

Data Camp Live Training: Time Series Analysis in Python



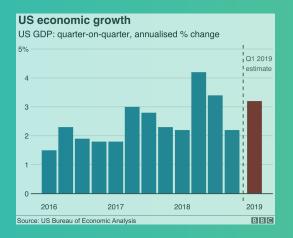


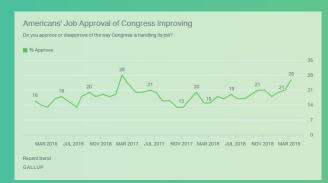
Alex Yarosh
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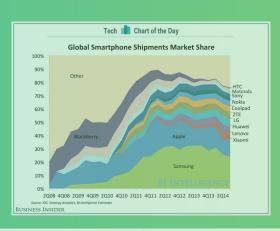
Introduction

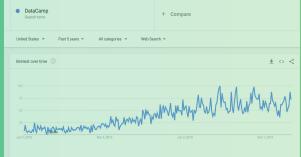
Most data is time series data





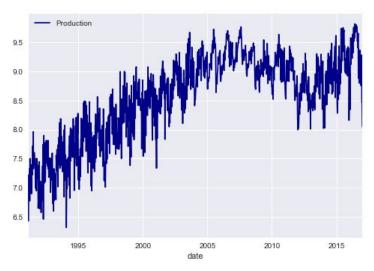


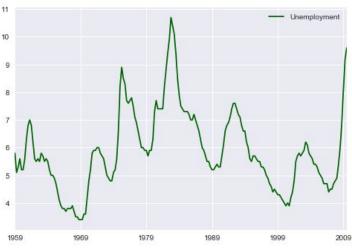




Time series analysis

- Simple models often do well
- Complicated models are composed of simple pieces
- Domain expertise is necessary
- Many subtleties involved



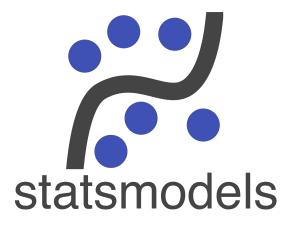


Datasets overview

- Weekly US gasoline production
- Monthly US unemployment rate







Tools

pandas: data manipulation

Learn more

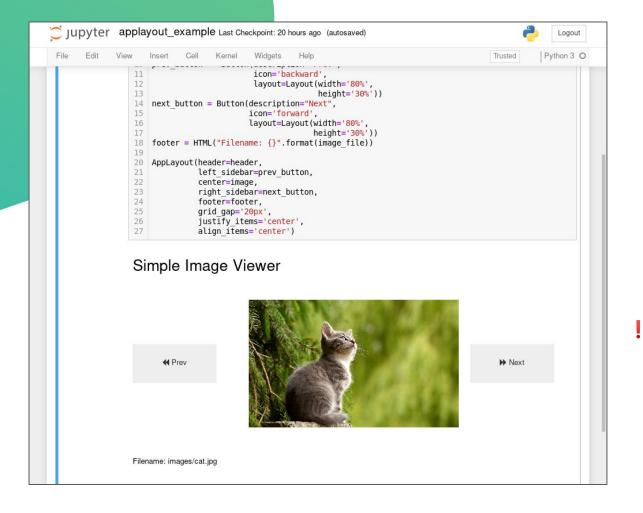
matplotlib: data visualization

Learn more

statsmodels: statistical modeling

Learn more:

- <u>Exploratory analysis</u>
- Linear modeling
- GLM

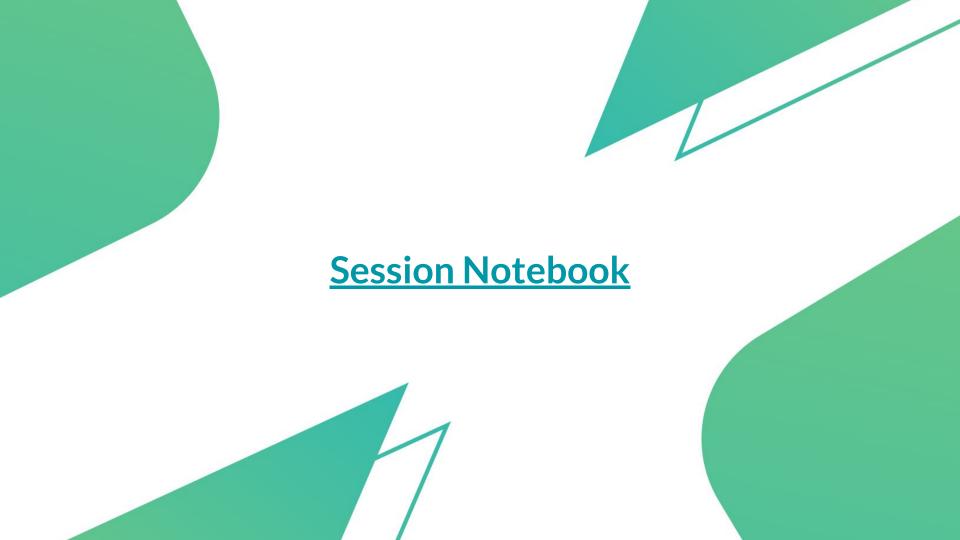




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Session agenda

- Introduction
- Exploratory Analysis
- Q & A
- Autocorrelation
- Q&A
- Moving average model
- Q&A
- Autoregressive model
- Q&A
- Closing notes
- Next steps



Recap and Closing Notes

What did we learn today?

Exploratory analysis

Manipulate and visualize time series to inform modeling

Autocorrelation analysis

Use autocorrelation analysis to uncover dependencies in the data

Simple models

Predict the future using simple models like autoregression and moving average

Coming soon!



Don't miss these upcoming webinars and live training sessions!

- String Manipulation in SQL (6/4)
- Data Analysis in SQL (6/11)

Functions	Description
import pandas as pd	Imports the pandas package with the alias pd
.head()	Prints the header of a DataFrame
.info()	Returns a # observations, data types and missing values per column
pd.to_datetime()	Converts to datetime type
.set_index()	Sets index of the DataFrame
.resample()	Resample the values to a different frequency
.rolling()	Use a rolling window to aggregate
seasonal_decompose()	Decompose time series into trend, seasonal, and residual component
.diff()	Take first-order difference of the DataFrame values
.dropna()	Drop missing values from the DataFrame

Functions	Description
.plot()	Plot the series contained in the DataFrame
plot_acf()	Plot the autocorrelation function
plot_pacf()	Plot the partial autocorrelation function
.ARMA(, order=)	Create an AR/MA/ARMA model
.fit()	Fit an AR/MA/ARMA model
.plot_predict()	Plot predictions of an AR/MA/ARMA model
sns.distplot()	Plots distribution of one variable
msno.matrix()	Visualizes missingness matrix
msno.barplot()	Visualizes missingness barplot
.duplicated(subset = , keep =)	Lets you find duplicates in a DataFrame based on all or subset of columns

Thank you

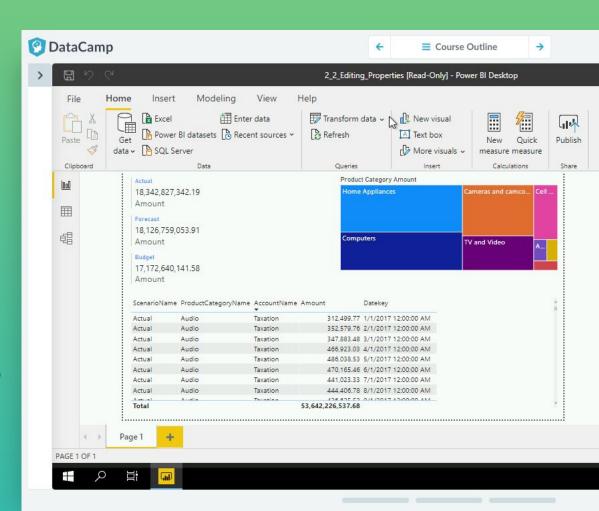
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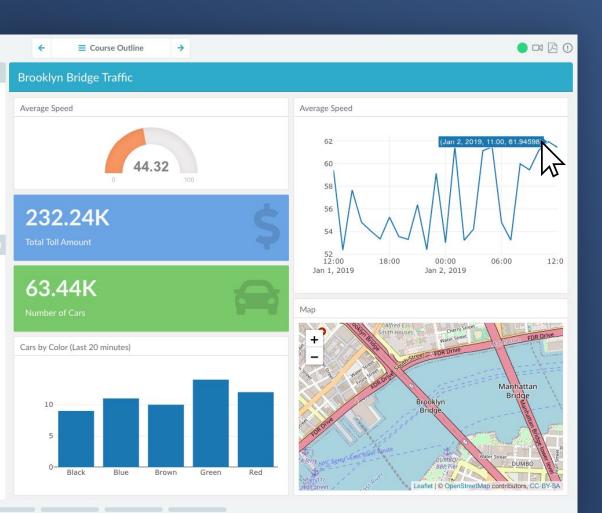
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Introduction to Power BI

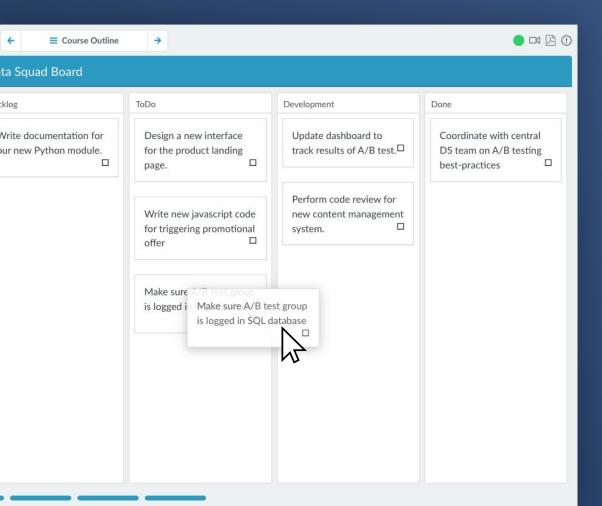
Unlock more value from your Microsoft plan. This interactive course empowers everyone with a 360-degree overview of how to analyze data and build impactful reports





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We believe everyone should have the skills to understand, interpret, and communicate using data. These courses offer the perfect to introduction to essential data science concepts

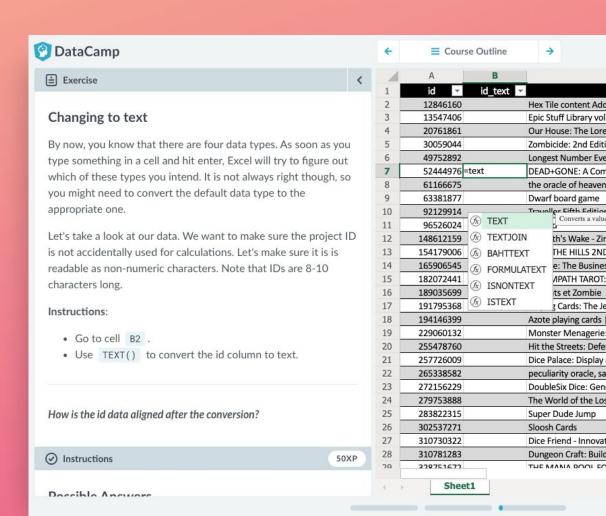


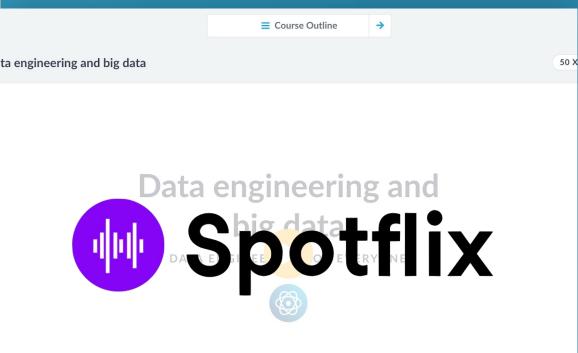
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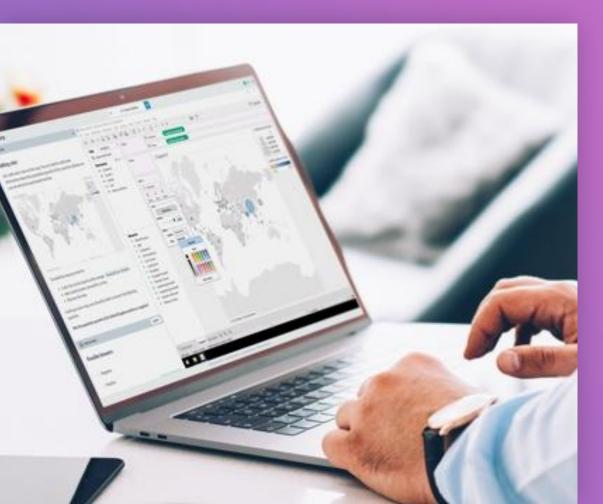




Data Engineering for Everyone

Learn about data engineering and why demand for them is at an all time high. Grow your knowledge in this area or take your first step towards becoming a data engineer

Got It



Introduction to Tableau

Learn how to navigate, analyze, and build awesome dashboards that bring your data to life—all within your browser