# Chapter 10 Data Aggregation and Group Operations

### March 7, 2024

Categorizing a dataset and applying a function to each group, whether an aggregation or transformation, is often a critical component of a data analysis workflow. After loading, merging, and preparing a dataset, you may need to compute group statistics or possibly pivot tables for reporting or visualization purposes. pandas provides a flexible groupby interface, enabling you to slice, dice, and summarize datasets in a natural way

One reason for the popularity of relational databases and SQL (which stands for "structured query language") is the ease with which data can be joined, filtered, trans- formed, and aggregated. However, query languages like SQL are somewhat con- strained in the kinds of group operations that can be performed. As you will see, with the expressiveness of Python and pandas, we can perform quite complex group oper- ations by utilizing any function that accepts a pandas object or NumPy array. In this chapter, you will learn how to:

- Split a pandas object into pieces using one or more keys (in the form of func- tions, arrays, or DataFrame column names)
- Calculate group summary statistics, like count, mean, or standard deviation, or a user-defined function
- Apply within-group transformations or other manipulations, like normalization, linear regression, rank, or subset selection
- Compute pivot tables and cross-tabulations
- Perform quantile analysis and other statistical group analyses

Aggregation of time series data, a special use case of groupby, is referred to as resampling in this book and will receive separate treatment in Chapter 11.

## 0.1 10.1 GroupBy Mechanics

Hadley Wickham, an author of many popular packages for the R programming lan- guage, coined the term split-apply-combine for describing group operations. In the first stage of the process, data contained in a pandas object, whether a Series, Data- Frame, or otherwise, is split into groups based on one or more keys that you provide. The splitting is performed on a particular axis of an object. For example, a DataFrame can be grouped on its rows (axis=0) or its columns (axis=1). Once this is done, a function is applied to each group, producing a new value. Finally, the results of all those function applications are combined into a result object. The form of the result- ing object will usually depend on what's being done to the data. See Figure 10-1 for a mockup of a simple group aggregation.

Each grouping key can take many forms, and the keys do not have to be all of the same type:

- A list or array of values that is the same length as the axis being grouped
- A value indicating a column name in a DataFrame

A dict or Series giving a correspondence between the values on the axis being grouped and the group names

• A function to be invoked on the axis index or the individual labels in the index

Note that the latter three methods are shortcuts for producing an array of values to be used to split up the object.

[4]: df

```
[4]:
      key1 key2
                     data1
                               data2
                  0.827214 -0.766832
          a
             one
             two -0.542409 1.331633
     1
     2
            one 0.011403 -1.302483
     3
          b
            two
                  0.791102 1.625497
     4
                  0.215320 0.775183
             one
```

Suppose you wanted to compute the mean of the data1 column using the labels from key1. There are a number of ways to do this. One is to access data1 and call groupby with the column (a Series) at key1:

```
[5]: grouped = df['data1'].groupby(df['key1'])
grouped
```

[5]: <pandas.core.groupby.generic.SeriesGroupBy object at 0x000001E27E0C1B70>

This grouped variable is now a GroupBy object. It has not actually computed anything yet except for some intermediate data about the group key df['key1']. The idea is that this object has all of the information needed to then apply some operation to each of the groups. For example, to compute group means we can call the GroupBy's mean method:

```
[6]: grouped.mean()
```

```
[6]: key1
    a     0.166708
    b     0.401253
    Name: data1, dtype: float64
```

Later, I'll explain more about what happens when you call .mean(). The important thing here is that the data (a Series) has been aggregated according to the group key, producing a new Series that is now indexed by the unique values in the key1 column

The result index has the name 'key1' because the DataFrame column df['key1'] did.

If instead we had passed multiple arrays as a list, we'd get something different:

```
[7]: means = df['data1'].groupby([df['key1'], df['key2']]).mean()
means
```

```
[7]: key1 key2
a one 0.521267
two -0.542409
b one 0.011403
two 0.791102
Name: data1, dtype: float64
```

Here we grouped the data using two keys, and the resulting Series now has a hier- archical index consisting of the unique pairs of keys observed:

```
[8]: means.unstack()
```

```
[8]: key2 one two key1
a 0.521267 -0.542409
b 0.011403 0.791102
```

In this example, the group keys are all Series, though they could be any arrays of the right length:

```
[9]: states = np.array(['Ohio', 'California', 'California', 'Ohio', 'Ohio'])
    years = np.array([2005, 2005, 2006, 2005, 2006])
    df['data1'].groupby([states, years]).mean()
```

```
[9]: California 2005 -0.542409
2006 0.011403
Ohio 2005 0.809158
2006 0.215320
Name: data1, dtype: float64
```

Frequently the grouping information is found in the same DataFrame as the data you want to work on. In that case, you can pass column names (whether those are strings, numbers, or other Python objects) as the group keys:

```
[11]: data1 data2
key1 key2
a one 0.521267 0.004175
two -0.542409 1.331633
b one 0.011403 -1.302483
two 0.791102 1.625497
```

You may have noticed in the first case df.groupby('key1').mean() that there is no key2 column in the result. Because df['key2'] is not numeric data, it is said to be a nuisance column, which is therefore excluded from the result. By default, all of the numeric columns are aggregated, though it is possible to filter down to a subset, as you'll see soon.

Regardless of the objective in using groupby, a generally useful GroupBy method is size, which returns a Series containing group sizes:

Take note that any missing values in a group key will be excluded from the result.

#### 0.1.1 Iterating Over Groups

The GroupBy object supports iteration, generating a sequence of 2-tuples containing the group name along with the chunk of data. Consider the following:

```
[13]: for name, group in df.groupby('key1'):
          print(name)
          print(group)
     a
       key1 key2
                      data1
                                 data2
     0
                   0.827214 -0.766832
              one
              two -0.542409
     1
                             1.331633
     4
                   0.215320
                             0.775183
              one
     b
                                 data2
       key1 key2
                      data1
                   0.011403 -1.302483
              one
                   0.791102 1.625497
              two
```

In the case of multiple keys, the first element in the tuple will be a tuple of key values:

```
[14]: for (k1, k2), group in df.groupby(['key1', 'key2']):
    print((k1, k2))
    print(group)
```

```
('a', 'one')
 key1 key2
                data1
                          data2
            0.827214 -0.766832
    a one
    a one
            0.215320 0.775183
('a', 'two')
 key1 key2
                data1
                          data2
    a two -0.542409
                       1.331633
('b', 'one')
 key1 key2
                          data2
                data1
    b one
            0.011403 -1.302483
('b', 'two')
 key1 key2
                data1
                          data2
            0.791102
                      1.625497
    b two
```

Of course, you can choose to do whatever you want with the pieces of data. A recipe you may find useful is computing a dict of the data pieces as a one-liner:

```
[15]: pieces = dict(list(df.groupby('key1')))
    pieces['b']
```

```
[15]: key1 key2 data1 data2

2 b one 0.011403 -1.302483

3 b two 0.791102 1.625497
```

By default group groups on axis=0, but you can group on any of the other axes. For example, we could group the columns of our example df here by dtype like so:

```
[16]: df.dtypes
```

```
[16]: key1 object
   key2 object
   data1 float64
   data2 float64
   dtype: object
```

```
[17]: grouped = df.groupby(df.dtypes, axis=1)
```

We can print out the groups like so:

```
[18]: for dtype, group in grouped:
    print(dtype)
    print(group)
```

#### float64

```
data1 data2
0 0.827214 -0.766832
1 -0.542409 1.331633
2 0.011403 -1.302483
3 0.791102 1.625497
4 0.215320 0.775183
```

```
object
key1 key2
a one
a two
b one
b two
a one
```

### 0.2 Selecting a Column or Subset of Columns

Indexing a GroupBy object created from a DataFrame with a column name or array of column names has the effect of column subsetting for aggregation. This means that:

```
[19]: df.groupby('key1')['data1'] df.groupby('key1')[['data2']]
```

[19]: <pandas.core.groupby.generic.DataFrameGroupBy object at 0x000001E27F213FD0>
are syntactic sugar for:

```
[20]: df['data1'].groupby(df['key1'])
df[['data2']].groupby(df['key1'])
```

[20]: <pandas.core.groupby.generic.DataFrameGroupBy object at 0x000001E27EF4F208>

Especially for large datasets, it may be desirable to aggregate only a few columns. For example, in the preceding dataset, to compute means for just the data2 column and get the result as a DataFrame, we could write:

```
[21]: df.groupby(['key1', 'key2'])[['data2']].mean()
```

```
[21]: data2
    key1 key2
    a one 0.004175
    two 1.331633
    b one -1.302483
    two 1.625497
```

The object returned by this indexing operation is a grouped DataFrame if a list or array is passed or a grouped Series if only a single column name is passed as a scalar:

```
[22]: s_grouped = df.groupby(['key1', 'key2'])['data2']
s_grouped
```

[22]: <pandas.core.groupby.generic.SeriesGroupBy object at 0x000001E27EF137F0>

```
[23]: s_grouped.mean()
```

```
[23]: key1 key2
a one 0.004175
```

```
two 1.331633
b one -1.302483
two 1.625497
Name: data2, dtype: float64
```

### 0.3 Grouping with Dicts and Series

Grouping information may exist in a form other than an array. Let's consider another example DataFrame:

```
people = pd.DataFrame(np.random.randn(5, 5),columns=['a', 'b', 'c', 'd', \ \ \ \ \ 'e'],index=['Joe', 'Steve', 'Wes', 'Jim', 'Travis'])

people.iloc[2:3, [1, 2]] = np.nan # Add a few NA values
people
```

```
[24]:
                            b
                                              d
                                     С
            -1.828972
                     0.019845 -0.068707 -0.340500 -0.338840
     Joe
            0.369133
                     1.704376
     Steve
     Wes
            0.354648
                                                 0.157820
                          NaN
                                   NaN -0.594835
            -0.556810 0.459263 -1.985396 -0.037469
     Jim
                                                 0.158352
     Travis -0.249089 -0.317395 -0.157472 0.650558
                                                 0.009976
```

Now, suppose I have a group correspondence for the columns and want to sum together the columns by group:

Now, you could construct an array from this dict to pass to groupby, but instead we can just pass the dict (I included the key 'f' to highlight that unused grouping keys are OK):

```
[26]: by_column = people.groupby(mapping, axis=1)
by_column.sum()
```

```
[26]: blue red
Joe -0.409207 -2.147967
Steve -0.053867 2.860591
Wes -0.594835 0.512468
Jim -2.022865 0.060805
Travis 0.493086 -0.556507
```

The same functionality holds for Series, which can be viewed as a fixed-size mapping:

```
[27]: map_series = pd.Series(mapping)
map_series
```

```
[27]: a red b red c blue
```

```
d blue
e red
f orange
dtype: object
```

```
[28]: people.groupby(map_series, axis=1).count()
```

[28]:		blue	red
	Joe	2	3
	Steve	2	3
	Wes	1	2
	Jim	2	3
	Travis	2	3

### 0.4 Grouping with Functions

Using Python functions is a more generic way of defining a group mapping compared with a dict or Series. Any function passed as a group key will be called once per index value, with the return values being used as the group names. More concretely, con- sider the example DataFrame from the previous section, which has people's first names as index values. Suppose you wanted to group by the length of the names; while you could compute an array of string lengths, it's simpler to just pass the len function:

```
[29]: people.groupby(len).sum()
```

```
[29]: a b c d e 3 -2.031133 0.479107 -2.054103 -0.972805 -0.022668 5 0.369133 0.787083 0.883550 -0.937417 1.704376 6 -0.249089 -0.317395 -0.157472 0.650558 0.009976
```

Mixing functions with arrays, dicts, or Series is not a problem as everything gets con- verted to arrays internally:

```
[30]: key_list = ['one', 'one', 'one', 'two', 'two']
[31]: people.groupby([len, key_list]).min()
```

```
[31]: a b c d e
3 one -1.828972 0.019845 -0.068707 -0.594835 -0.338840
two -0.556810 0.459263 -1.985396 -0.037469 0.158352
5 one 0.369133 0.787083 0.883550 -0.937417 1.704376
6 two -0.249089 -0.317395 -0.157472 0.650558 0.009976
```

### 0.4.1 Grouping by Index Levels

A final convenience for hierarchically indexed datasets is the ability to aggregate using one of the levels of an axis index. Let's look at an example:

```
[32]: columns = pd.MultiIndex.from_arrays([['US', 'US', 'US', 'JP', 'JP'],[1, 3, 5, 41, 3]],names=['cty', 'tenor'])
hier_df = pd.DataFrame(np.random.randn(4, 5), columns=columns)
```

[33]: hier\_df

```
[33]: cty
                   US
                                                  JΡ
      tenor
                    1
                                         5
                                                   1
      0
            -0.343958
                       1.466424 1.511583
                                            0.399633 -1.169836
            -0.917280 -0.134536 -0.102389 -0.525327
      1
      2
            -1.214173 1.006286 0.405594 -0.490307
                                                      1.021310
      3
             1.957075 -0.567380 -0.009704 0.536272 -0.094344
```

To group by level, pass the level number or name using the level keyword:

```
[34]: hier_df.groupby(level='cty', axis=1).count()
```

```
[34]: cty JP US
0 2 3
1 2 3
2 2 3
3 2 3
```

### 0.5 10.2 Data Aggregation

Aggregations refer to any data transformation that produces scalar values from arrays. The preceding examples have used several of them, including mean, count, min, and sum. You may wonder what is going on when you invoke mean() on a GroupBy object. Many common aggregations, such as those found in Table 10-1, have optimized implementations. However, you are not limited to only this set of methods.

### 0.6 Table 10-1. Optimized groupby methods

Function -> name Description

count -> Number of non-NA values in the group

sum -> Sum of non-NA values

mean -> Mean of non-NA values

median -> Arithmetic median of non-NA values

std,  $var \rightarrow Unbiased$  (n – 1 denominator) standard deviation and variance

min, max -> Minimum and maximum of non-NA values

prod -> Product of non-NA values

first, last -> First and last non-NA values

You can use aggregations of your own devising and additionally call any method that is also defined on the grouped object. For example, you might recall that quantile computes sample quantiles of a Series or a DataFrame's columns.

While quantile is not explicitly implemented for GroupBy, it is a Series method and thus available for use. Internally, GroupBy efficiently slices up the Series, calls piece.quantile(0.9) for each piece, and then assembles those results together into the result object:

```
[35]: df
[35]:
        key1 key2
                        data1
                                   data2
                    0.827214 -0.766832
      0
               one
      1
                   -0.542409
                               1.331633
      2
               one
                    0.011403 -1.302483
      3
                    0.791102 1.625497
            b
               two
                    0.215320 0.775183
               one
[36]:
      grouped = df.groupby('key1')
     grouped['data1'].quantile(0.9)
[37]: kev1
            0.704835
      a
            0.713132
      b
      Name: data1, dtype: float64
     To use your own aggregation functions, pass any function that aggregates an array to the aggregate
     or agg method:
     def peak_to_peak(arr):
[38]:
          return arr.max() - arr.min()
      grouped.agg(peak_to_peak)
[39]:
                data1
                           data2
      key1
             1.369623
                        2.098465
      a
      b
             0.779699
                       2.927980
     You may notice that some methods like describe also work, even though they are not aggregations,
     strictly speaking:
      grouped.describe()
[40]:
            data1
            count
                                                          25%
                                                                     50%
                                                                                75%
                        mean
                                    std
                                               min
      key1
              3.0
                   0.166708
                              0.686104 -0.542409 -0.163545
                                                               0.215320
                                                                          0.521267
      a
```

0.401253

0.596177

0.551331 0.011403 0.206328

0.401253

b

```
data2
                                                              25%
                                                                         50%
            max count
                                        std
                                                   min
                            mean
key1
      0.827214
                  3.0
                        0.446661
                                   1.087122 -0.766832
                                                         0.004175
                                                                    0.775183
a
b
       0.791102
                  2.0
                        0.161507
                                   2.070395 -1.302483 -0.570488
                                                                    0.161507
            75%
                       max
key1
a
       1.053408
                 1.331633
b
       0.893502
                 1.625497
```

Custom aggregation functions are generally much slower than the optimized functions found in Table 10-1. This is because there is some extra overhead (function calls, data rearrangement) in con-structing the intermediate group data chunks.

### 0.6.1 Column-Wise and Multiple Function Application

Let's return to the tipping dataset from earlier examples. After loading it with read\_csv, we add a tipping percentage column tip\_pct:

```
[41]: tips = pd.read_csv('tips.csv')
# Add tip percentage of total bill
tips['tip_pct'] = tips['tip'] / tips['total_bill']
tips[:6]
```

```
[41]:
          total_bill
                         tip
                                  sex smoker
                                               day
                                                       time
                                                              size
                                                                      tip_pct
                16.99
                        1.01
                                               Sun
                              Female
                                           No
                                                     Dinner
                                                                  2
                                                                     0.059447
      1
               10.34
                       1.66
                                Male
                                           No
                                               Sun
                                                     Dinner
                                                                  3
                                                                     0.160542
      2
               21.01
                       3.50
                                                     Dinner
                                                                  3
                                                                     0.166587
                                Male
                                           No
                                               Sun
      3
               23.68
                       3.31
                                               Sun
                                                     Dinner
                                                                  2
                                                                     0.139780
                                Male
                                           No
      4
               24.59
                       3.61
                              Female
                                           No
                                               Sun
                                                     Dinner
                                                                  4
                                                                     0.146808
      5
               25.29
                       4.71
                                Male
                                                                  4
                                                                     0.186240
                                           No
                                               Sun
                                                     Dinner
```

As you've already seen, aggregating a Series or all of the columns of a DataFrame is a matter of using aggregate with the desired function or calling a method like mean or std. However, you may want to aggregate using a different function depending on the column, or multiple functions at once. Fortunately, this is possible to do, which I'll illustrate through a number of examples. First, I'll group the tips by day and smoker:

```
[42]: grouped = tips.groupby(['day', 'smoker'])
```

Note that for descriptive statistics like those in Table 10-1, you can pass the name of the function as a string:

```
[43]: grouped_pct = grouped['tip_pct']
grouped_pct.agg('mean')
```

```
[43]: day
             smoker
      Fri
             No
                        0.151650
             Yes
                        0.174783
      Sat
             No
                        0.158048
             Yes
                        0.147906
      Sun
             No
                        0.160113
             Yes
                        0.187250
      Thur
             No
                        0.160298
             Yes
                        0.163863
      Name: tip_pct, dtype: float64
```

If you pass a list of functions or function names instead, you get back a DataFrame with column names taken from the functions:

```
grouped_pct.agg(['mean', 'std', peak_to_peak])
[44]:
                        mean
                                    std peak_to_peak
      day
           smoker
      Fri
           No
                    0.151650
                               0.028123
                                              0.067349
                    0.174783
            Yes
                               0.051293
                                              0.159925
                    0.158048
                                              0.235193
      Sat
           No
                               0.039767
           Yes
                    0.147906
                               0.061375
                                              0.290095
      Sun
           No
                    0.160113
                               0.042347
                                              0.193226
            Yes
                    0.187250
                               0.154134
                                              0.644685
      Thur No
                    0.160298
                               0.038774
                                              0.193350
            Yes
                    0.163863
                               0.039389
                                              0.151240
```

Here we passed a list of aggregation functions to agg to evaluate indepedently on the data groups.

You don't need to accept the names that GroupBy gives to the columns; notably, lambda functions have the name '', which makes them hard to identify (you can see for yourself by looking at a function's **name** attribute). Thus, if you pass a list of (name, function) tuples, the first element of each tuple will be used as the DataFrame column names (you can think of a list of 2-tuples as an ordered mapping):

```
grouped_pct.agg([('foo', 'mean'), ('bar', np.std)])
[45]:
[45]:
                          foo
                                    bar
      day
           smoker
                               0.028123
      Fri
           No
                    0.151650
            Yes
                    0.174783
                               0.051293
                    0.158048
      Sat
           No
                               0.039767
            Yes
                    0.147906
                               0.061375
      Sun
           No
                    0.160113
                               0.042347
            Yes
                    0.187250
                               0.154134
      Thur No
                    0.160298
                               0.038774
            Yes
                    0.163863
                               0.039389
```

With a DataFrame you have more options, as you can specify a list of functions to apply to all of the columns or different functions per column. To start, suppose we wanted to compute the same three statistics for the tip\_pct and total\_bill columns:

```
[46]: functions = ['count', 'mean', 'max']
  result = grouped['tip_pct', 'total_bill'].agg(functions)
  result
```

C:\Users\ankit19.gupta\OneDrive - Reliance Corporate IT Park Limited\Desktop\Practice\_Code\Python\_Practice\Python\_For\_Data\_Analysis\myenv\lib\site-packages\ipykernel\_launcher.py:2: FutureWarning: Indexing with multiple keys (implicitly converted to a tuple of keys) will be deprecated, use a list instead.

[46]:		tip_pct	total_bill						
		count	mean	max	count	mean	max		
day	smoker								
Fri	No	4	0.151650	0.187735	4	18.420000	22.75		
	Yes	15	0.174783	0.263480	15	16.813333	40.17		
Sat	No	45	0.158048	0.291990	45	19.661778	48.33		
	Yes	42	0.147906	0.325733	42	21.276667	50.81		
Sun	. No	57	0.160113	0.252672	57	20.506667	48.17		
	Yes	19	0.187250	0.710345	19	24.120000	45.35		
Thu	r No	45	0.160298	0.266312	45	17.113111	41.19		
	Yes	17	0.163863	0.241255	17	19.190588	43.11		

As you can see, the resulting DataFrame has hierarchical columns, the same as you would get aggregating each column separately and using concat to glue the results together using the column names as the keys argument:

```
[47]: result['tip_pct']
```

```
[47]:
                  count
                             mean
                                       max
     dav
          smoker
     Fri
          No
                      4 0.151650 0.187735
          Yes
                     15 0.174783 0.263480
     Sat No
                     45 0.158048 0.291990
          Yes
                     42 0.147906 0.325733
                     57 0.160113 0.252672
     Sun No
          Yes
                     19 0.187250 0.710345
     Thur No
                     45
                         0.160298
                                  0.266312
                     17 0.163863 0.241255
```

As before, a list of tuples with custom names can be passed:

```
[48]: ftuples = [('Durchschnitt', 'mean'), ('Abweichung', np.var)]
grouped['tip_pct', 'total_bill'].agg(ftuples)
```

C:\Users\ankit19.gupta\OneDrive - Reliance Corporate IT Park Limited\Desktop\Practice\_Code\Python\_Practice\Python\_For\_Data\_Analysis\myenv\lib\site-packages\ipykernel\_launcher.py:2: FutureWarning: Indexing with multiple keys

(implicitly converted to a tuple of keys) will be deprecated, use a list instead.

```
[48]:
                                              total bill
                        tip pct
                   Durchschnitt Abweichung Durchschnitt
                                                           Abweichung
      dav
           smoker
      Fri
           No
                       0.151650
                                   0.000791
                                                18.420000
                                                            25.596333
           Yes
                       0.174783
                                   0.002631
                                                16.813333
                                                            82.562438
      Sat
           No
                       0.158048
                                   0.001581
                                               19.661778
                                                            79.908965
           Yes
                       0.147906
                                   0.003767
                                               21.276667
                                                           101.387535
           No
                                                            66.099980
      Sun
                       0.160113
                                   0.001793
                                               20.506667
           Yes
                       0.187250
                                   0.023757
                                               24.120000
                                                           109.046044
      Thur No
                       0.160298
                                   0.001503
                                                17.113111
                                                            59.625081
           Yes
                       0.163863
                                   0.001551
                                                19.190588
                                                            69.808518
```

Now, suppose you wanted to apply potentially different functions to one or more of the columns. To do this, pass a dict to agg that contains a mapping of column names to any of the function specifications listed so far:

```
[49]:
      grouped.agg({'tip' : np.max, 'size' : 'sum'})
[49]:
                      tip
                           size
      day
           smoker
      Fri
                     3.50
                              9
           No
                     4.73
           Yes
                             31
      Sat
           No
                     9.00
                            115
           Yes
                    10.00
                            104
      Sun
           No
                     6.00
                            167
           Yes
                     6.50
                             49
      Thur No
                     6.70
                            112
                     5.00
           Yes
                             40
      grouped.agg({'tip_pct' : ['min', 'max', 'mean', 'std'], 'size' : 'sum'})
[50]:
                     tip_pct
                                                             size
                         min
                                                         std
                                                              sum
                                    max
                                             mean
      day
           smoker
      Fri
           No
                    0.120385
                              0.187735
                                         0.151650
                                                   0.028123
                                                                9
                    0.103555
                              0.263480
                                         0.174783
                                                   0.051293
           Yes
                                                               31
      Sat
           No
                    0.056797
                              0.291990
                                         0.158048
                                                   0.039767
                                                              115
           Yes
                    0.035638 0.325733
                                         0.147906
                                                   0.061375
                                                              104
      Sun
           No
                    0.059447
                              0.252672
                                         0.160113
                                                   0.042347
                                                              167
           Yes
                    0.065660
                              0.710345
                                         0.187250
                                                   0.154134
                                                               49
      Thur No
                    0.072961
                              0.266312
                                         0.160298
                                                   0.038774
                                                              112
           Yes
                    0.090014 0.241255
                                         0.163863
                                                   0.039389
                                                               40
```

A DataFrame will have hierarchical columns only if multiple functions are applied to at least one column.

#### 0.6.2 Returning Aggregated Data Without Row Indexes

In all of the examples up until now, the aggregated data comes back with an index, potentially hierarchical, composed from the unique group key combinations. Since this isn't always desirable, you can disable this behavior in most cases by passing as\_index=False to groupby:

```
tips.groupby(['day', 'smoker'], as index=False).mean()
[51]:
[51]:
          day smoker
                       total_bill
                                                    size
                                                           tip_pct
                                          tip
      0
          Fri
                         18.420000
                                    2.812500
                                               2.250000
                                                          0.151650
                   No
      1
          Fri
                  Yes
                         16.813333
                                    2.714000
                                               2.066667
                                                          0.174783
      2
          Sat
                   No
                         19.661778
                                    3.102889
                                               2.555556
                                                          0.158048
      3
          Sat
                         21.276667
                                    2.875476
                                               2.476190
                                                          0.147906
                  Yes
      4
          Sun
                   No
                         20.506667
                                    3.167895
                                               2.929825
                                                          0.160113
      5
          Sun
                  Yes
                         24.120000
                                    3.516842
                                               2.578947
                                                          0.187250
      6
         Thur
                         17.113111
                                    2.673778
                                               2.488889
                                                          0.160298
                   No
      7
         Thur
                  Yes
                         19.190588
                                    3.030000
                                               2.352941
                                                          0.163863
```

Of course, it's always possible to obtain the result in this format by calling reset\_index on the result. Using the as index=False method avoids some unneces- sary computations

## 0.7 10.3 Apply: General split-apply-combine

The most general-purpose GroupBy method is apply, which is the subject of the rest of this section. As illustrated in Figure 10-2, apply splits the object being manipulated into pieces, invokes the passed function on each piece, and then attempts to concate- nate the pieces together.

Returning to the tipping dataset from before, suppose you wanted to select the top five tip\_pct values by group. First, write a function that selects the rows with the largest values in a particular column:

```
[52]: def top(df, n=5, column='tip_pct'):
    return df.sort_values(by=column)[-n:]
    top(tips, n=6)
[52]: total_bill tip sex smoker day time size tip_pct
```

```
109
           14.31
                   4.00
                                     Yes
                                          Sat
                                                Dinner
                                                             2
                                                                0.279525
                         Female
183
           23.17
                  6.50
                            Male
                                     Yes
                                          Sun
                                                Dinner
                                                             4
                                                                0.280535
232
           11.61
                   3.39
                            Male
                                      No
                                          Sat
                                                Dinner
                                                                0.291990
67
            3.07
                   1.00
                         Female
                                     Yes
                                          Sat
                                                Dinner
                                                                0.325733
178
            9.60
                   4.00
                         Female
                                     Yes
                                          Sun
                                                Dinner
                                                             2
                                                                0.416667
172
            7.25
                  5.15
                                          Sun
                                                Dinner
                                                                0.710345
                            Male
                                     Yes
```

Now, if we group by smoker, say, and call apply with this function, we get the following:

```
[53]:
     tips.groupby('smoker').apply(top)
[53]:
                   total_bill
                                 tip
                                          sex smoker
                                                        day
                                                                       size
                                                                              tip_pct
                                                                time
      smoker
              88
                         24.71 5.85
                                         Male
                                                       Thur
                                                                          2
      No
                                                   No
                                                               Lunch
                                                                             0.236746
```

	185	20.69	5.00	Male	No	Sun	Dinner	5	0.241663
	51	10.29	2.60	Female	No	Sun	Dinner	2	0.252672
	149	7.51	2.00	Male	No	Thur	Lunch	2	0.266312
	232	11.61	3.39	Male	No	Sat	Dinner	2	0.291990
Yes	109	14.31	4.00	Female	Yes	Sat	Dinner	2	0.279525
	183	23.17	6.50	Male	Yes	Sun	Dinner	4	0.280535
	67	3.07	1.00	Female	Yes	Sat	Dinner	1	0.325733
	178	9.60	4.00	Female	Yes	Sun	Dinner	2	0.416667
	172	7.25	5.15	Male	Yes	Sun	Dinner	2	0.710345

What has happened here? The top function is called on each row group from the DataFrame, and then the results are glued together using pandas.concat, labeling the pieces with the group names. The result therefore has a hierarchical index whose inner level contains index values from the original DataFrame.

If you pass a function to apply that takes other arguments or keywords, you can pass these after the function:

[54]:	tips.g	roupb	y(['s	moker', 'day	']).app	ly(top,	n=1, co	lumn='	total_bi	11')	
[54]:				total_bill	tip	sex	smoker	day	time	size	\
	smoker	day									
	No	Fri	94	22.75	3.25	Female	No	Fri	Dinner	2	
		Sat	212	48.33	9.00	Male	No	Sat	Dinner	4	
		Sun	156	48.17	5.00	Male	No	Sun	Dinner	6	
		Thur	142	41.19	5.00	Male	No	Thur	Lunch	5	
	Yes	Fri	95	40.17	4.73	Male	Yes	Fri	Dinner	4	
		Sat	170	50.81	10.00	Male	Yes	Sat	Dinner	3	
		Sun	182	45.35	3.50	Male	Yes	Sun	Dinner	3	
		Thur	197	43.11	5.00	Female	Yes	Thur	Lunch	4	
				tip_pct							
	smoker	dav		orp_poo							
	No	Fri	94	0.142857							
		Sat	212	0.186220							
		Sun	156	0.103799							
		Thur		0.121389							
	Yes	Fri	95	0.117750							
		Sat	170	0.196812							
		Sun	182	0.077178							
		Thur		0.115982							

Beyond these basic usage mechanics, getting the most out of apply may require some creativity. What occurs inside the function passed is up to you; it only needs to return a pandas object or a scalar value. The rest of this chapter will mainly consist of examples showing you how to solve various problems using groupby.

You may recall that I earlier called describe on a GroupBy object:

```
[55]: result = tips.groupby('smoker')['tip_pct'].describe()
      result
[55]:
              count
                          mean
                                     std
                                                min
                                                          25%
                                                                     50%
                                                                               75% \
      smoker
      No
              151.0 0.159328 0.039910
                                          0.056797
                                                     0.136906
                                                               0.155625
                                                                          0.185014
                                          0.035638 0.106771
      Yes
                     0.163196 0.085119
                                                               0.153846
                                                                          0.195059
                   max
      smoker
      No
              0.291990
              0.710345
      Yes
[56]: result.unstack('smoker')
[56]:
             smoker
      count
             No
                        151.000000
             Yes
                         93.000000
             No
                          0.159328
      mean
             Yes
                          0.163196
                          0.039910
      std
             No
             Yes
                          0.085119
      min
             No
                          0.056797
             Yes
                          0.035638
      25%
             No
                          0.136906
                          0.106771
             Yes
      50%
             No
                          0.155625
             Yes
                          0.153846
      75%
             No
                          0.185014
             Yes
                          0.195059
      max
             No
                          0.291990
             Yes
                          0.710345
      dtype: float64
     Inside GroupBy, when you invoke a method like describe, it is actually just a short- cut for:
[57]: f = lambda x: x.describe()
      grouped.apply(f)
[57]:
                          total_bill
                                                        tip_pct
                                            tip size
      day
           smoker
      Fri
          No
                            4.000000 4.000000
                                                 4.00
                                                       4.000000
                  count
                           18.420000 2.812500
                  mean
                                                 2.25
                                                       0.151650
                  std
                            5.059282 0.898494
                                                0.50
                                                       0.028123
                  min
                           12.460000
                                      1.500000
                                                 2.00
                                                       0.120385
                  25%
                           15.100000
                                      2.625000
                                                 2.00
                                                       0.137239
      Thur Yes
                                      2.000000 2.00
                  min
                           10.340000
                                                      0.090014
```

```
25%
        13.510000
                    2.000000
                               2.00
                                      0.148038
50%
                    2.560000
                               2.00
                                      0.153846
        16.470000
75%
        19.810000
                    4.000000
                               2.00
                                      0.194837
        43.110000
                    5.000000
                               4.00
                                      0.241255
max
```

[64 rows x 4 columns]

### 0.8 Suppressing the Group Keys

In the preceding examples, you see that the resulting object has a hierarchical index formed from the group keys along with the indexes of each piece of the original object. You can disable this by passing group keys=False to groupby:

```
[58]:
      tips.groupby('smoker', group_keys=False).apply(top)
[58]:
            total_bill
                          tip
                                   sex smoker
                                                  day
                                                          time
                                                                size
                                                                        tip_pct
      88
                         5.85
                  24.71
                                  Male
                                            No
                                                 Thur
                                                         Lunch
                                                                    2
                                                                       0.236746
      185
                  20.69
                         5.00
                                  Male
                                                       Dinner
                                                                    5
                                                                       0.241663
                                            No
                                                  Sun
      51
                  10.29
                         2.60
                                Female
                                            No
                                                  Sun
                                                       Dinner
                                                                    2
                                                                       0.252672
      149
                  7.51
                         2.00
                                                         Lunch
                                                                    2
                                                                       0.266312
                                  Male
                                            No
                                                 Thur
      232
                  11.61
                         3.39
                                  Male
                                                  Sat
                                                       Dinner
                                                                    2
                                                                       0.291990
                                            No
      109
                  14.31
                         4.00
                                                       Dinner
                                                                    2
                                                                       0.279525
                                Female
                                           Yes
                                                  Sat
      183
                  23.17
                         6.50
                                  Male
                                           Yes
                                                  Sun
                                                       Dinner
                                                                    4
                                                                       0.280535
      67
                   3.07
                         1.00
                                Female
                                           Yes
                                                  Sat
                                                       Dinner
                                                                    1
                                                                       0.325733
                   9.60
      178
                         4.00
                                Female
                                           Yes
                                                  Sun
                                                       Dinner
                                                                    2
                                                                       0.416667
      172
                   7.25
                         5.15
                                  Male
                                           Yes
                                                       Dinner
                                                                    2
                                                                       0.710345
                                                  Sun
```

### 0.9 Quantile and Bucket Analysis

As you may recall from Chapter 8, pandas has some tools, in particular cut and qcut, for slicing data up into buckets with bins of your choosing or by sample quantiles. Combining these functions with groupby makes it convenient to perform bucket or quantile analysis on a dataset. Consider a simple random dataset and an equal-length bucket categorization using cut:

```
(-0.456, 1.486]
[59]: 0
      1
             (-0.456, 1.486]
            (-2.399, -0.456]
      2
      3
             (-0.456, 1.486]
      4
              (1.486, 3.429]
            (-2.399, -0.456]
      5
      6
             (-0.456, 1.486]
      7
             (-0.456, 1.486]
             (-0.456, 1.486]
      8
```

```
9 (-0.456, 1.486]

Name: data1, dtype: category

Categories (4, interval[float64]): [(-4.349, -2.399] < (-2.399, -0.456] < (-0.456, 1.486] < (1.486, 3.429]]
```

The Categorical object returned by cut can be passed directly to groupby. So we could compute a set of statistics for the data2 column like so:

```
[61]: grouped.apply(get_stats).unstack()
```

```
[61]:
                              min
                                              count
                                        max
                                                         mean
      data1
      (-4.349, -2.399] -0.835328
                                                6.0 -0.180055
                                   0.373406
      (-2.399, -0.456] -3.256739
                                   2.944085
                                              327.0 -0.029769
      (-0.456, 1.486]
                        -2.387808
                                   4.353219
                                              607.0 0.004063
      (1.486, 3.429]
                        -2.939968
                                   1.795497
                                               60.0 -0.119500
```

These were equal-length buckets; to compute equal-size buckets based on sample quantiles, use qcut. I'll pass labels=False to just get quantile numbers:

```
[62]: # Return quantile numbers
grouping = pd.qcut(frame.data1, 10, labels=False)
grouped = frame.data2.groupby(grouping)
grouped.apply(get_stats).unstack()
```

```
[62]:
                  min
                            max
                                 count
                                            mean
      data1
      0
            -2.807301
                       2.559122
                                 100.0 -0.102531
      1
            -2.749794 2.944085
                                 100.0 -0.004431
      2
            -3.256739 2.829118
                                 100.0 -0.011057
      3
            -2.032182 2.449186
                                 100.0 0.000366
      4
            -1.875563 2.199241
                                 100.0 -0.153643
      5
            -2.387808 2.228758
                                 100.0 -0.017548
      6
            -1.932804
                      1.990339
                                 100.0 -0.003607
      7
            -2.077586
                      4.353219
                                 100.0 0.062931
      8
            -2.342889
                       2.557004
                                 100.0 0.119070
      9
            -2.939968
                       2.116759
                                 100.0 -0.044735
```

### 0.10 Example: Filling Missing Values with Group-Specific Values

When cleaning up missing data, in some cases you will replace data observations using dropna, but in others you may want to impute (fill in) the null (NA) values using a fixed value or some value derived from the data. fillna is the right tool to use; for example, here I fill in NA values with the mean:

```
[63]: s = pd.Series(np.random.randn(6))
      s[::2] = np.nan
      S
[63]: 0
                 NaN
      1
          -1.121237
      2
                NaN
      3
          -0.305042
      4
                 NaN
      5
          -1.470527
      dtype: float64
[64]: s.fillna(s.mean())
[64]: 0
          -0.965602
          -1.121237
      1
      2
          -0.965602
          -0.305042
      3
      4
          -0.965602
          -1.470527
      dtype: float64
```

Suppose you need the fill value to vary by group. One way to do this is to group the data and use apply with a function that calls fillna on each data chunk. Here is some sample data on US states divided into eastern and western regions:

```
[65]: states = ['Ohio', 'New York', 'Vermont', 'Florida', 'Oregon', 'Nevada', \( \text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\til\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text
```

```
[65]: Ohio
                   -0.869998
      New York
                    0.034081
      Vermont
                   -0.162439
      Florida
                   -0.094330
      Oregon
                   -1.394791
      Nevada
                   -2.416494
      California
                   -0.738579
      Idaho
                   -0.877142
      dtype: float64
```

Note that the syntax ['East'] \* 4 produces a list containing four copies of the ele-ments in ['East']. Adding lists together concatenates them.

Let's set some values in the data to be missing:

```
[66]: data[['Vermont', 'Nevada', 'Idaho']] = np.nan data
```

```
[66]: Ohio
                    -0.869998
      New York
                     0.034081
      Vermont
                          NaN
      Florida
                    -0.094330
      Oregon
                    -1.394791
      Nevada
                          NaN
      California
                    -0.738579
      Idaho
                          NaN
      dtype: float64
[67]: data.groupby(group_key).mean()
[67]: East
              -0.310082
      West
              -1.066685
      dtype: float64
     We can fill the NA values using the group means like so:
[68]: fill_mean = lambda g: g.fillna(g.mean())
      data.groupby(group_key).apply(fill_mean)
[68]: Ohio
                    -0.869998
                     0.034081
      New York
      Vermont
                    -0.310082
      Florida
                    -0.094330
      Oregon
                    -1.394791
      Nevada
                    -1.066685
      California
                    -0.738579
      Idaho
                    -1.066685
      dtype: float64
     In another case, you might have predefined fill values in your code that vary by group. Since the
     groups have a name attribute set internally, we can use that:
[69]: fill_values = {'East': 0.5, 'West': -1}
      fill_func = lambda g: g.fillna(fill_values[g.name])
      data.groupby(group_key).apply(fill_func)
[69]: Ohio
                    -0.869998
      New York
                     0.034081
      Vermont
                     0.500000
      Florida
                    -0.094330
      Oregon
                    -1.394791
      Nevada
                    -1.000000
      California
                    -0.738579
      Idaho
                    -1.000000
      dtype: float64
```

## 0.11 Example: Random Sampling and Permutation

Suppose you wanted to draw a random sample (with or without replacement) from a large dataset for Monte Carlo simulation purposes or some other application. There are a number of ways to perform the "draws"; here we use the sample method for Series.

To demonstrate, here's a way to construct a deck of English-style playing cards:

```
[70]: # Hearts, Spades, Clubs, Diamonds
suits = ['H', 'S', 'C', 'D']
card_val = (list(range(1, 11)) + [10] * 3) * 4
base_names = ['A'] + list(range(2, 11)) + ['J', 'K', 'Q']
cards = []
for suit in ['H', 'S', 'C', 'D']:
         cards.extend(str(num) + suit for num in base_names)
deck = pd.Series(card_val, index=cards)
deck
```

```
[70]: AH
                1
                2
       2H
       ЗН
                3
       4H
                4
                5
       5H
                6
       6H
                7
       7H
       H8
                8
       9Н
                9
       10H
               10
       JH
               10
       KH
               10
       QH
               10
       AS
                1
       2S
                2
       3S
                3
       4S
                4
       5S
                5
                6
       6S
       7S
                7
       88
                8
       9S
                9
       10S
               10
       JS
               10
       KS
               10
       QS
               10
       AC
                1
       2C
                2
       3C
                3
```

4C

4

```
5C
         5
6C
         6
         7
7C
8C
         8
9C
         9
10C
        10
JC
        10
KC
        10
QC
        10
ΑD
         1
2D
         2
3D
         3
4D
         4
5D
         5
6D
         6
         7
7D
8D
         8
9D
         9
10D
        10
JD
        10
KD
        10
QD
        10
dtype: int64
```

So now we have a Series of length 52 whose index contains card names and values are the ones used in Blackjack and other games (to keep things simple, I just let the ace 'A' be 1):

```
[71]: deck[:13]
[71]: AH
                1
      2H
                2
      ЗН
                3
      4H
                4
                5
      5H
      6Н
                6
                7
      7H
      8H
                8
      9Н
                9
      10H
               10
      JH
               10
      ΚH
               10
      QΗ
               10
      dtype: int64
```

Now, based on what I said before, drawing a hand of five cards from the deck could be written as:

```
[72]: def draw(deck, n=5):
    return deck.sample(n)
```

```
draw(deck)
```

Suppose you wanted two random cards from each suit. Because the suit is the last character of each card name, we can group based on this and use apply:

```
[73]: get_suit = lambda card: card[-1] # last letter is suit deck.groupby(get_suit).apply(draw, n=2)
```

```
[73]: C
          AC
                   1
                   2
          2C
                   3
          3D
       D
                   2
          2D
         KH
                  10
      Н
          AH
                   1
          10S
                  10
       S
                   5
          5S
       dtype: int64
```

Alternatively, we could write:

```
[74]: deck.groupby(get_suit, group_keys=False).apply(draw, n=2)
```

```
[74]: 4C
               4
               2
       2C
       9D
               9
       8D
               8
               3
       ЗН
       7H
               7
       KS
              10
       7S
       dtype: int64
```

## 0.12 Example: Group Weighted Average and Correlation

Under the split-apply-combine paradigm of groupby, operations between columns in a DataFrame or two Series, such as a group weighted average, are possible. As an example, take this dataset containing group keys, values, and some weights:

```
[75]: df = pd.DataFrame({'category': ['a', 'a', 'a', 'a', 'b', 'b', 'b', 'b'], 'data':

onp.random.randn(8), 'weights': np.random.rand(8)})

df
```

```
[75]:
                              weights
        category
                       data
                             0.890658
      0
               a -0.445467
      1
                  1.415744
                             0.762799
      2
                  0.198141
                             0.402200
      3
                  0.760635
                            0.870618
      4
                  0.448171
                             0.616429
      5
                  0.473703
                             0.468402
      6
                  2.247355
                             0.979886
      7
               b -0.527863 0.952929
     The group weighted average by category would then be:
[76]: grouped = df.groupby('category')
      get_wavg = lambda g: np.average(g['data'], weights=g['weights'])
[77]: grouped.apply(get_wavg)
[77]: category
      a
           0.486996
           0.728145
      dtype: float64
     As another example, consider a financial dataset originally obtained from Yahoo! Finance contain-
     ing end-of-day prices for a few stocks and the S&P 500 index (the SPX symbol):
[81]: close_px = pd.read_csv('stock_px.csv', parse_dates=True,index_col=0)
      close_px.info()
     <class 'pandas.core.frame.DataFrame'>
     DatetimeIndex: 5472 entries, 1990-02-01 to 2011-10-14
     Data columns (total 9 columns):
          Column Non-Null Count Dtype
      0
                   5472 non-null
                                    float64
          AA
      1
          AAPL
                   5472 non-null
                                    float64
      2
                   5472 non-null
                                    float64
          GE
      3
          IBM
                   5472 non-null
                                    float64
      4
          JNJ
                   5472 non-null
                                    float64
      5
          MSFT
                   5472 non-null
                                    float64
      6
          PEP
                   5471 non-null
                                    float64
      7
          SPX
                   5472 non-null
                                    float64
      8
          MOX
                   5472 non-null
                                    float64
     dtypes: float64(9)
     memory usage: 427.5 KB
     close_px[-4:]
[82]:
[82]:
                      AA
                            AAPL
                                      GE
                                             IBM
                                                     JNJ
                                                           MSFT
                                                                   PEP
                                                                             SPX
                                                                                    MOX
                  10.30
                         400.29
                                 16.14
                                         185.00
                                                 63.96
```

27.00 60.95

1195.54

76.27

2011-10-11

```
2011-10-12
             10.05
                    402.19
                             16.40
                                     186.12
                                             64.33
                                                     26.96
                                                             62.70
                                                                     1207.25
                                                                              77.16
2011-10-13
             10.10
                    408.43
                             16.22
                                     186.82
                                              64.23
                                                     27.18
                                                             62.36
                                                                     1203.66
                                                                               76.37
2011-10-14
             10.26
                    422.00
                             16.60
                                     190.53
                                              64.72
                                                     27.27
                                                             62.24
                                                                     1224.58
                                                                              78.11
```

One task of interest might be to compute a DataFrame consisting of the yearly correlations of daily returns (computed from percent changes) with SPX. As one way to do this, we first create a function that computes the pairwise correlation of each column with the 'SPX' column:

```
[83]: spx_corr = lambda x: x.corrwith(x['SPX'])
```

Next, we compute percent change on close px using pct change:

```
[84]: rets = close_px.pct_change().dropna()
```

Lastly, we group these percent changes by year, which can be extracted from each row label with a one-line function that returns the year attribute of each datetime label:

```
[85]: get_year = lambda x: x.year
by_year = rets.groupby(get_year)
by_year.apply(spx_corr)
```

```
[85]:
                   AA
                           AAPL
                                        GΕ
                                                 IBM
                                                            JNJ
                                                                     MSFT
                                                                                 PEP
                                                                                      \
      1990
            0.595024
                       0.545067
                                 0.752187
                                            0.738361
                                                      0.801145
                                                                 0.586691
                                                                            0.783168
      1991
            0.453574
                                 0.759607
                       0.365315
                                            0.557046
                                                      0.646401
                                                                 0.524225
                                                                            0.641775
      1992
            0.398180
                       0.498732
                                 0.632685
                                            0.262232
                                                      0.515740
                                                                 0.492345
                                                                            0.473871
      1993
            0.259069
                       0.238578
                                 0.447257
                                            0.211269
                                                                 0.425377
                                                       0.451503
                                                                            0.385089
      1994
            0.428549
                       0.268420
                                 0.572996
                                            0.385162
                                                      0.372962
                                                                 0.436585
                                                                            0.450516
      1995
            0.291532
                       0.161829
                                 0.519126
                                            0.416390
                                                      0.315733
                                                                 0.453660
                                                                            0.413144
      1996
            0.292344
                       0.191482
                                 0.750724
                                            0.388497
                                                       0.569232
                                                                 0.564015
                                                                            0.421477
      1997
            0.564427
                       0.211435
                                 0.827512
                                            0.646823
                                                      0.703538
                                                                 0.606171
                                                                            0.509344
      1998
            0.533802
                       0.379883
                                 0.815243
                                            0.623982
                                                      0.591988
                                                                 0.698773
                                                                            0.494213
      1999
            0.099033
                       0.425584
                                 0.710928
                                            0.486167
                                                      0.517061
                                                                 0.631315
                                                                            0.336593
      2000
            0.265359
                       0.440161
                                 0.610362
                                            0.445114
                                                       0.189765
                                                                 0.538005
                                                                            0.077525
      2001
            0.624069
                       0.577152
                                 0.794632
                                            0.696038
                                                      0.111493
                                                                 0.696447
                                                                            0.133975
      2002
            0.748021
                       0.580548
                                 0.822373
                                            0.716490
                                                      0.584758
                                                                 0.784728
                                                                            0.487211
      2003
            0.690466
                       0.545582
                                 0.777643
                                            0.741775
                                                      0.562399
                                                                 0.750534
                                                                            0.541487
      2004
            0.591485
                       0.374283
                                 0.728626
                                            0.601740
                                                      0.354690
                                                                 0.588531
                                                                            0.466854
      2005
            0.564267
                       0.467540
                                 0.675637
                                            0.516846
                                                      0.444728
                                                                 0.562374
                                                                            0.489559
      2006
            0.487638
                       0.428267
                                 0.612388
                                            0.598636
                                                      0.394026
                                                                 0.406126
                                                                            0.335054
      2007
            0.642427
                       0.508118
                                 0.796945
                                            0.603906
                                                      0.568423
                                                                 0.658770
                                                                            0.651911
      2008
            0.781057
                       0.681434
                                            0.833074
                                                      0.801005
                                                                 0.804626
                                 0.777337
                                                                            0.709264
      2009
            0.735642
                       0.707103
                                 0.713086
                                            0.684513
                                                      0.603146
                                                                 0.654902
                                                                            0.541474
      2010
            0.745700
                       0.710105
                                 0.822285
                                            0.783638
                                                       0.689896
                                                                 0.730118
                                                                            0.626655
      2011
            0.882045
                       0.691931
                                 0.864595
                                                                 0.800996
                                            0.802730
                                                      0.752379
                                                                            0.592029
```

```
SPX X0M
1990 1.0 0.517586
1991 1.0 0.569335
1992 1.0 0.318408
```

```
1993
     1.0 0.318952
1994
     1.0
          0.395078
     1.0
1995
          0.368752
1996
     1.0
          0.538736
1997
     1.0
          0.695653
1998
     1.0
          0.369264
1999
     1.0
          0.315383
2000
     1.0
          0.084163
2001
     1.0
          0.336869
2002
     1.0
          0.759933
2003
     1.0
          0.662775
2004
     1.0
          0.557742
2005
     1.0
          0.631010
2006
     1.0
          0.518514
2007
     1.0
          0.786264
2008
     1.0
          0.828303
2009
     1.0
          0.797921
2010
     1.0
          0.839057
2011
     1.0
          0.859975
```

You could also compute inter-column correlations. Here we compute the annual correlation between Apple and Microsoft:

```
by_year.apply(lambda g: g['AAPL'].corr(g['MSFT']))
[87]:
[87]: 1990
              0.408271
      1991
              0.266807
      1992
              0.450592
      1993
              0.236917
      1994
              0.361638
      1995
              0.258642
      1996
              0.147539
      1997
              0.196144
      1998
              0.364106
      1999
              0.329484
      2000
              0.275298
      2001
              0.563156
      2002
              0.571435
      2003
              0.486262
      2004
              0.259024
      2005
              0.300093
      2006
              0.161735
      2007
              0.417738
      2008
              0.611901
      2009
              0.432738
      2010
              0.571946
      2011
              0.581987
      dtype: float64
```

### 0.13 Example: Group-Wise Linear Regression

In the same theme as the previous example, you can use groupby to perform more complex groupwise statistical analysis, as long as the function returns a pandas object or scalar value. For example, I can define the following regress function (using the statsmodels econometrics library), which executes an ordinary least squares (OLS) regression on each chunk of data:

```
[88]: import statsmodels.api as sm
def regress(data, yvar, xvars):
    Y = data[yvar]
    X = data[xvars]
    X['intercept'] = 1.
    result = sm.OLS(Y, X).fit()
    return result.params
```

Now, to run a yearly linear regression of AAPL on SPX returns, execute:

```
[89]:
     by_year.apply(regress, 'AAPL', ['SPX'])
[89]:
                  SPX
                       intercept
      1990
             1.512772
                         0.001395
      1991
             1.187351
                         0.000396
      1992
             1.832427
                         0.000164
      1993
             1.390470
                        -0.002657
      1994
             1.190277
                         0.001617
      1995
            0.858818
                       -0.001423
      1996
            0.829389
                       -0.001791
      1997
            0.749928
                       -0.001901
      1998
             1.164582
                         0.004075
      1999
             1.384989
                         0.003273
      2000
             1.733802
                       -0.002523
      2001
                         0.003122
             1.676128
      2002
             1.080795
                       -0.000219
      2003
             1.187770
                         0.000690
      2004
             1.363463
                         0.004201
      2005
             1.766415
                         0.003246
      2006
            1.645496
                         0.000080
      2007
            1.198761
                         0.003438
      2008
            0.968016
                        -0.001110
      2009
            0.879103
                         0.002954
      2010
             1.052608
                         0.001261
      2011
            0.806605
                         0.001514
```

### 0.14 10.4 Pivot Tables and Cross-Tabulation

A pivot table is a data summarization tool frequently found in spreadsheet programs and other data analysis software. It aggregates a table of data by one or more keys, arranging the data in a rectangle with some of the group keys along the rows and some along the columns. Pivot tables in Python with pandas are made possible through the groupby facility described in this chapter

combined with reshape operations utilizing hierarchical indexing. DataFrame has a pivot\_table method, and there is also a top-level pandas.pivot\_table function. In addition to providing a convenience interface to groupby, pivot\_table can add partial totals, also known as margins.

Returning to the tipping dataset, suppose you wanted to compute a table of group means (the default pivot\_table aggregation type) arranged by day and smoker on the rows:

```
[90]:
     tips.pivot table(index=['day', 'smoker'])
[90]:
                                                    total_bill
                        size
                                    tip
                                          tip_pct
      day
           smoker
      Fri
           No
                    2.250000
                               2.812500
                                         0.151650
                                                     18.420000
           Yes
                    2.066667
                               2.714000
                                         0.174783
                                                     16.813333
      Sat
           No
                    2.555556
                               3.102889
                                         0.158048
                                                     19.661778
           Yes
                    2.476190
                               2.875476
                                         0.147906
                                                     21.276667
      Sun
           No
                    2.929825
                               3.167895
                                         0.160113
                                                     20.506667
           Yes
                    2.578947
                               3.516842
                                         0.187250
                                                     24.120000
      Thur No
                    2.488889
                               2.673778
                                         0.160298
                                                     17.113111
           Yes
                    2.352941
                              3.030000
                                         0.163863
                                                     19.190588
```

This could have been produced with group by directly. Now, suppose we want to aggregate only tip\_pct and size, and additionally group by time. I'll put smoker in the table columns and day in the rows:

```
tips.pivot_table(['tip_pct', 'size'], index=['time', 'day'],columns='smoker')
[91]:
                        size
                                          tip_pct
      smoker
                          No
                                    Yes
                                                No
                                                         Yes
      time
             day
                                         0.139622
      Dinner Fri
                    2.000000
                              2.22222
                                                    0.165347
             Sat
                    2.555556
                              2.476190
                                         0.158048
                                                    0.147906
             Sun
                    2.929825
                              2.578947
                                         0.160113
                                                    0.187250
             Thur
                    2.000000
                                    NaN
                                         0.159744
                                                         NaN
      Lunch
             Fri
                    3.000000
                              1.833333
                                         0.187735
                                                    0.188937
             Thur
                    2.500000
                              2.352941
                                         0.160311
                                                    0.163863
```

We could augment this table to include partial totals by passing margins=True. This has the effect of adding All row and column labels, with corresponding values being the group statistics for all the data within a single tier:

```
[92]: tips.pivot_table(['tip_pct', 'size'], index=['time', 'day'],columns='smoker',u margins=True)

[92]: size tip_pct smoker No Yes All No Yes All
```

```
Thur
             2.000000
                             NaN
                                  2.000000 0.159744
                                                             NaN
                                                                  0.159744
Lunch
       Fri
             3.000000
                        1.833333
                                  2.000000
                                             0.187735
                                                       0.188937
                                                                  0.188765
       Thur
             2.500000
                        2.352941
                                  2.459016
                                             0.160311
                                                       0.163863
                                                                  0.161301
             2.668874
                        2.408602
                                  2.569672
                                             0.159328
                                                       0.163196
All
                                                                  0.160803
```

Here, the All values are means without taking into account smoker versus nonsmoker (the All columns) or any of the two levels of grouping on the rows (the All row).

To use a different aggregation function, pass it to aggfunc. For example, 'count' or len will give you a cross-tabulation (count or frequency) of group sizes:

```
[93]: tips.pivot_table('tip_pct', index=['time', 'smoker'], columns='day',aggfunc=len, margins=True)
```

```
[93]: day
                        Fri
                               Sat
                                      Sun
                                           Thur
                                                     All
      time
              smoker
      Dinner No
                         3.0
                                     57.0
                                             1.0
                                                   106.0
                              45.0
              Yes
                         9.0
                              42.0
                                     19.0
                                             NaN
                                                    70.0
                                                    45.0
      Lunch
              No
                         1.0
                               {\tt NaN}
                                      NaN
                                            44.0
              Yes
                         6.0
                               NaN
                                      NaN
                                            17.0
                                                    23.0
      All
                        19.0
                              87.0
                                     76.0
                                            62.0
                                                   244.0
```

If some combinations are empty (or otherwise NA), you may wish to pass a fill value:

```
[94]: tips.pivot_table('tip_pct', index=['time', 'size', 'smoker'],columns='day',__ 
aggfunc='mean', fill_value=0)
```

[94]:	day		Fri	Sat	Sun	Thur	
	time	time size smoker					
	Dinner	1	No	0.000000	0.137931	0.000000	0.000000
			Yes	0.000000	0.325733	0.000000	0.000000
		2	No	0.139622	0.162705	0.168859	0.159744
			Yes	0.171297	0.148668	0.207893	0.000000
		3	No	0.00000	0.154661	0.152663	0.000000
			Yes	0.00000	0.144995	0.152660	0.000000
		4	No	0.00000	0.150096	0.148143	0.000000
			Yes	0.117750	0.124515	0.193370	0.000000
	5		No	0.000000	0.000000	0.206928	0.000000
			Yes	0.000000	0.106572	0.065660	0.000000
		6	No	0.000000	0.000000	0.103799	0.000000
	Lunch	1	No	0.00000	0.00000	0.00000	0.181728
			Yes	0.223776	0.00000	0.00000	0.000000
		2	No	0.000000	0.000000	0.000000	0.166005
			Yes	0.181969	0.000000	0.000000	0.158843
		3	No	0.187735	0.000000	0.000000	0.084246
			Yes	0.000000	0.000000	0.000000	0.204952
		4	No	0.000000	0.000000	0.00000	0.138919
			Yes	0.000000	0.000000	0.00000	0.155410
		5	No	0.000000	0.000000	0.00000	0.121389

6 No 0.000000 0.000000 0.000000 0.173706

See Table 10-2 for a summary of pivot\_table methods.

### 0.15 Table 10-2. pivot table options

Function name -> Description

values -> Column name or names to aggregate; by default aggregates all numeric columns

index -> Column names or other group keys to group on the rows of the resulting pivot table

columns -> Column names or other group keys to group on the columns of the resulting pivot table

aggfunc -> Aggregation function or list of functions ('mean' by default); can be any function valid in a groupby context

fill\_value -> Replace missing values in result table

dropna -> If True, do not include columns whose entries are all NA

margins -> Add row/column subtotals and grand total (False by default)

### 0.16 Cross-Tabulations: Crosstab

A cross-tabulation (or crosstab for short) is a special case of a pivot table that com- putes group frequencies. Here is an example:

#### [95]: data

[95]: Ohio -0.869998 New York 0.034081 Vermont NaN Florida -0.094330 Oregon -1.394791 Nevada NaN -0.738579 California Idaho NaN

dtype: float64

As part of some survey analysis, we might want to summarize this data by nationality and handedness. You could use pivot\_table to do this, but the pandas.crosstab function can be more convenient:

```
[97]: # pd.crosstab(data.Nationality, data.Handedness, margins=True)
```

The first two arguments to crosstab can each either be an array or Series or a list of arrays. As in the tips data:

```
[99]: pd.crosstab([tips.time, tips.day], tips.smoker, margins=True)
```

```
[99]: smoker No Yes All
    time day
     Dinner Fri
                 3
                      9
                          12
           Sat
                 45
                      42
                          87
           Sun
                 57
                      19
                          76
           Thur
                  1
                      0
                          1
    Lunch Fri
                      6
                          7
                  1
           Thur
                 44
                      17
                         61
     All
                151
                      93
                         244
[]:
```