero-length data (GH8056)
- Bug in rolling\_apply() and expanding\_apply() interpreting min\_periods=0 as min\_periods=1 (GH8080)
- Bug in expanding\_std() and expanding\_var() for a single value producing a confusing error message (GH7900)
- Bug in rolling\_std() and rolling\_var() for a single value producing 0 rather than NaN (GH7900)
- Bug in ewmstd(), ewmvol(), ewmvar(), and ewmcov() calculation of de-biasing factors when bias=False (the default). Previously an incorrect constant factor was used, based on adjust=True, ignore\_na=True, and an infinite number of observations. Now a different factor is used for each entry, based on the actual weights (analogous to the usual N/(N-1) factor). In particular, for a single point a value of NaN is returned when bias=False, whereas previously a value of (approximately) 0 was returned.

For example, consider the following pre-0.15.0 results for ewmvar(..., bias=False), and the corresponding debiasing factors:

```
In [67]: s = pd.Series([1., 2., 0., 4.])
```

```
In [89]: ewmvar(s, com=2., bias=False)
Out[89]:
   -2.775558e-16
     3.000000e-01
     9.556787e-01
2
3
     3.585799e+00
dtype: float64
In [90]: ewmvar(s, com=2., bias=False) / ewmvar(s, com=2., bias=True)
Out[90]:
    1.25
1
     1.25
2
     1.25
3
     1.25
dtype: float64
```

Note that entry 0 is approximately 0, and the debiasing factors are a constant 1.25. By comparison, the following 0.15.0 results have a NaN for entry 0, and the debiasing factors are decreasing (towards 1.25):

```
In [14]: pd.ewmvar(s, com=2., bias=False)
Out [14]:
          NaN
0
    0.500000
1
2
    1.210526
    4.089069
dtype: float64
In [15]: pd.ewmvar(s, com=2., bias=False) / pd.ewmvar(s, com=2., bias=True)
Out [15]:
0
          NaN
1
    2.083333
    1.583333
    1.425439
dtype: float64
```

See Exponentially weighted moment functions for details. (GH7912)

## Improvements in the sql io module

- Added support for a chunksize parameter to to\_sql function. This allows DataFrame to be written in chunks and avoid packet-size overflow errors (GH8062).
- Added support for a chunksize parameter to read\_sql function. Specifying this argument will return an iterator through chunks of the query result (GH2908).
- Added support for writing datetime.date and datetime.time object columns with to\_sql (GH6932).
- Added support for specifying a schema to read from/write to with read\_sql\_table and to\_sql (GH7441, GH7952). For example:

```
df.to_sql('table', engine, schema='other_schema') # noqa F821
pd.read_sql_table('table', engine, schema='other_schema') # noqa F821
```

- Added support for writing NaN values with to\_sql (GH2754).
- Added support for writing datetime64 columns with to\_sql for all database flavors (GH7103).

# **Backwards incompatible API changes**

## **Breaking changes**

API changes related to Categorical (see *here* for more details):

• The Categorical constructor with two arguments changed from "codes/labels and levels" to "values and levels (now called 'categories')". This can lead to subtle bugs. If you use <code>Categorical</code> directly, please audit your code by changing it to use the <code>from\_codes()</code> constructor.

An old function call like (prior to 0.15.0):

```
pd.Categorical([0,1,0,2,1], levels=['a', 'b', 'c'])
```

will have to adapted to the following to keep the same behaviour:

```
In [2]: pd.Categorical.from_codes([0,1,0,2,1], categories=['a', 'b', 'c'])
Out[2]:
[a, b, a, c, b]
Categories (3, object): [a, b, c]
```

API changes related to the introduction of the Timedelta scalar (see *above* for more details):

• Prior to 0.15.0 to\_timedelta() would return a Series for list-like/Series input, and a np. timedelta64 for scalar input. It will now return a TimedeltaIndex for list-like input, Series for Series input, and Timedelta for scalar input.

For API changes related to the rolling and expanding functions, see detailed overview above.

Other notable API changes:

• Consistency when indexing with .loc and a list-like indexer when no values are found.

```
In [68]: df = pd.DataFrame([['a'], ['b']], index=[1, 2])
In [69]: df
Out[69]:
     0
1     a
2     b
[2 rows x 1 columns]
```

In prior versions there was a difference in these two constructs:

- df.loc[[3]] would return a frame reindexed by 3 (with all np.nan values)
- df.loc[[3],:] would raise KeyError.

Both will now raise a KeyError. The rule is that *at least 1* indexer must be found when using a list-like and .loc (GH7999)

Furthermore in prior versions these were also different:

- df.loc[[1,3]] would return a frame reindexed by [1,3]
- df.loc[[1,3],:] would raise KeyError.

Both will now return a frame reindex by [1,3]. E.g.

This can also be seen in multi-axis indexing with a Panel.

```
>>> p = pd.Panel(np.arange(2 * 3 * 4).reshape(2, 3, 4),
... items=['ItemA', 'ItemB'],
... major_axis=[1, 2, 3],
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```

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```
minor_axis=['A', 'B', 'C', 'D'])

>>> p

<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 3 (major_axis) x 4 (minor_axis)

Items axis: ItemA to ItemB

Major_axis axis: 1 to 3

Minor_axis axis: A to D
```

The following would raise KeyError prior to 0.15.0:

Furthermore, .loc will raise If no values are found in a MultiIndex with a list-like indexer:

```
In [70]: s = pd.Series(np.arange(3, dtype='int64'),
   . . . . :
                        index=pd.MultiIndex.from_product([['A'],
                                                            ['foo', 'bar', 'baz']],
   . . . . :
                                                            names=['one', 'two'])
   . . . . :
                       ).sort_index()
   . . . . :
   . . . . :
In [71]: s
Out[71]:
one two
    bar
           1
          2
    baz
    foo
            0
Length: 3, dtype: int64
In [72]: try:
   ....: s.loc[['D']]
   ....: except KeyError as e:
             print("KeyError: " + str(e))
   . . . . :
   . . . . :
```

• Assigning values to None now considers the dtype when choosing an 'empty' value (GH7941).

Previously, assigning to None in numeric containers changed the dtype to object (or errored, depending on the call). It now uses NaN:

```
In [73]: s = pd.Series([1, 2, 3])
In [74]: s.loc[0] = None
In [75]: s
Out[75]:
0    NaN
1    2.0
2    3.0
Length: 3, dtype: float64
```

NaT is now used similarly for datetime containers.

For object containers, we now preserve None values (previously these were converted to NaN values).

To insert a NaN, you must explicitly use np.nan. See the docs.

• In prior versions, updating a pandas object inplace would not reflect in other python references to this object. (GH8511, GH5104)

```
In [79]: s = pd.Series([1, 2, 3])
In [80]: s2 = s
In [81]: s += 1.5
```

Behavior prior to v0.15.0

```
# the original object
In [5]: s
Out [5]:
    2.5
1
    3.5
   4.5
dtype: float64
# a reference to the original object
In [7]: s2
Out[7]:
0
    1
    2
1
2
    3
dtype: int64
```

This is now the correct behavior

```
# the original object
In [82]: s
Out[82]:
0     2.5
1     3.5
2     4.5
Length: 3, dtype: float64

# a reference to the original object
In [83]: s2
Out[83]:
0     2.5
1     3.5
```

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```
2 4.5
Length: 3, dtype: float64
```

- Made both the C-based and Python engines for *read\_csv* and *read\_table* ignore empty lines in input as well as white space-filled lines, as long as sep is not white space. This is an API change that can be controlled by the keyword parameter skip\_blank\_lines. See *the docs* (GH4466)
- A timeseries/index localized to UTC when inserted into a Series/DataFrame will preserve the UTC timezone and inserted as object dtype rather than being converted to a naive datetime64 [ns] (GH8411).
- Bug in passing a DatetimeIndex with a timezone that was not being retained in DataFrame construction from a dict (GH7822)

In prior versions this would drop the timezone, now it retains the timezone, but gives a column of object dtype:

```
In [84]: i = pd.date_range('1/1/2011', periods=3, freq='10s', tz='US/Eastern')
In [85]: i
Out[85]:
DatetimeIndex(['2011-01-01 00:00:00-05:00', '2011-01-01 00:00:10-05:00',
               '2011-01-01 00:00:20-05:00'],
              dtype='datetime64[ns, US/Eastern]', freq='10S')
In [86]: df = pd.DataFrame({'a': i})
In [87]: df
Out [87]:
0 2011-01-01 00:00:00-05:00
1 2011-01-01 00:00:10-05:00
2 2011-01-01 00:00:20-05:00
[3 rows x 1 columns]
In [88]: df.dtypes
Out[88]:
     datetime64[ns, US/Eastern]
Length: 1, dtype: object
```

Previously this would have yielded a column of datetime 64 dtype, but without timezone info.

The behaviour of assigning a column to an existing dataframe as df['a'] = i remains unchanged (this already returned an object column with a timezone).

- When passing multiple levels to stack(), it will now raise a ValueError when the levels aren't all level names or all level numbers (GH7660). See Reshaping by stacking and unstacking.
- Raise a ValueError in df.to\_hdf with 'fixed' format, if df has non-unique columns as the resulting file will be broken (GH7761)
- SettingWithCopy raise/warnings (according to the option mode.chained\_assignment) will now be issued when setting a value on a sliced mixed-dtype DataFrame using chained-assignment. (GH7845, GH7950)

```
In [1]: df = pd.DataFrame(np.arange(0, 9), columns=['count'])
In [2]: df['group'] = 'b'
```

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- merge, DataFrame.merge, and ordered\_merge now return the same type as the left argument (GH7737).
- Previously an enlargement with a mixed-dtype frame would act unlike .append which will preserve dtypes (related GH2578, GH8176):

```
In [89]: df = pd.DataFrame([[True, 1], [False, 2]],
                           columns=["female", "fitness"])
  . . . . :
   . . . . :
In [90]: df
Out [90]:
  female fitness
  True
  False
[2 rows x 2 columns]
In [91]: df.dtypes
Out [91]:
female
           bool
fitness int64
Length: 2, dtype: object
# dtypes are now preserved
In [92]: df.loc[2] = df.loc[1]
In [93]: df
Out[931:
  female fitness
    True 1
  False
                2
2 False
[3 rows x 2 columns]
In [94]: df.dtypes
Out [94]:
female
           bool
          int64
fitness
Length: 2, dtype: object
```

- Series.to\_csv() now returns a string when path=None, matching the behaviour of DataFrame. to\_csv() (GH8215).
- read\_hdf now raises IOError when a file that doesn't exist is passed in. Previously, a new, empty file was created, and a KeyError raised (GH7715).
- DataFrame.info() now ends its output with a newline character (GH8114)