Cheat Sheet: The pandas DataFrame Object

Preliminaries

Always start by importing these Python modules

```
import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
from pandas import DataFrame, Series
```

<u>Note</u>: these are the recommended import aliases <u>Note</u>: you can put these into a PYTHONSTARTUP file

Cheat sheet conventions

Code examples

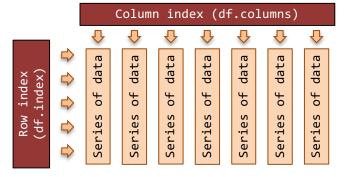
Code examples are found in yellow boxes
These are designed to be cut and paste

In the code examples, typically I use:

- s to represent a pandas Series object;
- df to represent a pandas DataFrame object;
- idx to represent a pandas Index object.
- Also: t tuple, 1 list, b Boolean, i integer, a - numpy array, st - string, d - dictionary, etc.

The conceptual model

<u>DataFrame object</u>: is a two-dimensional table of data with column and row indexes (something like a spread sheet). The columns are made up of Series objects.



A DataFrame has two Indexes:

- Typically, the <u>column index</u> (df.columns) is a list of strings (observed variable names) or (less commonly) integers
- Typically, the <u>row index</u> (df.index) might be:
 - o Integers for case or row numbers;
 - Strings for case names; or
 - DatetimeIndex or PeriodIndex for time series

<u>Series object</u>: an ordered, one-dimensional array of data with an index. All the data in a Series is of the same data type. Series arithmetic is vectorised after first aligning the Series index for each of the operands.

```
s1 = Series(range(0,4)) # -> 0, 1, 2, 3

s2 = Series(range(1,5)) # -> 1, 2, 3, 4

s3 = s1 + s2 # -> 1, 3, 5, 7
```

Get your data into a DataFrame

Instantiate an empty DataFrame

```
df = DataFrame()
```

Load a DataFrame from a CSV file

Note: refer to pandas docs for all arguments

Get data from inline CSV text to a DataFrame

```
from io import StringIO
data = """, Animal, Cuteness, Desirable
                    8.7,
row-1,
           dog,
                              True
row-2,
           cat,
                    9.5,
                              True
                              False"""
row-3,
           bat,
                    2.6,
df = pd.read_csv(StringIO(data),
      header=0, index_col=0,
      skipinitialspace=True)
```

Note: skipinitialspace=True allows a pretty layout

Load DataFrames from a Microsoft Excel file

```
# Each Excel sheet in a Python dictionary
workbook = pd.ExcelFile('file.xlsx')
d = {} # start with an empty dictionary
for sheet_name in workbook.sheet_names:
    df = workbook.parse(sheet_name)
    d[sheet_name] = df
```

<u>Note</u>: the parse() method takes many arguments like read csv() above. Refer to the pandas documentation.

Load a DataFrame from a MySQL database

Data in Series then combine into a DataFrame

```
# Example 1 ...
s1 = Series(range(6))
s2 = s1 * s1
s2.index = s2.index + 2# misalign indexes
df = pd.concat([s1, s2], axis=1)

# Example 2 ...
s3 = Series({'Tom':1, 'Dick':4, 'Har':9})
s4 = Series({'Tom':3, 'Dick':2, 'Mar':5})
df = pd.concat({'A':s3, 'B':s4}, axis=1)
```

Note: 1st method has in integer column labels
Note: 2nd method does not guarantee col order
Note: index alignment on DataFrame creation

Get a DataFrame from a Python dictionary

Get a DataFrame from data in a Python dictionary

Create play/fake data (useful for testing)

```
# --- simple - default integer indexes
df = DataFrame(np.random.rand(50,5))
# --- with a time-stamp row index:
df = DataFrame(np.random.rand(500,5))
df.index = pd.date range('1/1/2005',
       periods=len(df), freq='M')
# --- with alphabetic row and col indexes
           and a "groupable" variable
import string
import random
r = 52 \# note: min r is 1; max r is 52
c = 5
df = DataFrame(np.random.randn(r, c),
  columns = ['col'+str(i) for i in
        range(c)],
   index = list((string. ascii uppercase+
         string.ascii_lowercase)[0:r]))
df['group'] = list(
     .join(random.choice('abcde')
         for _ in range(r)) )
```

Saving a DataFrame

Saving a DataFrame to a CSV file

```
df.to_csv('name.csv', encoding='utf-8')
```

Saving DataFrames to an Excel Workbook

```
from pandas import ExcelWriter
writer = ExcelWriter('filename.xlsx')
df1.to_excel(writer,'Sheet1')
df2.to_excel(writer,'Sheet2')
writer.save()
```

Saving a DataFrame to MySQL

Saving to Python objects

```
d = df.to_dict()  # to dictionary
str = df.to_string()  # to string
m = df.as_matrix()  # to numpy matrix
```

Working with the whole DataFrame

Peek at the DataFrame contents/structure

```
df.info()  # index & data types
dfh = df.head(i)  # get first i rows
dft = df.tail(i)  # get last i rows
dfs = df.describe()  # summary stats cols
top_left_corner_df = df.iloc[:4, :4]
```

DataFrame non-indexing attributes

```
dfT = df.T  # transpose rows and cols
l = df.axes  # list row and col indexes
(r_idx, c_idex) = df.axes  # from above
s = df.dtypes # Series column data types
b = df.empty  # True for empty DataFrame
i = df.ndim  # number of axes (it is 2)
t = df.shape  # (row-count, column-count)
i = df.size  # row-count * column-count
a = df.values # get a numpy array for df
```

DataFrame utility methods

```
df = df.copy() # copy a DataFrame
df = df.rank() # rank each col (default)
df = df.sort_values(by=col)
df = df.sort_values(by=[col1, col2])
df = df.sort_index()
df = df.astype(dtype) # type conversion
```

DataFrame iteration methods

```
df.iteritems()# (col-index, Series) pairs
df.iterrows() # (row-index, Series) pairs

# example ... iterating over columns
for (name, series) in df.iteritems():
    print('Col name: ' + str(name))
    print('First value: ' +
        str(series.iat[0]) + '\n')
```

Maths on the whole DataFrame (not a complete list)

```
df = df.abs() # absolute values
df = df.add(o) # add df, Series or value
s = df.count() # non NA/null values
df = df.cummax() # (cols default axis)
df = df.cummin() # (cols default axis)
df = df.cumsum() # (cols default axis)
df = df.diff() # 1st diff (col def axis)
df = df.diff() # div by df, Series, value
df = df.dot(o) # matrix dot product
s = df.max() # max of axis (col def)
s = df.mean() # mean (col default axis)
s = df.median()# median (col default)
s = df.min() # min of axis (col def)
df = df.mul(o) # mul by df Series val
s = df.sum() # sum axis (cols default)
df = df.where(df > 0.5, other=np.nan)
```

<u>Note</u>: The methods that return a series default to working on columns.

DataFrame select/filter rows/cols on label values

```
df = df.filter(items=['a', 'b']) # by col
df = df.filter(items=[5], axis=0)# by row
df = df.filter(like='x') # keep x in col
df = df.filter(regex='x') # regex in col
df = df.select(lambda x: not x%5)#5th rows
```

Note: select takes a Boolean function, for cols: axis=1 **Note**: filter defaults to cols; select defaults to rows

Working with Columns

Get column index and labels

```
idx = df.columns  # get col index
label = df.columns[0] # first col label
l = df.columns.tolist()# list col labels
a = df.columns.values # array col labels
```

Change column labels

Note: can rename multiple columns at once.

Selecting columns

```
s = df['colName'] # select col to Series
df = df[['colName']] # select col to df
df = df[['a','b']] # select 2 or more
df = df[['c','a','b']]# change col order
s = df[df.columns[0]] # select by number
df = df[df.columns[[0, 3, 4]] # by number
df = [df.columns[:-1]] # all but last col
s = df.pop('c') # get col & drop from df
```

Selecting columns with Python attributes

```
s = df.a  # same as s = df['a']
# cannot create new columns by attribute
df.existing_column = df.a / df.b
df['new_column'] = df.a / df.b
```

Trap: column names must be valid identifiers.

Adding new columns to a DataFrame

```
df['new_col'] = range(len(df))
df['new_col'] = np.repeat(np.nan,len(df))
df['random'] = np.random.rand(len(df))
df['index_as_col'] = df.index
df1[['b','c']] = df2[['e','f']]
df3 = df1.append(other=df2)
```

<u>Trap</u>: When adding a new column, only items from the new series that have a corresponding index in the DataFrame will be added. The receiving DataFrame is <u>not</u> extended to accommodate the new series.

<u>Trap</u>: when adding a python list or numpy array, the column will be added by integer position.

Swap column contents

```
df[['B', 'A']] = df[['A', 'B']]
```

Dropping (deleting) columns (mostly by label)

```
df = df.drop('coll', axis=1)
df.drop('coll', axis=1, inplace=True)
df = df.drop(['coll','col2'], axis=1)
s = df.pop('col') # drops from frame
del df['col'] # even classic python works
df = df.drop(df.columns[0], axis=1)#first
df = df.drop(df.columns[-1:],axis=1)#last
```

Vectorised arithmetic on columns

```
df['proportion']=df['count']/df['total']
df['percent'] = df['proportion'] * 100.0
```

Apply numpy mathematical functions to columns

```
df['log_data'] = np.log(df['col1'])
```

Note: many many more numpy math functions

<u>Hint</u>: Prefer pandas math over numpy where you can.

Set column values set based on criteria

```
df['b']=df['a'].where(df['a']>0,other=0)
df['d']=df['a'].where(df.b!=0,other=df.c)
```

Note: where other can be a Series or a scalar

Data type conversions

```
st = df['col'].astype(str)# Series dtype
a = df['col'].values # numpy array
l = df['col'].tolist() # python list
```

Note: useful dtypes for Series conversion: int, float, str **Trap**: index lost in conversion from Series to array or list

Common column-wide methods/attributes

```
value = df['col'].dtype # type of data
value = df['col'].size # col dimensions
value = df['col'].count()# non-NA count
value = df['col'].sum()
value = df['col'].prod()
value = df['col'].min()
value = df['col'].max()
value = df['col'].mean() # also median()
value = df['col'].cov(df['col2'])
s = df['col'].describe()
s = df['col'].value_counts()
```

Find index label for min/max values in column

```
label = df['col1'].idxmin()
label = df['col1'].idxmax()
```

Common column element-wise methods

<u>Note</u>: also rolling_min(), rolling_max(), and many more.

Append a column of row sums to a DataFrame

```
df['Total'] = df.sum(axis=1)
```

Note: also means, mins, maxs, etc.

Multiply every column in DataFrame by Series

```
df = df.mul(s, axis=0) # on matched rows
```

Note: also add, sub, div, etc.

Selecting columns with .loc, .iloc and .ix

```
df = df.loc[:, 'col1':'col2'] # inclusive
df = df.iloc[:, 0:2] # exclusive
```

Get the integer position of a column index label

```
j = df.columns.get_loc('col_name')
```

Test if column index values are unique/monotonic

```
if df.columns.is_unique: pass # ...
b = df.columns.is_monotonic_increasing
b = df.columns.is_monotonic_decreasing
```

Working with rows

Get the row index and labels

```
idx = df.index  # get row index
label = df.index[0]  # first row label
label = df.index[-1]  # last row label
l = df.index.tolist()  # get as a list
a = df.index.values  # get as an array
```

Change the (row) index

Adding rows

```
df = original_df.append(more_rows_in_df)
```

<u>Hint</u>: convert row to a DataFrame and then append. Both DataFrames should have same column labels.

Dropping rows (by name)

```
df = df.drop('row_label')
df = df.drop(['row1','row2']) # multi-row
```

Boolean row selection by values in a column

 $\overline{\text{Trap}}$: bitwise "or", "and" "not; (ie. | & ~) co-opted to be Boolean operators on a Series of Boolean

Trap: need parentheses around comparisons.

Selecting rows using isin over multiple columns

```
# fake up some data
data = {1:[1,2,3], 2:[1,4,9], 3:[1,8,27]}
df = DataFrame(data)

# multi-column isin
lf = {1:[1, 3], 3:[8, 27]} # look for
f = df[df[list(lf)].isin(lf).all(axis=1)]
```

Selecting rows using an index

```
idx = df[df['col'] >= 2].index
print(df.ix[idx])
```

Select a slice of rows by integer position

[inclusive-from : exclusive-to [: step]] default start is 0; default end is len(df)

```
df = df[:]  # copy DataFrame
df = df[0:2]  # rows 0 and 1
df = df[-1:]  # the last row
df = df[2:3]  # row 2 (the third row)
df = df[:-1]  # all but the last row
df = df[::2]  # every 2nd row (0 2 ..)
```

<u>Trap</u>: a single integer without a colon is a column label for integer numbered columns.

Select a slice of rows by label/index

[inclusive-from : inclusive-to [: step]]

```
df = df['a':'c'] # rows 'a' through 'c'
```

Trap: doesn't work on integer labelled rows

Append a row of column totals to a DataFrame

Iterating over DataFrame rows

```
for (index, row) in df.iterrows(): # pass
```

Trap: row data type may be coerced.

Sorting DataFrame rows values

Sort DataFrame by its row index

```
df.sort_index(inplace=True) # sort by row
df = df.sort_index(ascending=False)
```

Random selection of rows

```
import random as r
k = 20 # pick a number
selection = r.sample(range(len(df)), k)
df_sample = df.iloc[selection, :]
```

Note: this sample is not sorted

Drop duplicates in the row index

Test if two DataFrames have same row index

```
len(a) == len(b) and all(a.index == b.index)
```

Get the integer position of a row or col index label

```
i = df.index.get_loc('row_label')
```

<u>Trap</u>: index.get_loc() returns an integer for a unique match. If not a unique match, may return a slice/mask.

Get integer position of rows that meet condition

```
a = np.where(df['col'] >= 2) #numpy array
```

Test if the row index values are unique/monotonic

```
if df.index.is_unique: pass # ...
b = df.index.is_monotonic_increasing
b = df.index.is_monotonic_decreasing
```

Find row index duplicates

```
if df.index.has_duplicates:
    print(df.index.duplicated())
```

Note: also similar for column label duplicates.

Working with cells

Selecting a cell by row and column labels

```
value = df.at['row', 'col']
value = df.loc['row', 'col']
value = df['col'].at['row'] # tricky
```

Note: .at[] fastest label based scalar lookup

Setting a cell by row and column labels

```
df.at['row', 'col'] = value
df.loc['row', 'col'] = value
df['col'].at['row'] = value # tricky
```

Selecting and slicing on labels

```
df = df.loc['row1':'row3', 'col1':'col3']
Note: the "to" on this slice is inclusive.
```

Setting a cross-section by labels

```
df.loc['A':'C', 'col1':'col3'] = np.nan
df.loc[1:2,'col1':'col2']=np.zeros((2,2))
df.loc[1:2,'A':'C']=othr.loc[1:2,'A':'C']
```

Remember: inclusive "to" in the slice

Selecting a cell by integer position

Selecting a range of cells by int position

```
df = df.iloc[2:4, 2:4] # subset of the df
df = df.iloc[:5, :5] # top left corner
s = df.iloc[5, :] # returns row as Series
df = df.iloc[5:6, :] # returns row as row
```

Note: exclusive "to" - same as python list slicing.

Setting cell by integer position

```
df.iloc[0, 0] = value  # [row, col]
df.iat[7, 8] = value
```

Setting cell range by integer position

Remember: exclusive-to in the slice

ix for mixed label and integer position indexing

```
value = df.ix[5, 'col1']
df = df.ix[1:5, 'col1':'col3']
```

Views and copies

From the manual: Setting a copy can cause subtle errors. The rules about when a view on the data is returned are dependent on NumPy. Whenever an array of labels or a Boolean vector are involved in the indexing operation, the result will be a copy.

Summary: selecting using the DataFrame index

Using the DataFrame index to select columns

```
s = df['col_label'] # returns Series
df = df[['col_label']]# return DataFrame
df = df[['L1', 'L2']] # select with list
df = df[index] # select with index
df = df[s] #select with Series
```

<u>Note</u>: the difference in return type with the first two examples above based on argument type (scalar vs list).

Using the DataFrame index to select rows

```
df = df['from':'inc_to']# label slice
df = df[3:7]  # integer slice
df = df[df['col'] > 0.5]# Boolean Series
df = df.loc['label']  # single label
df = df.loc[container]  # lab list/Series
df = df.loc['from':'to']# inclusive slice
df = df.loc[bs]  # Boolean Series
df = df.iloc[0]  # single integer
df = df.iloc[container]  # int list/Series
df = df.iloc[0:5]  # exclusive slice
df = df.ix[x]  # loc then iloc
```

Using the DataFrame index to select a cross-section

```
# r and c can be scalar, list, slice
df.loc[r, c] # label accessor (row, col)
df.iloc[r, c]# integer accessor
df.ix[r, c] # label access int fallback
df[c].iloc[r]# chained - also for .loc
```

Using the DataFrame index to select a cell

```
# r and c must be label or integer
df.at[r, c] # fast scalar label accessor
df.iat[r, c] # fast scalar int accessor
df[c].iat[r] # chained — also for .at
```

DataFrame indexing methods

```
v = df.get_value(r, c) # get by row, col
df = df.set_value(r,c,v)# set by row, col
df = df.xs(key, axis) # get cross-section
df = df.filter(items, like, regex, axis)
df = df.select(crit, axis)
```

Note: the indexing attributes (.loc, .iloc, .ix, .at .iat) can be used to <u>get</u> and <u>set</u> values in the DataFrame.

<u>Note</u>: the .loc, iloc and .ix indexing attributes can accept python slice objects. But .at and .iat do not.

Note: .loc can also accept Boolean Series arguments **Avoid**: chaining in the form df[col_indexer][row_indexer] **Trap**: label slices are inclusive, integer slices exclusive.

Some index attributes and methods

```
# --- some Index attributes
b = idx.is_monotonic_decreasing
b = idx.is_monotonic_increasing
b = idx.has_duplicates
i = idx.nlevels  # num of index levels
# --- some Index methods
idx = idx.astype(dtype)# change data type
b = idx.equals(o)  # check for equality
idx = idx.union(o) # union of two indexes
i = idx.nunique()  # number unique labels
label = idx.min()  # minimum label
label = idx.max()  # maximum label
```

Joining/Combining DataFrames

Three ways to join two DataFrames:

- merge (a database/SQL-like join operation)
- concat (stack side by side or one on top of the other)
- combine_first (splice the two together, choosing values from one over the other)

Merge on indexes

How: 'left', 'right', 'outer', 'inner'

How: outer=union/all; inner=intersection

Merge on columns

<u>Trap</u>: When joining on columns, the indexes on the passed DataFrames are ignored.

<u>Trap</u>: many-to-many merges on a column can result in an explosion of associated data.

Join on indexes (another way of merging)

Note: DataFrame.join() joins on indexes by default. DataFrame.merge() joins on common columns by default.

Simple concatenation is often the best

```
df=pd.concat([df1,df2],axis=0)#top/bottom
df = df1.append([df2, df3]) #top/bottom
df=pd.concat([df1,df2],axis=1)#left/right
```

<u>Trap</u>: can end up with duplicate rows or cols **Note**: concat has an ignore_index parameter

Combine_first

Uses the non-null values from df1. The index of the combined DataFrame will be the union of the indexes from df1 and df2.

Groupby: Split-Apply-Combine

The pandas "groupby" mechanism allows us to <u>split</u> the data into groups, <u>apply</u> a function to each group independently and then combine the results.

Grouping

```
gb = df.groupby('cat') # by one columns
gb = df.groupby(['c1','c2']) # by 2 cols
gb = df.groupby(level=0) # multi-index gb
gb = df.groupby(level=['a','b']) # mi gb
print(gb.groups)
```

<u>Note</u>: groupby() returns a pandas groupby object

<u>Note</u>: the groupby object attribute .groups contains a dictionary mapping of the groups.

<u>Trap</u>: NaN values in the group key are automatically dropped – there will never be a NA group.

Iterating groups - usually not needed

```
for name, group in gb:
    print (name)
    print (group)
```

Selecting a group

```
dfa = df.groupby('cat').get_group('a')
dfb = df.groupby('cat').get_group('b')
```

Applying an aggregating function

```
# apply to a column ...
s = df.groupby('cat')['col1'].sum()
s = df.groupby('cat')['col1'].agg(np.sum)
# apply to the every column in DataFrame
s = df.groupby('cat').agg(np.sum)
df_summary = df.groupby('cat').describe()
df_row_1s = df.groupby('cat').head(1)
```

Note: aggregating functions reduce the dimension by one – they include: mean, sum, size, count, std, var, sem, describe, first, last, min, max

Applying multiple aggregating functions

```
gb = df.groupby('cat')

# apply multiple functions to one column
dfx = gb['col2'].agg([np.sum, np.mean])
# apply to multiple fns to multiple cols
dfy = gb.agg({
    'cat': np.count_nonzero,
    'col1': [np.sum, np.mean, np.std],
    'col2': [np.min, np.max]
})
```

<u>Note</u>: gb['col2'] above is shorthand for df.groupby('cat')['col2'], without the need for regrouping.

Transforming functions

```
# transform to group z-scores, which have
# a group mean of 0, and a std dev of 1.
zscore = lambda x: (x-x.mean())/x.std()
dfz = df.groupby('cat').transform(zscore)

# replace missing data with group mean
mean_r = lambda x: x.fillna(x.mean())
dfm = df.groupby('cat').transform(mean_r)
```

<u>Note</u>: can apply multiple transforming functions in a manner similar to multiple aggregating functions above,

Applying filtering functions

Filtering functions allow you to make selections based on whether each group meets specified criteria

```
# select groups with more than 10 members
eleven = lambda x: (len(x['col1']) >= 11)
df11 = df.groupby('cat').filter(eleven)
```

Group by a row index (non-hierarchical index)

```
df = df.set_index(keys='cat')
s = df.groupby(level=0)['col1'].sum()
dfg = df.groupby(level=0).sum()
```

Pivot Tables: working with long and wide data

These features work with and often create hierarchical or multi-level Indexes; (the pandas MultiIndex is powerful and complex).

Pivot, unstack, stack and melt

Pivot tables move from long format to wide format data

```
# Let's start with data in long format
from StringIO import StringIO # python2.7
#from io import StringIO
                             # python 3
data = """Date, Pollster, State, Party, Est
13/03/2014, Newspoll, NSW, red,
13/03/2014, Newspoll, NSW,
                            blue,
13/03/2014, Newspoll, Vic, red,
13/03/2014, Newspoll, Vic, blue,
                                     23
13/03/2014, Galaxy, NSW, red,
                                     23
13/03/2014, Galaxy, NSW, blue, 24
13/03/2014, Galaxy, Vic, red,
                                     26
13/03/2014, Galaxy, Vic, blue, 25
13/03/2014, Galaxy, Qld,
                            red,
                                     21
                            blue, 27"""
13/03/2014, Galaxy,
                    Qld,
df = pd.read csv(StringIO(data),
      header=0, skipinitialspace=True)
# pivot to wide format on 'Party' column
# 1st: set up a MultiIndex for other cols
df1 = df.set_index(['Date', 'Pollster',
    'State'])
# 2<sup>nd</sup>: do the pivot
wide1 = df1.pivot(columns='Party')
# unstack to wide format on State / Party
# 1st: MultiIndex all but the Values col
df2 = df.set_index(['Date', 'Pollster',
   'State', 'Party'])
# 2<sup>nd</sup>: unstack a column to go wide on it
wide2 = df2.unstack('State')
wide3 = df2.unstack() # pop last index
# Use stack() to get back to long format
long1 = wide1.stack()
# Then use reset_index() to remove the
# MultiIndex.
long2 = long1.reset_index()
# Or melt() back to long format
# 1<sup>st</sup>: flatten the column index
wide1.columns = ['_'.join(col).strip()
    for col in widel.columns.values]
# 2<sup>nd</sup>: remove the MultiIndex
wdf = widel.reset_index()
# 3<sup>rd</sup>: melt away
long3 = pd.melt(wdf, value_vars=
    ['Est_blue', 'Est_red'],
    var_name='Party', id_vars=['Date',
    'Pollster', 'State'])
```

<u>Note</u>: See documentation, there are many arguments to these methods.

Working with dates, times and their indexes

Dates and time - points and spans

With its focus on time-series data, pandas has a suite of tools for managing dates and time: either as a point in time (a Timestamp) or as a span of time (a Period).

```
t = pd.Timestamp('2013-01-01')
t = pd.Timestamp('2013-01-01 21:15:06')
t = pd.Timestamp('2013-01-01 21:15:06.7')
p = pd.Period('2013-01-01', freq='M')
```

<u>Note</u>: Timestamps should be in range 1678 and 2261 years. (Check Timestamp.max and Timestamp.min).

A Series of Timestamps or Periods

<u>Note</u>: While Periods make a very useful index; they may be less useful in a Series.

From non-standard strings to Timestamps

<u>Also</u>: %B = full month name; %m = numeric month; %y = year without century; and more ...

Dates and time – stamps and spans as indexes

An index of Timestamps is a DatetimeIndex. An index of Periods is a PeriodIndex.

<u>Hint</u>: unless you are working in less than seconds, prefer PeriodIndex over DateTimeImdex.

Period frequency constants (not a complete list)

Name	Description
U	Microsecond
L	Millisecond
S	Second
Т	Minute
Н	Hour
D	Calendar day
В	Business day
W-{MON, TUE,}	Week ending on
MS	Calendar start of month
M	Calendar end of month
QS-{JAN, FEB,}	Quarter start with year starting
	(QS – December)
Q-{JAN, FEB,}	Quarter end with year ending (Q
	December)
AS-{JAN, FEB,}	Year start (AS - December)
A-{JAN, FEB,}	Year end (A - December)

From DatetimeIndex to Python datetime objects

```
dti = pd.DatetimeIndex(pd.date_range(
    start='1/1/2011', periods=4, freq='M'))
s = Series([1,2,3,4], index=dti)
na = dti.to_pydatetime()  #numpy array
na = s.index.to_pydatetime() #numpy array
```

Frome Timestamps to Python dates or times

```
df['date'] = [x.date() for x in df['TS']]
df['time'] = [x.time() for x in df['TS']]
```

<u>Note</u>: converts to datatime.date or datetime.time. But does not convert to datetime.datetime.

From DatetimeIndex to PeriodIndex and back

<u>Note</u>: from period to timestamp defaults to the point in time at the start of the period.

Working with a PeriodIndex

Get a range of Timestamps

Error handling with dates

The tail of a time-series DataFrame

```
df = df.last("5M") # the last five months
```

Upsampling and downsampling

Time zones

<u>Note</u>: by default, Timestamps are created without time zone information.

Row selection with a time-series index

Also: year, month, day [of month], hour, minute, second, dayofweek [Mon=0 .. Sun=6], weekofmonth, weekofyear [numbered from 1], week starts on Monday], dayofyear [from 1], ...

The Series.dt accessor attribute

DataFrame columns that contain datetime-like objects can be manipulated with the .dt accessor attribute

Plotting from the DataFrame

Import matplotlib, choose a matplotlib style

```
import matplotlib.pyplot as plt
print(plt.style.available)
plt.style.use('ggplot')
```

Fake up some data (which we reuse repeatedly)

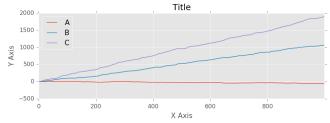
```
a = np.random.normal(0,1,999)
b = np.random.normal(1,2,999)
c = np.random.normal(2,3,999)
df = pd.DataFrame([a,b,c]).T
df.columns = ['A', 'B', 'C']
```

Line plot

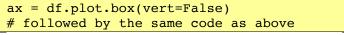
```
df1 = df.cumsum()
ax = df1.plot()

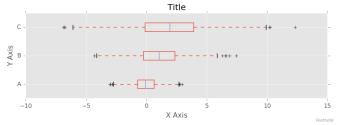
# from here down — standard plot output
ax.set_title('Title')
ax.set_xlabel('X Axis')
ax.set_ylabel('Y Axis')
fig = ax.figure
fig.set_size_inches(8, 3)
fig.tight_layout(pad=1)
fig.savefig('filename.png', dpi=125)

plt.close(fig)
```



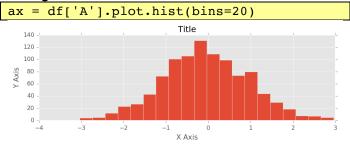
Box plot





ax = df.plot.box(column='c1', by='c2')

Histogram

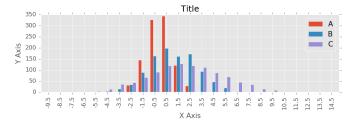


Multiple histograms

```
ax = df.plot.hist(bins=25, alpha=0.5)
ax = df.plot.hist(bins=25, stacked=True)
```

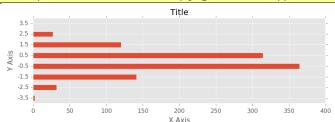
Bar plots

```
bins = np.linspace(-10,15,26)
binned = pd.DataFrame()
for x in df.columns:
    y=pd.cut(df[x],bins,labels=bins[:-1])
    y=y.value_counts().sort_index()
    binned = pd.concat([binned,y],axis=1)
binned.index = binned.index.astype(float)
binned.index += (np.diff(bins) / 2.0)
ax = binned.plot.bar(stacked=False,
    width=0.8) # for bar width
```

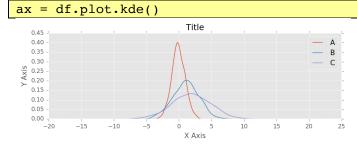


Horizontal bars

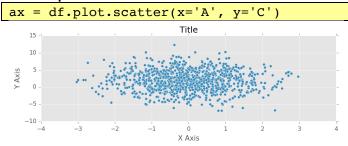
```
ax = binned['A'][(binned.index >= -4) &
    (binned.index <= 4)].plot.barh()</pre>
```



Density plot



Scatter plot



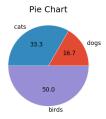
Pie chart

```
s = pd.Series(data=[10, 20, 30],
    index = ['dogs', 'cats', 'birds'])
ax = s.plot.pie(autopct='%.1f')

ax.set_title('Pie Chart')
ax.set_aspect(1) # make it round
ax.set_ylabel('') # remove default

fig = ax.figure
fig.set_size_inches(8, 3)
fig.savefig('filename.png', dpi=125)

plt.close(fig)
```



A line and bar on the same chart

In matplotlib, bar charts visualise categorical or discrete data. Line charts visualise continuous data. This makes it hard to get bars and lines on the same chart. Typically combined charts either have too many labels, and/or the lines and bars are misaligned or missing. You need to trick matplotlib a bit ... pandas makes this tricking easier

```
# start with fake percentage growth data
s = pd.Series(np.random.normal(
    1.02, 0.015, 40))
s = s.cumprod()
dfg = (pd.concat([s / s.shift(1),
    s / s.shift(4)], axis=1) * 100) - 100
dfg.columns = ['Quarter', 'Annual']
dfg.index = pd.period_range('2010-Q1',
    periods=len(dfg), freq='Q')
# reindex with integers from 0; keep old
old = dfg.index
dfg.index = range(len(dfg))
# plot the line from pandas
ax = dfg['Annual'].plot(color='blue',
    label='Year/Year Growth')
# plot the bars from pandas
dfg['Quarter'].plot.bar(ax=ax,
    label='Q/Q Growth', width=0.8)
# relabel the x-axis more appropriately
ticks = dfg.index[((dfg.index+0)%4)==0]
labs = pd.Series(old[ticks]).astype(str)
ax.set_xticks(ticks)
ax.set xticklabels(labs.str.replace('Q',
    '\nQ'), rotation=0)
# fix the range of the x-axis ... skip 1st
ax.set xlim([0.5, len(dfg)-0.5])
# add the legend
l=ax.legend(loc='best',fontsize='small')
# finish off and plot in the usual manner
ax.set title('Fake Growth Data')
ax.set_xlabel('Quarter')
ax.set ylabel('Per cent')
fig = ax.figure
fig.set size inches(8, 3)
fig.tight_layout(pad=1)
fig.savefig('filename.png', dpi=125)
plt.close(fig)
```



Change the range plotted

```
ax.set_xlim([-5, 5])
lower, upper = ax.get_ylim()
ax.set_ylim([lower-1, upper+1])
```

Add a footnote

```
# after the fig.tight_layout(pad=1)
fig.text(0.99, 0.01, 'Footnote',
    ha='right', va='bottom',
    fontsize='x-small',
    fontstyle='italic', color='#999999')
```

Working with missing and non-finite data

Working with missing data

Pandas uses the not-a-number construct (np.nan and float('nan')) to indicate missing data. The Python None can arise in data as well. It is also treated as missing data; as is the pandas not-a-time construct (pandas.NaT).

Missing data in a Series

```
s = Series([8,None,float('nan'),np.nan])
    #[8, NaN, NaN, NaN]
s.isnull() #[False, True, True, True]
s.notnull()#[True, False, False, False]
s.fillna(0)#[8, 0, 0, 0]
```

Missing data in a DataFrame

```
df = df.dropna() # drop all rows with NaN
df = df.dropna(axis=1) # same for cols
df=df.dropna(how='all') #drop all NaN row
df=df.dropna(thresh=2) # drop 2+ NaN in r
# only drop row if NaN in a specified col
df = df.dropna(df['col'].notnull())
```

Recoding missing data

```
df.fillna(0, inplace=True) # np.nan → 0
s = df['col'].fillna(0) # np.nan → 0
df = df.replace(r'\s+', np.nan,
            regex=True) # white space → np.nan
```

Non-finite numbers

With floating point numbers, pandas provides for positive and negative infinity.

Pandas treats integer comparisons with plus or minus infinity as expected.

Testing for finite numbers

(using the data from the previous example)

```
b = np.isfinite(s)
```

Working with Categorical Data

Categorical data

The pandas Series has an R factors-like data type for encoding categorical data.

Note: the key here is to specify the "category" data type. **Note**: categories will be ordered on creation if they are sortable. This can be turned off. See ordering below.

Convert back to the original data type

Ordering, reordering and sorting

```
s = Series(list('abc'), dtype='category')
print (s.cat.ordered)
s=s.cat.reorder_categories(['b','c','a'])
s = s.sort()
s.cat.ordered = False
```

Trap: category must be ordered for it to be sorted

Renaming categories

```
s = Series(list('abc'), dtype='category')
s.cat.categories = [1, 2, 3] # in place
s = s.cat.rename_categories([4,5,6])
# using a comprehension ...
s.cat.categories = ['Group ' + str(i)
for i in s.cat.categories]
```

Trap: categories must be uniquely named

Adding new categories

```
s = s.cat.add_categories([4])
```

Removing categories

```
s = s.cat.remove_categories([4])
s.cat.remove_unused_categories() #inplace
```

Working with strings

Working with strings

```
# assume that df['col'] is series of
strings
s = df['col'].str.lower()
s = df['col'].str.upper()
s = df['col'].str.len()

# the next set work like Python
df['col'] += 'suffix'  # append
df['col'] *= 2  # duplicate
s = df['col1'] + df['col2'] # concatenate
```

Most python string functions are replicated in the pandas DataFrame and Series objects.

Regular expressions

```
s = df['col'].str.contains('regex')
s = df['col'].str.startswith('regex')
s = df['col'].str.endswith('regex')
s = df['col'].str.replace('old', 'new')
df['b'] = df.a.str.extract('(pattern)')
```

Note: pandas has many more regex methods.

Basic Statistics

Summary statistics

```
s = df['col1'].describe()
df1 = df.describe()
```

DataFrame – key stats methods

```
df.corr()  # pairwise correlation cols
df.cov()  # pairwise covariance cols
df.kurt()  # kurtosis over cols (def)
df.mad()  # mean absolute deviation
df.sem()  # standard error of mean
df.var()  # variance over cols (def)
```

Value counts

```
s = df['col1'].value_counts()
```

Cross-tabulation (frequency count)

Quantiles and ranking

```
quants = [0.05, 0.25, 0.5, 0.75, 0.95]
q = df.quantile(quants)
r = df.rank()
```

Histogram binning

Regression

Smoothing example using rolling_apply

Cautionary note

This cheat sheet was cobbled together by bots roaming the dark recesses of the Internet seeking ursine and pythonic myths. There is no guarantee the narratives were captured and transcribed accurately. You use these notes at your own risk. You have been warned.

<u>Version</u>: This cheat sheet was last updated with Python 3.5 and pandas 0.19.2 in mind.

<u>Errors</u>: If you find any errors, please email me at markthegraph@gmail.com; (but please do not correct my use of Australian-English spelling conventions).