Python Data Science

Personal Notes

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1 IPython

1.1 Help

- help([symbol]) or [symbol]?: display the docstring of the symbol
 - Example: help(map) or map?
- [symbol]??: display the source code of the symbol (only if written in Python)
- <Tab>-completion: display matching dir() entries
- * (wildcard): matches any (also empty) string

1.2 Readline Commands

- C means Ctrl
- M means Alt

1.2.1 Navigation

- C-a: move to beginning of the line
- C-e: move to end of the line
- C-f: move one character forward
- C-b: move one character backward
- A-f: move one word forward
- A-b: move one word backward

1.2.2 Manipulation

- C-d: delete character under the cursor
- A-d: delete rest of the word under the cursor (right side)
- C-k: delete to the end of the line (right side)
- C-u: delete the beginning of the line (left side)
- C-y: yank (paste) text deleted before
- C-t: transpose; move character under the cursor one position to the left

1.2.3 History

- C-p: previous command (type multiple times to move back through the history)
- C-n: next command (type multiple times to move forth through the history)
- C-r: search backward in history

1.2.4 Miscellaneous

- C-l: clear screen
- C-c: cancel current command
- C-d: terminate session

1.3 Magic Commands

- %paste: paste code from the clipboard
- %cpaste: paste multiple code snippets interactively, end with --
- %run: run a script and keep the loaded symbols in the REPL
- %history: display the command history
 - %history -n 1-4: display from the first to the fourth command
- %rerun: run a part of the history again
- %save: store the history in a file
- %lsmagic: list magic functions
- %xmode: set exception reporting mode
 - Plain: most compact, least information
 - Context: more information
 - Verbose: most detailed output
- %load ext: load the extension with the given name
- %%file/%writefile: write the following code section to a file with the given file name -a for appending instead of overwriting

To get help on a magic command, use the question mark notation as with any other command. Example: %rerun? shows the documentation for the %rerun magic command.

• %automagic: toggle automagic setting

If %automagic is set, shell commands like cat, cp, env, ls, man, mkdir, more, mv, pwd, rm, rmdir can be used without prefixes. Otherwise, a % prefix is needed.

1.4 History

Lines of input and output are numbered so that single lines can be addressed:

- In: list of all inputs
 - In[4]: fourth input line
- Out: map of all outputs
 - Out[2]: second output line
- (single underscore): last output
- __ (double underscore): second to the last output
- (triple underscore): third to the last output
- _n (single underscore with number): n to the last output _4 = Out[4]

1.5 Shell Interaction

- ! at the beginning of a line: execute a shell command
- files = !ls -l: store output of a shell command as a list
 - files.grep('foo'): filter list by 'foo'
 - files.fields(1, 2): display columns 1 and 2 of the output
- !mkdir {folder}: create a directory with the variable folder's value as a name

- surround a Python variable with curly braces to make it available for the shell

1.6 Miscellaneous

· ; at the end of a line: suppress output

1.7 Debugging

Python's standard debugger is pdb. IPython comes with an enhanced version ipdb.

- %debug: start a debugging session starting from the last exception
- %pdb on: start debugging session automatically when an exception occurs

Debugging sessions have special commands (usually, only the first letters needs to be typed):

- l(ist): show the current location in the file
- u(p)/d(own): move up and down in the call stack
- n(ext): execute current line and move to next line (step over)
- s(tep): enter the function (step in)
- r(eturn): leave the function (step out)
- q(uit): leave the debugging session and exit the program execution
- c(ontinue): leave the debugging session, but keep the program running
- <Enter>: repeat previous command
- p(rint): print variables
- h(help): display a list of all available commands or help to the command argument supplied

1.8 Timing and Profiling

1.8.1 Timing

- %time: measure the execution time of a single statement/function call
 - The garbage collector will be deactivated so that the result is not biased.
- %timeit: measure the average execution time of a single statement/function call after repeated runs
 - The number of runs will be determined automatically.
- $\bullet\,$ %*timeit: as above, but working on whole sections of code

1.8.2 Runtime Profiling

- %prun: runtime profile of a single statement/function call using Python's built-in profiler
- %lprun: line by line runtime profile of a single statement/function call
 - install with pip install line_profiler on the shell

- load with %load_ext line_profiler in IPython

1.8.3 Memory Profiling

- install with pip install memory_profiler on the shell
- load with %load_ext memory_profiler in IPython
- %memit: memory profile of a single statement/function call
- %mprun: line by line memory profile of a single function call

%mprun requires the profiled code to be in it's own module. Example session:

```
%load_ext memory_profiler
%%file fibonacci.py
def fib(n):
    if n == 1 or n == 2:
        return 1
    return fib(n-1) + fib(n-2)
from fibonacci import fib
%mprun -f fib fib(35)
```

2 NumPy

Arrays of numbers are the fundamental data structure for data analysis. Python's primitive values have a large overhead. This information is redundant in lists, because the same type information is stored for every element. NumPy arrays are much more efficient than Python's lists—especially for big data sets. Python also offers an array type without redundant type information. However, this array type doesn't offer the fast and powerful operations of NumPy's ndarray type.

Conventionally, the NumPy library is imported as follows:

```
import numpy as np
```

2.1 Array Creation

2.1.1 Arrays of Python Lists

NumPy arrays can be created from Python lists:

```
>>> ints = np.array([2, 4, 6, 8]) # integer array
>>> floats = np.array([2, 4, 6, 8.1]) # upcast to float because of 8.1
>>> floats = np.array([2, 4, 6, 8], dtype='float') # with explicit type parameter
>>> ints = np.array([1.1, 2.2, 3.3], dtype='int') # with explicit type parameter
```

NumPy arrays can be multi-dimensional:

2.1.2 Arrays from Scratch

Numpy offers various functions to generate arrays from scratch. Where a dimension is required (size), a single number (length), a tuple of two (rows, columns) or more (1st dimension, 2nd dimension, 3rd dimension, etc.) can be passed.

- np.zeros(size, dtype): array of zeros
- np.ones(size, dtype): array of ones
- np.full(size, value): array filled with the given value
- np.arange(start, end, step): array with values from start (inclusive) to end (exclusive) and given step width; length=(end-start)/step
- np.linspace(from, to, n): array with evenly spaced values in interval [from,to] (both inclusive) of length n
- np.random.random(size): uniformly distributed random values
- np.random.normal(mean, sd, size): normally distributed array with the given mean and standard deviation
- np.random.randint(from, to, size): random integers in the interval [from,to) (inclusive/exclusive)
- np.random.choice(a, size, replace, p): random values from the array a or up to the upper bound value a with (replace=True) or without (replace=False) replacement and an optional array of probabilities p
- np.eye(n): identity matrix with n rows and columns (values at indices with equal row/column index are 1)
- np.empty(size): uninitialized array, values from current memory content (garbage)

2.1.3 Data Types

The dtype parameter can either be passed as a string literal or using a pre-defined constant:

literal: dtype='int32'
 constant: dtype=np.int32

Common numeric types are:

• boolean: Bool_

• signed integers: int8, int16, int32, int64

- int_: system's default long

- intc: system's default int

• unsigned integers: uint8, uint16, uint32, uint64

• floating point: float16, float32, float64

- float : system default

- complex numbers: complex64, complex128
 - complex_: system default

2.2 Array Manipulation

NumPy arrays offer a rich set of attributes and operation for their manipulation. Since NumPy arrays are the foundation of many higher-level libraries, data manipulation in Python is often NumPy array manipulation.

2.2.1 Attributes

These read-only attributes can be used to retrieve information about an array:

- ndim: number of dimensions
- shape: size of each dimension
- size: total size of the array (the number of elements)
- dtype: data type of the array's elements
- itemsize: byte size of a single element
- nbytes: byte size of the entire array

In general, nbytes is equal to itemsize multiplied by size.

```
>>> np.random.seed(0) # for reproducable results
>>> arr = np.random.randint(10, 100, (3, 3))
>>> arr
array([[54, 57, 74],
       [77, 77, 19],
       [93, 31, 46])
>>> arr.ndim
2
>>> arr.shape
(3, 3)
>>> arr.size
9
>>> arr.dtype
dtype('int64')
>>> arr.itemsize
>>> arr.nbytes
>>> arr.itemsize * arr.size
72
```

2.2.2 Indexing

Values of NumPy arrays can both be retrieved and modified by the means of indexing.

The indexing of single dimension arrays works with square brackets, just like indexing of Python lists:

- arr[0]: first element
- arr[n]: nth element
- arr[-1]: last element (first element counted from the end)
- arr[-3]: third last element (third element counted from the end)

For multi dimension arrays, a comma separated tuple has to be passed in square brackets:

```
• arr[0, 0]: first element of the first dimension
```

```
• arr[3, 5]: fifth element of the third dimension
```

2.2.3 Slicing

The slicing syntax of Python lists also works for NumPy arrays:

- [start:stop:step], with values omitted defaulting to:
 - start=0
 - stop=[size of dimension]
 - step=1
- For a negative step size, the defaults for start and stop are swapped.

```
>>> arr = np.arange(1, 10)
```

```
>>> arr
array([1, 2, 3, 4, 5, 6, 7, 8, 9])
>>> arr[2:5] # third (inclusive) to fifth (exclusive)
array([3, 4, 5])
>>> arr[::2] # every other (beginning with first)
array([1, 3, 5, 7])
>>> arr[::-1] # reversed
array([9, 8, 7, 6, 5, 4, 3, 2, 1])
```

If a step is indicated, two colons are required. Otherwise, step is interpreted as the stop.

Multi-dimension arrays can be sliced by providing multiple, comma-separated slices:

- [start1:stop1:step1, start2:stop2:step2], for slicing the first and second dimension.
- Indexing and slicing can be combined in order to access individual columns/rows:

>>> arr[:, 0] # first column

>>> arr[0, :] # first row

>>> arr[0] # first row (shorthand)

array([54, 77, 93])

array([54, 57, 74])

array([54, 57, 74])

Unlike Python lists, slices of NumPy arrays are *views to* the original data, not *copies of* it. To get a copy of a slice that can be modified without affecting the underlying array, the copy() method can be used. Using the array from above:

```
>>> s = arr[::2, 0:2] # view on columns 0 and 1 of every other row
>>> S
array([[54, 57],
       [93, 31]])
>>> s[0,1] = 88
>>> s[1,0] = 99
>>> S
array([[54, 88],
       [99, 31]])
>>> t = arr[1, 0:2].copy() # copy of columns 0 and 1 of the second row
>>> t
array([77, 77])
>>> t[0] = 11
>>> t[1] = 22
>>> t
array([11, 22])
>>> arr
array([[54, 88, 74], # 88 introduced through s
       [77, 77, 19], # 11 and 22 missing (working on copy t)
       [99, 31, 46]]) # 99 introduced through s
```

2.2.4 Reshaping

There are two options to reshape an existing array:

- 1. The function reshape(size), which reshapes the underlying array to the given size (dimension indications).
 - The new size must match the array's size.
 - Good: arr.size=60, arr.reshape((6, 10)), because 6*10=60
 - Bad: arr.size=16, arr.reshape((4, 6)), because 4*6>16
- 2. Using the slicing parameter np.newaxis, which converts a one-dimensional to a two-dimensional array.
 - arr[np.newaxis, :]: array elements as columns
 - arr[:, np.newaxis]: array elements as rows

2.2.5 Concatenation

The options to concatenate arrays of same and different dimensions are:

- 1. The function np.concatenate(arrays, axis), which works on arrays of the same dimensions.
 - arrays: a list or tuple of arrays
 - axis: index of the axis, along which the concatenation takes place (0: rows, 1: columns, 2: third dimension)
- 2. Functions, which concatenate the given arrays of (possible) different dimensions:
 - np.vstack(arrays): stack the arrays vertically
 - np.hstack(arrays): stack the arrays horizontally
 - np.dstack(arrays): stack the arrays along the third dimension

```
>>> a = np.arange(1, 5) # 1, 2, 3, 4
>>> b = np.arange(5, 9) # 5, 6, 7, 8
>>> np.concatenate((a, b))
array([1, 2, 3, 4, 5, 6, 7, 8])
>>> x = a.reshape((2, 2))
>>> X
array([[1, 2],
       [3, 4]])
>>> y = b.reshape((2, 2))
>>> y
array([[5, 6],
       [7, 8]])
>>> np.concatenate((x, y), axis=0) # along rows
array([[1, 2],
       [3, 4],
       [5, 6],
       [7, 8]])
>>> np.vstack((x, y)) # same, but shorter
```

```
array([[1, 2],
       [3, 4],
       [5, 6],
       [7, 8]])
>>> np.concatenate((x, y), axis=1) # along columns
array([[1, 2, 5, 6],
       [3, 4, 7, 8]])
>>> np.hstack((x, y)) # same, but shorter
array([[1, 2, 5, 6],
       [3, 4, 7, 8]])
>>> i = np.arange(1, 4).reshape((3, 1))
>>> i
array([[1],
       [2],
       [3]])
>>> j = np.arange(4, 10).reshape(3, 2)
>>> j
array([[4, 5],
       [6, 7],
       [8, 9]])
>>> np.hstack((i, j))
array([[1, 4, 5],
       [2, 6, 7],
       [3, 8, 9]])
>>> m = np.arange(1, 4)
>>> m
array([1, 2, 3])
>>> n = np.arange(4, 10).reshape((2, 3))
>>> n
array([[4, 5, 6],
       [7, 8, 9]])
>>> np.vstack((m, n))
array([[1, 2, 4],
       [4, 5, 6],
       [7, 8, 9]])
```

2.2.6 Splitting

An array split up at N split points will result in N+1 arrays. As for reshaping and concatenation, there are two fundamental ways to split arrays:

- 1. The function np.split(array, splitpoints).
 - array: an array of any dimension
 - splitpoints: a list of indices
 - a divider (positive integer value) can be used to split the array up into n equally sized chunks
- 2. Functions, which split an array along a specific dimension.
 - np.hsplit(array, splitpoints): split the array along the horizontal axis
 - np.vsplit(array, splitpoints): split the array along the vertically axis
 - np.dsplit(array, splitpoints): split the array along a third dimension

```
>>> a = np.arange(1, 9)
array([1, 2, 3, 4, 5, 6, 7, 8])
>>> np.split(a, [4]) # split at index 4 (beginning of second chunk)
[array([1, 2, 3, 4]), array([5, 6, 7, 8])]
>>> np.split(a, 2) # divide into 2 equally sized parts
[array([1, 2, 3, 4]), array([5, 6, 7, 8])]
>>> np.split(a, [2, 6]) # split at indices 2 and 6
[array([1, 2]), array([3, 4, 5, 6]), array([7, 8])]
>>> b = np.arange(1, 10).reshape((3, 3))
>>> b
array([[1, 2, 3],
       [4, 5, 6],
       [7, 8, 9]])
>>> i, j = np.hsplit(b, [2]) # split off first two columns
>>> i
array([[1, 2],
       [4, 5],
       [7, 8]])
>>> j
array([[3],
       [6],
       [9]])
```

2.3 Universal Functions

- Loop-based operations on arrays resp. on their elements are slow, because Python performs type-checks and lookups for every function calll.
- NumPy's universal functions (UFuncs) are statically typed and compiled. They can be performed on an array as a whole—and will be applied to each element. This is much faster and more convenient.
 - Loops over arrays should be rewritten in terms of UFuncs. The bigger the array, the larger the gain.
- UFuncs can be applied:
 - to an array and a scalar value:

```
* np.arange(1, 4) * 2 # [2, 4, 6]
```

- to an array and another array:

* np.arange(1, 4) * np.arange(7, 10) # [8, 10, 12]

2.3.1 Common UFuncs

Many of Python's native operators can be used as shorthands for UFuncs:

Shorthand	UFunc	Description
+	np.add	Addition
-	np.subtract	Subtraction
- (unary)	np.negative	Negative Prefix
*	np.multiply	Multiplication
/	np.divide	Division
//	np.floor_divide	Floor Division
**	np.power	Exponentiation
%	np.mod	Modulus (remainder)
np.abs	np.absolute	Absolute value

There are a lot of additional mathematical UFuncs:

• np.sin/np.arcsin: Sine and Arcsine

• np.cos/np.arccos: Cosine and Arcosine

• np.tan/np.arctan: Tangents and Cotangents

```
np.exp2: 2^x
np.exp: e^x
np.log: base-e logarithm
np.log2: base-2 logarithm
np.log10: base-10 logarithm
```

2.3.2 Advanced Features

Rather than creating a new array for the return value, the result of a UFunc can be stored in an existing array using the out parameter. This also works with slices:

```
>>> x = np.arange(1, 6)
>>> x
array([1, 2, 3, 4, 5])

>>> y = np.zeros(5, dtype=np.int)
>>> y
array([0, 0, 0, 0, 0])

>>> np.power(x, 2, out=y)
>>> y
array([1, 4, 9, 16, 25])

>>> z = np.zeros(10)
>>> z
array([0, 0, 0, 0, 0, 0, 0, 0, 0])

>>> np.power(x, 2, out=z[::2]) # overwrite every other element
>>> z
array([1, 0, 4, 0, 9, 0, 16, 0, 25, 0])
```

Every UFunc comes with a reduce operation, which repeatedly applies an operation to the elements of an array until only a single result remains.

```
>>> x = np.arange(1, 5)
>>> x
array([1, 2, 3, 4, 5])
>>> np.add.reduce(x) # Sum: 1 + 2 + 3 + 4 + 5
15
>>> np.multiply.reduce(x) # Factorial: 1 * 2 * 3 * 4 * 5
120
```

Instead of just storing the end results, each intermediary step can be stored using the

accumulate function:

```
>>> x = np.arange(1, 5)
>>> x
array([1, 2, 3, 4, 5])
>>> np.add.accumulate(x)
array([1, 3, 6, 10, 15)
>>> np.multiply.accumulate(x)
array([1, 2, 6, 24, 120])
```

The outer operation computes the output of all pairs of two inputs, which could be used to create a multiplication table, for example:

```
>>> a = np.arange(1, 6)
>>> a
array([1, 2, 3, 4, 5])

>>> b = np.arange(1, 9)[1::2]
>>> b
array([2, 4, 6, 8])

>>> np.multiply.outer(b, a) # column, row
array([[2, 4, 6, 8, 10],
        [4, 8, 12, 16, 20],
        [6, 12, 18, 24, 30],
        [8, 16, 24, 32, 40]])
```

*	1	2	3	4	5
2	2	4	6	8	10
4	4	8	12	16	20
6	6	12	18	24	30
8	8	16	24	32	40

2.4 Aggregations

Aggregations reduce an array or one of its dimensions to a single value. In contrast to Python's built-in aggregate functions (sum, min, max), NumPy's implementations can operate on multi-dimensional arrays—and are much faster.

Aggregate functions take an optional axis parameter, which describes the array dimension to be collapsed:

```
axis=0: collapse columnsaxis=1: collapse rows
```

All aggregate functions can be called using the syntax np.function(array, [parameters]). Except for np.median and np.percentile, the following functions can be called directly on the array using the syntax array.function([parameters]).

Function	Returns
np.sum	sum
np.prod	product
np.min	minimum value
np.max	maximum value
np.argmin	index of minimum value
np.argmax	index of maximum value
np.mean	mean («average») value
np.median	median («middle») value
np.var	variance
np.std	standard deviation
np.percentile(q=n)	nth percentile, n in [0, 100]
np.any	is <i>any</i> value true?
np.all	are all values true?

Special NaN-aware functions exist for every function (execpt for the boolean functions np.any and np.all). They have the prefix nan and can only be called on nd, not directly on the array. Since NaN belongs to the IEEE-754 standard, arrays containing NaN must have the type float or double.

```
>>> a = np.array([1, 2, 3, np.NAN, 5])
>>> a
array([ 1., 2., 3., nan, 5.])
>>> np.sum(a)
```

```
nan
```

```
>>> np.nansum(a)
11.0
```

2.5 Broadcasting

Broadcasting is a set of rules for applying binary UFuncs (addition, multiplication, etc.) on arrays of different sizes and/or dimensions.

Rule 1: If the arrays have a different number of dimensions, the *shape* of the array with fewer dimensions is padded with ones on the left.

Result: The shape of b is one-padded on the left: $(3,) \rightarrow (1, 3)$. Thus, array([1, 2, 3]) becomes array([[1, 2, 3]]).

Rule 2: If the shape of the arrays does not match in any dimension, the array with a shape of one is stretched in that dimension to match the other shape.

Result: The rows of b are stretched (i.e. repeated), the shape changes again: $(1, 3) \rightarrow (3, 3)$. Thus, array([[1, 2, 3]]) becomes:

```
array([[1, 2, 3].
[1, 2, 3],
[1, 2, 3]])
```

This is only a *conceptual* transformation, no memory is wasted when stretching!

3. If the dimensions neither match nor are equal to one, an error is raised.

```
>>> x = np.ones(6).reshape(2, 3)
>>> x
```

Result: Error.

In order to perform binary operations on incompatible arrays (according these broadcasting rules), the arrays can be re-shaped manually:

2.6 Boolean Arrays

Python's comparison operators have NumPy equivalents. They are applied to each element and return a boolean array, indicating the result of every comparison:

Shorthand	UFunc	Description
==	np.equal	equal
!=	np.not_equal	not equal
<	np.less	less than
>	np.great	greater than
<=	np.less_equal	less than or equal
>=	np.greater_equal	greater than or equal

The number of true values can be counted using the np.count_nonzero or the np.sum function, which counts False as 0 and True as 1. Using the array a from above:

2.6.1 Bitmasks

Boolean arrays can be used for indexing, where every True item of the index array is returned:

```
>>> x = np.random.randint(1, 100, size=(4, 4))
>>> x
array([[58, 26, 64, 3],
```

Selection criteria can be combined using the bitwise operands, which are shorthand for NumPy's element-wise logical UFuncs:

Shorthand	UFunc	Description
&	np.bitwise_and	and
\	np.bitwise_or	or
^	np.bitwise_xor	exclusive or
~	np.bitwise_not	not

Using the arrays x and above_mean from above:

```
>>> even = (x % 2 == 0)
>>> even
array([[ True, True, True, False],
       [False, True, True, False],
       [ True, False, False, True],
       [ True, True, True, False]])
>>> x[even & above_mean]
array([58, 64, 64, 64, 56])
>>> x[np.bitwise or(even, above mean)]
array([58, 26, 64, 91, 64, 44, 14, 81, 77, 8, 64, 42, 56])
>>> odd = np.bitwise_not(even)
>>> odd
array([[False, False, False, True],
       [ True, False, False, True],
       [False, True, True, False],
       [False, False, False, True]])
```

2.7 Fancy Indexing

Arrays can be indexed using arrays of indices to access multiple array elements at once.

2.7.1 Broadcasting

If array indices with different shapes are used, the index arrays are being broadcasted. The result of the index operation is shaped by the *broadcasted index array*, not by the array being indexed. Given the array x from above:

The broadcasting of the index arrays is done like this:

	2	3	1
3	3,2	3,3	3,1
1	1,2	1,3	1,1
2	2,2	2,3	2,1

And the resulting array of the indexing operation looks like this:

2		3	1
3	75	80	70
1	35	40	30
2	55	60	50

Array indices can be combined with scalar indices, slicing and masking:

2.7.2 Assignment

Fancy indexing can be used for assignments, too:

```
>>> x = np.arange(10)
>>> x
array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9])
>>> x[x % 2 == 0] = 0 # set all even values to zero
>>> x
array([0, 1, 0, 3, 0, 5, 0, 7, 0, 9])
```

However, the behaviour can be unexpected if index values are used multiple times:

```
>>> x = np.zeros(3)

>>> x

array([0, 0, 0])

>>> i = [0, 1, 1, 2, 2, 2]

>>> x[i] += 1

>>> x

array([1, 1, 1])
```

The values at indices 1 and 2 haven't been incremented three times, because the value of x[i] + 1 is evaluated once at the beginning and then used multiple times. For repetitions,

NumPy's functions have a at method, which performs unbuffered operations, i.e. results will be recalculated for every index element:

```
>>> x = np.zeros(3)
>>> x
array([0, 0, 0])
>>> i = [0, 1, 1, 2, 2, 2]
>>> np.add.at(x, i, 1)
>>> x
array([1, 2, 3])
```

2.8 Sorting

NumPy offers more efficient ways of sorting arrays than Python's native sort() function. An array can be sorted using the np.sort() function, which returns the sorted array:

```
>>> x = np.array([5, 2, 4, 1, 3])
>>> np.sort(x)
array([1, 2, 3, 4, 5])
```

By default, NumPy uses the quicksort algorithm. Other algorithms can be used by setting the kind parameter. Options are: quicksort, mergesort, heapsort and stable.

An array can also be sorted in-place, using the array's sort() method:

```
>>> x = np.array([5, 2, 4, 1, 3])
>>> x.sort()
>>> x
array([1, 2, 3, 4, 5])
```

The np.argsort() function sorts an array and returns an array of indices denoting the array's order. The returned array can be used for fancy indexing:

```
>>> x = np.array([5, 2, 4, 1, 3])
>>> i = np.argsort(x)
>>> i
array([3, 1, 4, 2, 0])
>>> x[i]
array([1, 2, 3, 4, 5])
```

Arrays can be sorted along rows and columns using the axis argument, which defines *along* (not within!) which axis the comparison and swapping is performed (0: along rows, 1: along columns):

```
>>> x = np.random.choice(10, (3, 3), replace=False)
>>> x
```

Arrays can be sorted *partially*, i.e. the array is split into two sections, with the left partition containing all smaller values than the right partition. Arrays can be sorted partially using np.partition(), which requires the kth parameter denoting the size of the left partition (K elements):

```
>>> x = np.random.choice(10, 10, replace=False)
>>> x
array([9, 1, 6, 0, 8, 5, 3, 2, 7, 4])
>>> np.partition(x, 3)
array([1, 0, 2, 3, 4, 5, 6, 7, 8, 9])
```

Within the partitions, the elements are in arbitrary order. Partial sorting can also be done by row or column using the axis argument. To return the array of partially sorted indices, the function np.argpartition() can be used analogous to np.argsort().

2.9 Structured Arrays

Storing heterogeneous data, say names and wages of employees, in different arrays of the same size is error prone: The relation of the data is not obvious, and sorting the arrays mixes up the entries. NumPy offers structured arrays, which can be defined with the dtype parameter using a compound data type specification in three ways:

1) using the dictionary method, indicating the field names and formats separately in two tuples:

2) using a list of tuples, defining the field name and its type together in one tuple per field:

3) without specifying the field names, using automatic names from f0 to fn, and defining the types as a comma-separated string:

```
dtype=np.dtype('U20,u1,f4')
```

A type indicator consists of three parts:

- 1. the endianness (optional): < for little endian, > for big endian
 - <f4: little endian float of four bytes
 - >i8: big endian integer of eight bytes
- 2. the data type (see the next table)
- 3. the size of the field *in bytes* (not in bits)

Indicator	Туре	Example	Equivalent
'b'	byte	'b'	
'i'	signed integer	'i4'	np.int32
'u'	unsigned integer	'u1'	np.uint8
'f'	floating point	'f8'	np.float64
'c'	complex number	'c16'	np.complex128
'S' or 'a'	string (ASCII)	'S5'	
'U'	unicode string	'U10'	<pre>np.dtype(np.str_, 10)</pre>
'V'	raw data (void)	'V'	np.void

The fields can be accessed by row, by column, by combining row and column, and also using bit masks:

NumPy also allows storing arrays in fields of structured arrays, which can be achieved by providing an optional size indicator to every field definition:

```
>>> players = np.zeros(3, dtype=np.dtype([('name', 'U20'),
```

NumPy offers the type np.recarray, which allows the individual fields to be accessed with dot notation instead of array indices:

```
>>> payroll = employees.view(np.recarray)
>>> payroll.name
array([b'Dilbert', b'Wally', b'Alice'], dtype='|S10')
```

The syntax is more convenient, but the performance of the access is lower.

NumPy's structured arrays are a very efficient way to store structured data. However, the Pandas library offers much more functionality for working with structured data.

2.10 Date and Time

Python's capabilities for handling date and time information, such as the modules datetime, dateutil and pytz, are convenient to use, but are too slow when it comes to big datasets.

NumPy defines its own type for that purpose: datetime64, which encodes date and time information as 64-bit integers, and can be used for vectorized operations:

The timedelta64 data type is used to express the period between two points in time. Both datetime64 and timedelta64 are based on a fundamental time unit and can express a range of 2^{64} times that unit. There is a trade-off between resolution (precision) and range (time span): The smaller the fundamental time unit is chosen, the more precision and the less time span can be expressed. The fundamental time unit can be defined as follows:

```
>>> np.datetime64('2019-01-01', 'ns') # 'ns': nanoseconds numpy.datetime64('2019-01-01T00:00:00.0000000000')
```

The options available are:

- Y: year
- M: month
- W: week
- D: day

- h: hour
- m: minute
- s: second
- ms: millisecond
- · us: microsecond
- · ns: nanosecond
- ps: picosecond
- fs: femtosecond
- · as: attosecond

Nanoseconds are a good compromise, for they are as precise as regular computers and and have a time span of about 500 years (now ± 250 years).

NumPy infers the time-zone automatically from the operating system.

3 Pandas

Pandas is a package built on top of NumPy, which offers powerful data operations familiar to those of data bases and spreadsheets. The fundamental data structures of Pandas are Series, DataFrame and Index. A DataFrame is a multidimensional array with labeled rows and columns, which supports heterogeneous and missing data—an issue often to be faced with in real-world data sets.

Pandas is idiomatically imported as pd:

```
>>> import pandas as pd
```

3.1 Series

What NumPy's ndarray is to Python's list, Pandas Series is to Python's dictionary: a fast and very powerful alternative. Whereas Python's dictionary maps a set of *arbitrary keys* to a set of *arbitrary values*, Pandas Series maps a set of *typed keys* to a set of *typed values*. A Series is made up of two sequences:

- values: a NumPy array (np.ndarray)
- 2. index: a Pandas Index (pd.Index)

3.1.1 Creation

A Pandas Series can be created from scalars, lists and dictionaries.

If a Series is generated from list, the indices (first column) for the values (second column) are made up automatically, i.e. sequentially:

```
>>> pd.Series([1, 2, 3])
0 1
```

```
1 2
2 3
dtype: int64
```

An list of indices can be explicitly provided using the index parameter. The the lists of values and indices need to have the same length:

```
>>> pd.Series([1, 2, 3], index=['a', 'b', 'c'])
a    1
b    2
c    3
dtype: int64
```

However, indices can be noncontiguous and nonsequential:

```
>>> pd.Series([1, 2, 3], index=['Foo', 'Bar', 'Qux'])
Foo    1
Bar    2
Qux    3
dtype: int64
```

If a scalar value is used instead of list of values, the same value will be repeated for the length of the index list:

dtype: int64

A Series can be created based on a dictionary with keys to be used as indices:

```
>>> pd.Series({'a': 1, 'b': 2, 'c': 3})
a    1
b    2
c    3
dtype: int64
```

An additional list of indices can be provided to further select values from the dictionary by their keys, and to specify the order of entries:

```
>>> pd.Series({'a': 1, 'b': 2, 'c': 3}, index=['c', 'a'])
c     3
a     1
dtype: int64
```

3.1.2 Access: Indexing and Selection

The elements of a Series can be accessed using indexing and slicing:

If arbitrary (noncontiguous, nonsequential) indices are used, slicing is possible because of the fixed order of indices, but the upper bound is also included:

```
>>> payroll = pd.Series({'Dilbert': 120000, 'Wally': 80000, 'Alice': 110000})
>>> payroll['Dilbert':'Wally']
Dilbert 120000
Wally 80000
dtype: int64
```

Even though a non-numeric is used, a Series can also be sliced using a implicit index. Here, the upper bound is excluded:

```
>>> payroll[0:2]
Dilbert 120000
Wally 80000
dtype: int64
```

The elements of a Series can also be accessed through the means of masking and fancy indexing:

Python's native dictionary expressions are also supported:

```
>>> 'Dilbert' in payroll
True

>>> 'Asok' in payroll
False

>>> payroll.keys()
Index(['Dilbert', 'Wally', 'Alice'], dtype='object')

>>> list(payroll.items())
[('Dilbert', 120000), ('Wally', 80000), ('Alice', 110000)]

>>> payroll['Wally'] = 90000 # modify existing entry
>>> payroll['Asok'] = 12000 # add a new entry
```

3.1.3 Explicit and Implicit Indexing

When using a explicit integer index, indexing operations make use of the explicit indices (the actual index values provided), but slicing operations use the implicit indices (the items ordinal numbers). This can be confusing:

```
>>> ratings = pd.Series([2.3, 3.1, 3.9, 4.2, 4.8], index=[10, 20, 30, 40, 50])
>>> ratings[10] # explicit index
2.3
>>> ratings[1:3] # implicit index
20     3.1
30     3.9
dtype: float64
```

In order to reduce that confusion, a Series offers two attributes to access the indices:

```
loc: the explicit indexiloc: the implicit index
```

```
>>> ratings.loc[10]
2.3
>>> ratings.loc[10:30] # inclusive explicit indices from 10 to 30
10     2.3
20     3.1
30     3.9
dtype: float64
```

```
>>> ratings.iloc[0]
2.3
>>> ratings.iloc[0:3] # exclusive implicit indices from 0 to 3
10    2.3
20    3.1
30    3.9
dtype: float64
```

According to the Zen of Python («Explicit is better than implicit.»), slicing and indexing on Series using a integer index should be done using the loc and iloc attributes,

3.2 DataFrame

A Pandas DataFrame can be understood in terms of other data structures from two perspectives:

- 1. As a generalization of a NumPy array of two dimensions, with row indices and column names being flexible.
 - NumPy arrays are indexed as arr[row, column]: row first, column second.
 - Pandas DataFrames are indexed as df[column][row]: column first, row of the Series second.
- 2. As a specialization of a Python dictionary that maps a column name (key) to a Series of column data (value).

Generally speaking, a DataFrame is a sequence of Series sharing the index value. Important attributes are:

- columns: returns an Index object (column names)
- index: returns the index labels (row names)

3.2.1 Creation

A Pandas DataFrame can be created from Series, dictionaries and NumPy arrays.

If a single Series is provided, an optional column name for those values can be defined in a list:

If a list of dictionaries is provided, each dictionary is mapped to a row. Missing entries of heterogeneous dictionaries are filled up with NaN in the resulting DataFrame:

If a dictionary of Series is provided, each Series becomes a column with its key mapped as the column name:

If a two-dimensional NumPy array is provided, the numeric column and row indices from the array are used, but can be set using the optional columns and index parameters:

```
>>> arr = np.arange(1, 10).reshape(3, 3)
>>> pd.DataFrame(arr)
    0     1     2
0     1     2     3
1     4     5     6
2     7     8     9

>>> pd.DataFrame(arr, columns=['A', 'B', 'C'], index=[1, 2, 3])
    A     B     C
1     1     2     3
2     4     5     6
3     7     8     9
```

If a structured NumPy array is provided, the field names serve as column names:

3.2.2 Access: Indexing and Selection

The DataFrame for the following examples:

```
>>> population = {
... 'USA': 326625792,
... 'Russia': 142257520,
'Germany': 80594016,
... 'Switzerland': 8236303
...}
>>> area = {
... 'USA': 9147593,
... 'Russia': 16377742,
... 'Germany': 348672,
... 'Switzerland': 39997
...}
>>> data = pd.DataFrame({'pop': population, 'area': area})
>>> data
                   pop
                            area
Germany
                          348672
              80594016
Russia
             142257520 16377742
Switzerland
              8236303
                           39997
USA
             326625792
                         9147593
```

Individual columns can be accessed either dictionary-style or attribute-style, however the latter only works for columns with a string index that isn't used for any other DataFrame attribute:

```
>>> data['area']
Germany
                 348672
Russia
               16377742
Switzerland
                  39997
USA
                9147593
Name: area, dtype: int64
>>> data.area
Germany
                 348672
Russia
               16377742
Switzerland
                  39997
                9147593
Name: area, dtype: int64
>>> data['area'] is data.area
```

True

```
>>> data['pop'] is data.pop
False # pop is a method of DataFrame!
```

For assignments, only dictionary-style access works (on the left side):

```
>>> data['density'] = data['pop'] / data.area
>>> data
                           area
                                    density
                  pop
Germany
             80594016
                         348672 231.145650
Russia
            142257520 16377742
                                   8.686028
Switzerland
              8236303
                          39997
                                 205.923019
USA
                                  35.706201
            326625792
                        9147593
```

The raw, underlying multi-dimensional array of data of a DataFrame can be accessed using the value attribute, which supports array-style indexing:

A transposed version of the DataFrame (which rows and columns swapped) can be accessed using the T attribute:

>>> data.T

	Germany	Russia	Switzerland	USA
pop	8.059402e+07	1.422575e+08	8.236303e+06	3.266258e+08
area	3.486720e+05	1.637774e+07	3.999700e+04	9.147593e+06
density	2.311456e+02	8.686028e+00	2.059230e+02	3.570620e+01

A DataFrame offers different index attributes:

- loc: explicit index to access values by column and row names
 - inclusive upper bound
 - supports name based slicing, masking, fancy indexing
- iloc: implicit index to access values by column and row numbers
 - zero-based, exclusive upper bound
 - supports row and column access by ordinal numbers

```
142257520 16377742
Russia
>>> data.loc[data.density > 100, ['pop', 'density']]
                 pop
                       density
Germany
            80594016 231.145650
Switzerland
            8236303 205.923019
>>> data.iloc[0:2, 0:2]
              pop
                      area
Germany 80594016
                  348672
Russia
       142257520 16377742
```

3.3 Index

The Pandas Index is an immutable array/a ordered (multi)set that is used both for the indexing of Series and DataFrame.

An Index can be created from a list:

```
>>> pd.Index([1, 2, 3, 4, 5])
Int64Index([1, 2, 3, 4, 5], dtype='int64')
```

The elements of the Index can be accessed like list entries, i.e. by a single index and using slicing:

```
>>> idx = pd.Index([1, 2, 3, 4, 5])
>>> idx[2]
3
>>> idx[0:2]
Int64Index([1, 2], dtype='int64')
>>> idx[::2]
Int64Index([1, 3, 5], dtype='int64')
```

An Index is immutable, which is important when they are shared between different DataFrames and Series:

```
>>> idx[2] = 6
TypeError: Index does not support mutable operations
```

Like Python's native set, Index supports set operations like intersection, union and difference:

```
>>> idxA.intersection(idxB)
Int64Index([1, 3, 5], dtype='int64')
```

```
>>> idxA.union(idxB)
Int64Index([1, 2, 3, 4, 5, 7, 9], dtype='int64')
>>> idxA.difference(idxB)
Int64Index([7, 9], dtype='int64')
>>> idxB.difference(idxA)
Int64Index([2, 4], dtype='int64')
>>> idxA.symmetric_difference(idxB)
Int64Index([2, 4, 7, 9], dtype='int64')
Union, intersection and symmetric difference can be expressed by the means of operators:
>>> idxA & idxB # intersection
Int64Index([1, 3, 5], dtype='int64')
>>> idxA | idxB # union
Int64Index([1, 2, 3, 4, 5, 7, 9], dtype='int64')
>>> idxA ^ idxB # symmetric difference
```

3.4 Operations

Int64Index([2, 4, 7, 9], dtype='int64')

Pandas offers a lot of functions like NumPy's UFuncs that can be applied on a Series or DataFrame either using a method (with another Seris or DataFrame as a argument) or using a Python operator:

Operator	Method	Description
+	add()	Addition
-	<pre>sub(), subtract()</pre>	Subtraction
*	<pre>mul(), multiply()</pre>	Multiplication
/	<pre>truediv(), div(), divide()</pre>	Division
//	floordiv()	Floor Division
%	mod()	Modulus (remainder)
**	pow()	Exponentiation

The index of the operands is preserved in the result. If the operands are heterogeneous, the result contains the union of the two indices, with NaN filled in for missing values:

```
>>> hours = pd.Series([25, 40, 32], index=['Alice', 'Bob', 'Malory'])
>>> rates = pd.Series([45, 50, 30], index=['Alice', 'Bob', 'Thomas'])
>>> hours * wages
```

```
Alice 1125.0
Bob 2000.0
Malory NaN
Thomas NaN
dtype: float64
```

An operation that mixes a Series and a DataFrame works like an operation on a onedimensional and a multi-dimensional array; broadcasting rules (similar as those for NumPy) apply:

```
>>> wages = pd.DataFrame({'January': {'Alice': 4500, 'Bob': 4800},
                          'February': {'Alice': 4200, 'Bob': 4500}})
>>> wages
       January February
                    4200
Alice
          4500
Bob
          4800
                    4500
>>> increase = pd.Series({'Alice': 1.2, 'Bob': 1.1})
>>> increase
         1.2
Alice
Bob
         1.1
dtype: float64
>>> wages.T * increase # with transposition
           Alice
                     Bob
          5400.0 5280.0
January
February 5040.0 4950.0
>>> wages.multiply(increase, axis=0) # with optional axis (increase as rows)
       January February
Alice
       5400.0
                  5040.0
Bob
        5280.0
                  4950.0
```

Pandas always preserves indices and column names, so that the data context is maintained.

3.5 Handling Missing Data

Real-world data sets are rarely clean and homogeneous. Oftentimes, values are missing, and the lack of a value is indicated in different ways. Pandas marks the absence of a value in two different ways:

- 1. None: a Python singleton object, which is used in object collections (rather slow due to the overhead).
- 2. NaN: a special floating point value (not a number), which is defined in the IEEE-754 standard and used for numeric collections. NumPy's NaN reference is used: np.nan.

A Series and DataFrame containing a None or NaN «value» is upcast according to the types of the other elements: integer types are upcast to float64; booleans are upcast to object.

```
>>> pd.Series([1, 2, None]) # None replaced by NaN
0
     1.0
     2.0
1
     NaN
dtype: float64
>>> pd.Series([1, 2, np.nan])
0
     1.0
1
     2.0
2
     NaN
dtype: float64
>>> pd.Series([True, False, None]) # None preserved
      True
0
1
     False
      None
2
dtype: object
>>> pd.Series([True, False, np.nan])
0
      True
1
     False
       NaN
2
dtype: object
Any operation involving NaN yields NaN:
>>> 3 + np.nan
nan
>>> (3 + 7) * np.nan
nan
>>> pd.Series([1, 2, np.nan]) + pd.Series([1, np.nan, 3])
     2.0
0
1
     NaN
     NaN
dtype: float64
```

Whereas NumPy supports special NaN-aware functions (np.nansum(), np.nanmax()), Pandas offers special functions to deal with absent values:

isnull() and notnull() return a boolean mask indicating if there is no value (isnull) or a value (notnull) at the respective index. These masks can be used for indexing:

```
>>> s = pd.Series([1, np.nan, 3])
>>> s.isnull()
     False
0
      True
1
     False
dtype: bool
>>> s.notnull()
0
      True
1
     False
      True
dtype: bool
>>> s[s.notnull()]
  1.0
     3.0
2
dtype: float64
dropna() removes None and NaN entries in a Series. In a DataFrame, the full row or column
missing a value is removed, which can be defined using the optional axis parameter:
>>> farmers = ['Miller', 'Shaw', 'Watson']
>>> dogs = pd.Series([1, 2, 1], index=farmers)
>>> cats = pd.Series([3, 1, np.nan], index=farmers)
>>> cows = pd.Series([7, np.nan, 2], index=farmers)
>>> pigs = pd.Series([0, 2, np.nan], index=farmers)
>>> livestock = pd.DataFrame( {'dogs': dogs, 'cats': cats, 'cows': cows, 'pigs': pigs})
>>> livestock
        dogs cats cows pigs
Miller
          1
               3.0
                     7.0
                           0.0
Shaw
           2
               1.0
                     NaN
                           2.0
Watson
           1
               NaN
                     2.0
                           NaN
>>> livestock.dropna() # default: axis='rows'
        dogs cats
                    COWS
                          pigs
Miller
          1
              3.0
                     7.0
>>> livestock.dropna(axis='columns')
        dogs
Miller
           1
Shaw
           2
```

By default, every row/column with at least one missing entry is dropped. If the optional how parameter is set to all, only rows/columns with missing values only are dropped:

Watson

1

```
>>> livestock.dropna() # default: how='any'
        dogs cats cows pigs
Miller
          1
             3.0
                    7.0
                          0.0
>>> livestock.dropna(how='all')
        dogs cats cows pigs
              3.0
                    7.0
                          0.0
Miller
          1
Shaw
           2
              1.0
                    NaN
                          2.0
Watson
                    2.0
          1
              NaN
                          NaN
```

The optional parameter thresh allows to define a threshold: only drop rows/columns with fewer values given:

```
>>> livestock.dropna(thresh=3) # drop rows with fewer than three values
        dogs cats cows pigs
Miller
           1
               3.0
                     7.0
                           0.0
Shaw
           2
               1.0
                           2.0
                     NaN
>>> livestock.dropna(thresh=3, axis='columns')
        dogs
Miller
           1
Shaw
           2
Watson
```

fillna() fills in a value where one is missing. Either a scalar value can be passed, or the value from a neighbouring cell can be propagated using a combination of the method (ffill/bfill: forward and backward fill) and axis (rows/columns) parameters:

```
>>> livestock.fillna(0) # replace NaN with 0, which is useful for sums
        dogs cats cows pigs
Miller
          1
              3.0
                    7.0
                          0.0
Shaw
           2
              1.0
                    0.0
                          2.0
Watson
          1
              0.0
                    2.0
                          0.0
>>> livestock.fillna(method='ffill', axis='rows') # propagate value to next row
        dogs cats
                   COWS
                         pigs
Miller
          1
              3.0
                    7.0
                          0.0
Shaw
           2
              1.0
                    7.0
                          2.0
Watson
              1.0
                    2.0
                          2.0
          1
>>> livestock.fillna(method='bfill', axis='columns') # ... from previous column
        dogs cats cows pigs
Miller
        1.0
              3.0
                    7.0
                          0.0
Shaw
         2.0
             1.0
                    2.0
                          2.0
Watson
        1.0
             2.0
                    2.0
                          NaN
```

If there is no next or previous row or column, NaN entries could still remain after the fillna() operation.

3.6 Hierarchical Indexing

Pandas Series and DataFrame represent one- and two-dimensional data. But some data must be indexed by more than two indices, and values can only be accessed by a combination of all those indices. This concept is called *hierarchical indexing* or *multi-indexing*.

A index with multiple levels could be represented by a tuple (using Formula 1 teams and seasons as indices):

```
>>> index = [
    ('Mercedes', 2018), ('Mercedes', 2017),
    ('Ferrari', 2018), ('Ferrari', 2017),
    ('McLaren', 2018), ('McLaren', 2017)]
>>> points = pd.Series([655, 688, 571, 522, 62, 30], index=index)
>>> points
(Mercedes, 2018)
                    655
(Mercedes, 2017)
                    688
(Ferrari, 2018)
                    571
(Ferrari, 2017)
                    522
(McLaren, 2018)
                     62
(McLaren, 2017)
                     30
dtype: int64
```

However, storing a tuple as the index is inconvenient and inefficient for data access. Therefore Pandas offers MultiIndex, an efficient wrapper for tuple indices:

The MultiIndex has two levels (the team names and seasons), and they are combined with labels like this:

Team	labels[0]	labels[1]	Season
Mercedes	2	1	2018
Mercedes	2	0	2017
Ferrari	0	1	2018
Ferrari	0	0	2017
McLaren	1	1	2018
McLaren	1	0	2017

A Series created with a tuple index can be reindexed using a MultiIndex:

dtype: int64

The blank space below the team index means that the value from above is used.

A DataFrame with additional columns can be created based on the existing DataFrame:

```
>>> f1 = pd.DataFrame({
    'points': points,
    'races': [21, 20, 21, 20, 21, 20],
    'wins': [11, 12, 6, 5, 0, 0]})
>>> f1
              points races wins
Mercedes 2018
                 655
                        21
                              11
        2017
                 688
                        20
                              12
Ferrari 2018
                571
                        21
                        20
                               5
        2017
                 522
McLaren 2018
                62
                        21
                               0
        2017
                 30
                        20
                               0
```

The operations mentioned earlier can also be applied:

dtype: float64

3.6.1 Creation of Hierarchical Indices

 $A\ hierarchical\ index\ can\ be\ created\ implicitly,\ i.e.\ together\ with\ the\ {\tt Series}\ or\ the\ {\tt DataFrame}.$

The index can be passed as an additional argument to the constructor as a list of index arrays:

Or a dictionary can be passed to the constructor, with appropriate index tuples as keys:

Using one of MultiIndex class methods, a hierarchical index can be created explicitly. The resulting object can be passed to the constructor of a Series or a DataFrame as the index attribute.

The method from arrays accepts a list of index arrays:

The method from_tuples accepts a list of index tuples:

In the above examples, every item from the first index (['Mercedes', 'Ferrari']) has been combined with every item from the second index ([2018, 2017]) *manually*. This Cartesian product can also be created automatically using the from_product method:

The index levels can also be combined manually using a nested list of labels passed to the constructor of MultiIndex. This is especially helpful, if only certain combinations of index

entries need to be created:

Using a DataFrame, both rows and columns can have multiple indices:

	Australia			Bahrain	
		Driver 1	Driver 2	Driver 1	Driver 2
Mercedes	2018	2.0	8.0	3.0	2.0
	2017	2.0	3.0	2.0	3.0
Ferrari	2018	1.0	3.0	1.0	NaN
	2017	1.0	4.0	1.0	4.0

This allows for four-dimensional indices.

Both row and column index can be named by setting a list of row/column names with the appropriate length to the names attribute of the index:

```
>>> f1.index.names = ['Team', 'Season']
>>> f1.columns.names = ['GP', 'Driver']
>>> f1
GP
               Australia
                                   Bahrain
Driver
                Driver 1 Driver 2 Driver 1 Driver 2
Team
        Season
Mercedes 2018
                     2.0
                              8.0
                                       3.0
                                                2.0
                     2.0
                              3.0
                                       2.0
        2017
                                                3.0
                     1.0
                              3.0
                                       1.0
Ferrari 2018
                                                NaN
                     1.0
        2017
                              4.0
                                       1.0
                                                4.0
```

3.6.2 Indexing and Slicing

Indexing and Slicing on Series is row based. This Series index has a species as the first (higher level) index, and the year as the second (lower level) index:

```
>>> idx = pd.MultiIndex.from_product([['cats', 'cows', 'dogs', 'pigs'],
                                        [2000, 2005, 2010]])
>>> livestock = pd.Series([32, 16, 25, 60, 75, 52, 1, 1, 2, 4, 3, 7], index=idx)
>>> livestock
cows 2000
              32
     2005
              16
     2010
              25
pigs 2000
              60
      2005
              75
      2010
              52
dogs 2000
               1
      2005
               1
      2010
               2
cats 2000
               4
      2005
               3
      2010
               7
dtype: int64
```

Individual values can be accessed using full indexing by first indicating the higher level index and second the lower level index:

```
>>> livestock['cats', 2000]
4
>>> livestock['cows', 2010]
25
>>> livestock['pigs', 2005] - livestock['pigs', 2010]
23
```

If the lower level index is left unspecified, a Series with the lower level index retained is returned:

Passing an empty slice for the higher level index allows indexing on the lower level index:

```
>>> livestock[:, 2010]
cows 25
pigs 52
```

```
dogs 2
cats 7
dtype: int64
```

Slicing on the explicit index is only available on a dataset with a sorted MultiIndex. Either the dataset is created using a sorted MultiIndex:

```
>>> idx = idx.sort_values()
>>> livestock = pd.Series([4, 3, 7, 32, 16, 25, 1, 1, 2, 60, 75, 52], index=idx)
```

Or the MultiIndex on the existing dataset is sorted, returning a new dataset:

```
>>> livestock = livestock.sort_index()
```

The indices are sorted lexicographically. Then the slicing operations can be performed (on the explicit index):

Selections can be made based on boolean masks:

Values can be selected using fancy indexing:

dtype: int64

The indexing hierarchy on a DataFrame behaves like the one of a Series, expect that a DataFrame is indexed by columns first:

```
>>> row_idx = pd.MultiIndex.from_product([[2017, 2018],
                                            ['Jan', 'Jul']])
>>> col_idx = col_idx = pd.MultiIndex.from_product([['Tom', 'Jim'],
                                                      ['height', 'weight']])
>>> val = [[122, 35, 129, 37],
           [128, 37, 131, 39],
           [134, 39, 135, 41],
           [137, 40, 138, 43]]
>>> kids = pd.DataFrame(val, columns=col_idx, index=row_idx)
>>> kids
            Tom
                           Jim
         height weight height weight
2017 Jan
            122
                     35
                           129
                                   37
            128
                     37
                           131
                                   39
     Jul
2018 Jan
            134
                     39
                           135
                                   41
     Jul
            137
                     40
                           138
                                   43
>>> kids['Tom', 'height']
2017 Jan
             122
             128
      Jul
2018 Jan
             134
      Jul
             137
Name: (Tom, height), dtype: int64
For row-oriented selection on a DataFrame, the implicit index can be used:
>>> kids.iloc[0:2]
                           Jim
         height weight height weight
2017 Jan
            122
                     35
                           129
                                    37
     Jul
            128
                     37
                           131
                                   39
The column index hierarchy can be expressed using the explicit index and tuples:
>>> kids.loc[:, ('Tom', 'weight')]
2017 Jan
             35
      Jul
             37
2018 Jan
              39
      Jul
             40
Name: (Tom, weight), dtype: int64
Because tuples do not support slices, Pandas offers the IndexSlice object:
>>> jan = pd.IndexSlice[:, 'Jan']
>>> weight = pd.IndexSlice[:, 'weight']
>>> kids.loc[jan, weight]
```

Tom

Jim

```
weight weight
2017 Jan 35 37
2018 Jan 39 41
```

3.6.3 Rearranging Multi-Indices

Conceputally, a Series with two indices is a lot like a DataFrame, which maps the first index to the rows and the second index to the columns. A multi-index Series can be converted to a DataFrame using the Series unstack() method:

```
>>> idx = pd.MultiIndex.from_product([[2017, 2018],
                                      ['Bezos', 'Gates', 'Buffet']])
>>> billions = [72.8, 75.6, 86.0, 112, 84, 90]
>>> richest = pd.Series(billions, index=idx.sort values())
>>> richest
2017 Bezos
                 72.8
      Buffet
                 75.6
      Gates
                 86.0
2018 Bezos
                112.0
      Buffet
                 84.0
                 90.0
      Gates
dtype: float64
>>> richest.unstack()
      Bezos Buffet Gates
2017
      72.8
               75.6
                      86.0
2018 112.0
               84.0
                      90.0
```

An optional level can be defined to indicate which index level is to be transformed into a column level:

```
>>> richest.unstack(level=0)
       2017
             2018
Bezos
       72.8 112.0
Buffet 75.6
             84.0
Gates
       86.0
             90.0
>>> richest.unstack(level=1)
     Bezos Buffet Gates
2017
     72.8
              75.6
                     86.0
2018 112.0
              84.0
                     90.0
```

The DataFrame can be converted back to a multi-index Series using the stack() method. The column index will become the lower level index of the row MultiIndex:

```
>>> richest.unstack(level=0).stack()
```

```
Bezos 2017 72.8
2018 112.0
Buffet 2017 75.6
2018 84.0
Gates 2017 86.0
2018 90.0
dtype: float64
```

The indices of a dataset can be turned into regular columns using the reset_index() method, which allows to name the existing data column using an optional argument:

```
>>> richest.index.names = ['year', 'person']
>>> table = richest.reset_index(name='billions')
>>> table
  year person billions
0 2017
        Bezos
                  72.8
1 2017 Buffet
                 75.6
2 2017 Gates
                  86.0
3 2018 Bezos
                 112.0
4 2018 Buffet
                  84.0
5 2018
                  90.0
        Gates
```

Data columns can also be turned (back) into a MultiIndex using the set_index() method, which expects a list of columns to be used as indices:

Aggregation methods have optional level and axis parameters, which allow for partial aggregations:

```
Buffet
          79.8
Gates
          88.0
dtype: float64
>>> richest.unstack(level=0).mean(axis=0)
year
2017
        78.133333
2018
        95.333333
dtype: float64
>>> richest.unstack(level=0).mean(axis=1)
person
Bezos
          92.4
          79.8
Buffet
Gates
          88.0
dtype: float64
```

level and axis can also be combined, which is useful if both row and column use a Multi-Index.

3.6.4 Multi-Indices vs. Panels

Datasets using a MultiIndex are sparse representations of data: only the existing values are represented. Panels (classes Panel and Panel4D), in contrast, are dense representations of data. A value is stored for every combination of all indices. Since real-world data sets are often sparse, MultiIndex datasets are often more efficient than panels.

3.7 Combining Datasets

Conducting interesting studies of data often requires combining datasets from different sources. Pandas offers different facilities to perform this task: concatenations and database-style joins.

3.7.1 Concat and Append

To demonstrate the concatenation of datasets, this function is used to create a DataFrame quickly with values made up of column names and row indices:

```
def create_df(cols, index):
    data = {c: [str(c) + str(i) for i in index] for c in cols}
    return pd.DataFrame(data, index)
```

The function can be used thus:

Multiple Series or DataFrames can be combined using Pandas concat function, which expects a list of datasets:

```
>>> a = create_df('ABC', [1, 2, 3])
>>> b = create_df('ABC', [4, 5, 6])
>>> pd.concat([a, b])
   Α
       В
           C
  A1 B1 C1
1
2 A2 B2 C2
3 A3 B3 C3
4 A4 B4 C4
5 A5
      B5
          C5
  Α6
      B6 C6
```

By default, the concatenation is performed row-wise (default parameter axis=0). The concatenation can be performed column-wise by setting the axis parameter either to 1:

```
>>> a = create_df('ABC', [1, 2, 3])
>>> b = create_df('DEF', [1, 2, 3])
>>> pd.concat([a, b], axis=1)
    A     B     C     D     E     F
1    A1    B1    C1    D1    E1    F1
2    A2    B2    C2    D2    E2    F2
3    A3    B3    C3    D3    E3    F3
```

By default, indices are preserved, even if the resulting index contains duplicates:

The index 2 occurs twice in the resulting dataset above. There are different ways to deal with duplicate indices. The first is to raise an error in case of conflict by setting the verify_integrity flag to True:

```
>>> pd.concat([a, b], verify_integrity=True)
ValueError: Indexes have overlapping values: Int64Index([2], dtype='int64')
```

An other option is to ignore the existing indices and let Pandas create a new one by setting the ignore_index flag to True:

```
>>> pd.concat([a, b], ignore_index=True)
    A    B    C
0    A0    B0    C0
1    A1    B1    C1
2    A2    B2    C2
3    A2    B2    C2
4    A3    B3    C3
5    A4    B4    C4
```

The existing indices can be converted to a MultiIndex by introducing a higher-level index key describing the source of the entries in the resulting dataset using the keys parameter:

```
>>> pd.concat([a, b], keys=['a', 'b'])
     Α
         В
            C
       B0 C0
a 0
    Α0
        B1 C1
    Α1
 1
 2 A2
       B2 C2
b 2 A2 B2 C2
 3 A3
       B3 C3
 4 A4
        B4 C4
```

If datasets with columns in common are concatenated, the resulting dataset is a union of the source datasets (default parameter join='outer'). Missing values (in uncommon columns) are filled up as NaN:

```
>>> a = create_df('ABC', range(3))
>>> b = create_df('BCD', range(3))
>>> pd.concat([a, b])
        В
            C
                 D
    Α
   Α0
       B0 C0 NaN
0
1
   Α1
       В1
           C1 NaN
2
   Α2
       B2
           C2
               NaN
0 NaN
       В0
           C0
                D0
           C1
1 NaN
       В1
                D1
2 NaN
       B2
           C2
                D2
```

If the resulting dataset should only consist of the columns in common of the source datasets, setting the parameter join='inner' will create a dataset as an intersection of the source columns:

```
>>> pd.concat([a, b], join='inner')
B C
```

```
0 B0 C01 B1 C12 B2 C20 B0 C01 B1 C12 B2 C2
```

For fine-grained control of the resulting columns, the parameter join_axes can be set to a Index object representing the output columns:

```
>>> pd.concat([a, b], join_axes=[pd.Index(['A', 'B', 'C'])])
    Α
   Α0
       В0
           C0
0
           C1
1
   Α1
       В1
2
   Α2
       B2 C2
0 NaN
       B0 C0
          C1
1
  NaN
       В1
2 NaN
       B2 C2
```

An existing Index object of the source datasets can also be used:

```
>>> pd.concat([a, b], join_axes=[a.columns])
    Α
        В
            C
   Α0
       B0 C0
0
1
   Α1
       В1
          C1
2
           C2
   Α2
       B2
           C0
0 NaN
       В0
1
  NaN
       В1
           C1
2 NaN B2 C2
```

The append() method of a DataFrame is a shorthand for the pd.concat() function:

```
>>> a = create_df('ABC', range(3))
>>> b = create_df('ABC', [3, 4, 5])
>>> a.append(b)
   Α
       В
          C
0
  Α0
      В0
          C0
  Α1
      В1
          C1
2
  A2
      B2 C2
      B3 C3
3 A3
          C4
4
  Α4
      B4
  Α5
5
      B5
          C5
```

It should not be used when combining more than two datasets, because new indices and data buffers are created for every intermediary step.

3.7.2 Merge and Join

Pandas offers high-performance, in-memory join and merge operations. The pd.merge() function is the main interface, but DataFrame and Series also offer a join() method for higher convenience.

There are three types of joins:

one-to-one (1:1)
 one-to-many (1:n)
 many-to-many (n:m)

The type of join to be performed depends solely on the input data.

A one-to-one join is similar to column-wise concatenation. The datasets are automatically joined using a column common to both datasets:

```
>>> employees = pd.DataFrame(
        {'employee': ['Dilbert', 'Catbert', 'Pointy Haired Boss'],
         'department': ['Engineering', 'HR', 'Management']})
>>> employees
             employee
                        department
0
              Dilbert Engineering
              Catbert
1
                                HR
2 Pointy Haired Boss
                        Management
>>> departments = pd.DataFrame(
        {'department': ['Management', 'HR', 'Engineering'],
         'location': ['upper floor', 'middle floor', 'basement']})
>>> departments
    department
                    location
0
    Management
                 upper floor
                middle floor
2 Engineering
                    basement
>>> pd.merge(employees, departments)
             employee
                        department
                                        location
0
              Dilbert Engineering
                                        basement
1
              Catbert
                                HR middle floor
2 Pointy Haired Boss
                        Management
                                     upper floor
```

The index of the input datasets is discarded; a new index is generated for the resulting dataset. The order of entries in the output may be different from the input.

If one of the key columns contains duplicates, a one-to-many join is performed. Using the same departments, but a extended employees dataset:

```
>>> employees = pd.DataFrame(
```

```
{'employee': ['Dilbert', 'Wally', 'Catbert', 'Pointy Haired Boss'],
         'department': ['Engineering', 'Engineering', 'HR', 'Management']})
>>> employees
             employee
                        department
0
              Dilbert
                       Engineering
1
                Wally
                       Engineering
2
                                HR
              Catbert
3 Pointy Haired Boss
                        Management
>>> pd.merge(employees, departments)
             employee
                        department
                                        location
0
              Dilbert
                       Engineering
                                        basement
1
                       Engineering
                Wally
                                        basement
2
              Catbert
                                HR middle floor
3 Pointy Haired Boss
                        Management
                                     upper floor
If the key columns on both sides contain duplicates, a many-to-many join is performed:
>>> employees = pd.DataFrame(
        {'name': ['Dilbert', 'Wally', 'Catbert'],
         'department': ['Engineering', 'Engineering', 'HR']})
>>> employees
      name
             department
  Dilbert Engineering
1
     Wally
            Engineering
2 Catbert
>>> skills = pd.DataFrame(
        {'skill': ['programming', 'thinking', 'thinking', 'manipulating'],
         'department': ['Engineering', 'Engineering', 'HR', 'HR']})
>>> skills
          skill
                  department
0
    programming Engineering
1
       thinking
                 Engineering
2
       thinking
                          HR
  manipulating
                          HR
>>> pd.merge(employees, skills)
             department
      name
                                skill
0
  Dilbert Engineering
                          programming
  Dilbert Engineering
1
                             thinking
2
     Wally Engineering
                          programming
3
    Wally Engineering
                             thinking
4 Catbert
                             thinking
                     HR
5 Catbert
                     HR manipulating
```

These examples all assume *one column common to both datasets*, which is often not given in real-world datasets. The behaviour of merge() can be further specified to overcome this constraint.

If there are multiple common columns in both datasets, the column to be joined on can be defined using the on parameter:

```
>>> employees = pd.DataFrame(
        {'id': [1, 2, 3],
         'name': ['Dilbert', 'Wally', 'Catbert'],
         'department': ['Engineering', 'Engineering', 'HR']})
>>> employees
   id
          name
                 department
0
   1 Dilbert Engineering
   2
1
        Wally Engineering
2
   3 Catbert
>>> departments = pd.DataFrame(
        {'id': [1, 2],
         'department': ['Engineering', 'HR'],
         'location': ['basement', 'middle floor']})
>>> departments
   id
        department
                        location
       Engineering
                        basement
   2
                HR middle floor
1
>>> pd.merge(employees, departments, on='department')
   id_x
            name
                   department id_y
                                         location
0
                                         basement
      1 Dilbert Engineering
                                  1
1
      2
           Wally Engineering
                                  1
                                         basement
      3 Catbert
                           HR
                                  2
                                     middle floor
```

If the columns to be joined have a different name, the join can be defined using the left_on and right_on parameters:

```
>>> employees = pd.DataFrame(
        {'id': [1, 2, 3],
         'name': ['Dilbert', 'Wally', 'Catbert'],
         'department_id': [1, 1, 2]})
>>> employees
   id
          name department_id
    1 Dilbert
0
                            1
    2
         Wally
                            1
                            2
2
    3 Catbert
>>> departments = pd.DataFrame(
```

```
{'id': [1, 2, 3],
         'department': ['Engineering', 'HR', 'Management']})
>>> departments
   id
        department
0
    1
       Engineering
1
    2
                HR
2
    3
        Management
>>> pd.merge(employees, departments,
             left_on='department_id', right_on='id')
   id_x
            name department id id y
                                         department
0
      1
         Dilbert
                               1
                                     1
                                        Engineering
1
                                        Engineering
      2
           Wally
                               1
                                     1
                               2
                                     2
                                                 HR
      3 Catbert
```

Redundant columns can be removed from the output using the drop() method by providing the name of the column to be discarded, and the argument axis=1 to specify that the column has to be dropped (as opposed to the row with axis=0):

```
>>> pd.merge(employees, departments,
             left_on='department_id', right_on='id').drop('id_x', axis=1)
      name department_id id_y
                                  department
0
  Dilbert
                        1
                              1 Engineering
1
    Wally
                        1
                                 Engineering
                        2
                              2
  Catbert
                                          HR
```

Joins can also be performed based on the index instead of on columns. Using the datasets employees and department from above with appropriate indices, the join can be performed by setting the left_index and right_index flags to True:

```
>>> employees = employees.set_index('id')
>>> employees
       name department_id
id
1
    Dilbert
                          1
2
      Wally
                          1
3
    Catbert
                          2
>>> departments = departments.set_index('id')
>>> departments
     department
id
1
    Engineering
2
             HR
3
     Management
```

```
>>> pd.merge(employees, departments, left_index=True, right_index=True)
       name department_id
                             department
id
    Dilbert
1
                         1 Engineering
2
      Wally
                         1
                                      HR
3
    Catbert
                         2
                             Management
Merging on the index is the default behaviour of the join() method:
>>> employees.join(departments)
       name department id
                             department
id
    Dilbert
1
                         1 Engineering
2
      Wally
                         1
                                      HR
3
    Catbert
                         2
                             Management
Merging on indices and columns can also be mixed, specifying either the left_on/right_index
or the left_index/right_on parameter pairs:
>>> employees = pd.DataFrame({
        'id': [1, 2, 3],
        'name': ['Dilbert', 'Wally', 'Catbert'],
        'department_id': [1, 1, 2]})
>>> employees
   id
          name department id
0
    1 Dilbert
                             1
    2
                             1
1
         Wally
    3 Catbert
2
                             2
>>> departments = pd.DataFrame({
        'id': [1, 2, 3],
        'department': ['Engineering', 'HR', 'Management']})
>>> departments = departments.set_index('id')
>>> departments
     department
id
1
    Engineering
2
             HR
3
     Management
>>> pd.merge(employees, departments, left_on='department_id', right_index=True)
          name department id
                                 department
   id
    1 Dilbert
                             1 Engineering
```

HR

1 Engineering

2

1

2

2

Wally

3 Catbert

The type of the join to be performed in terms of set arithmetic can be defined using the how keyword. The default option is inner; only entries common to both input datasets are contained in the result:

```
>>> employees = pd.DataFrame({
        'employee': ['Dilbert', 'Pointy Haired Boss', 'Dogbert'],
        'department': ['Engineering', 'Management', 'Evil Operations']})
>>> employees
             employee
                            department
0
              Dilbert
                           Engineering
  Pointy Haired Boss
                            Management
1
2
              Dogbert Evil Operations
>>> departments = pd.DataFrame({
        'department': ['Engineering', 'Management', 'Marketing'],
        'location': ['basement', 'upper floor', 'middle floor']})
>>> departments
                    location
   department
0 Engineering
                    basement
1
   Management
                 upper floor
     Marketing middle floor
>>> pd.merge(employees, departments, how='inner')
             employee
                        department
                                       location
0
              Dilbert Engineering
                                       basement
1 Pointy Haired Boss
                        Management upper floor
```

The option outer fills up missing entries (i.e. entries not common to both input datasets) with NaN in the result:

```
>>> pd.merge(employees, departments, how='outer')
             employee
                            department
                                             location
0
              Dilbert
                           Engineering
                                             basement
1
  Pointy Haired Boss
                            Management
                                          upper floor
2
              Dogbert Evil Operations
                                                  NaN
3
                             Marketing middle floor
                  NaN
```

The options left and right preserve all values from the left resp. right side, and fill up all the missing entries on the other side with NaN:

If the two input datasets have columns with the same name that are not used to perform the join operation, a suffix (_x and _y) is added to both columns to prevent conflicts:

```
>>> employees.index.names = ['id']
>>> employees = employees.reset index()
>>> employees
   id
                 employee
                                department
                  Dilbert
0
    0
                               Engineering
    1 Pointy Haired Boss
1
                                Management
                  Dogbert Evil Operations
2
>>> departments.index.names = ['id']
>>> departments = departments.reset_index()
>>> departments
   id
        department
                        location
0
    0 Engineering
                        basement
1
    1
        Management
                     upper floor
2
    2
         Marketing middle floor
>>> pd.merge(employees, departments, on='department')
   id_x
                   employee
                              department id_y
                                                    location
                                              0
0
      0
                    Dilbert Engineering
                                                    basement
      1 Pointy Haired Boss
                              Management
                                              1 upper floor
A list of custom suffixes can be set using the suffixes parameter:
>>> pd.merge(employees, departments, on='department', suffixes=['_emp', '_dep'])
                                department id dep
   id_emp
                     employee
                                                        location
0
        0
                                                        basement
                      Dilbert Engineering
1
        1
           Pointy Haired Boss
                                Management
                                                  1 upper floor
```

3.8 Aggregation

Computing aggregations is an essential technique for efficient summarization of data sets. The planets dataset of the seaborn package is useful for practicing aggregations:

```
>>> import seaborn as sns
>>> planets = sns.load_dataset('planets')
```

A good starting point is to get an overview over the dataset using the describe() function,

which is a convenience method that performs a couple of aggregations for the purpose of understanding rather than further processing the data:

>>> planets.describe()

	number	orbital_period	mass	distance	year
count	1035.000000	992.000000	513.000000	808.000000	1035.000000
mean	1.785507	2002.917596	2.638161	264.069282	2009.070531
std	1.240976	26014.728304	3.818617	733.116493	3.972567
min	1.000000	0.090706	0.003600	1.350000	1989.000000
25%	1.000000	5.442540	0.229000	32.560000	2007.000000
50%	1.000000	39.979500	1.260000	55.250000	2010.000000
75%	2.000000	526.005000	3.040000	178.500000	2012.000000
max	7.000000	730000.000000	25.000000	8500.000000	2014.000000

Important aggregation functions are:

Function	Returns
count()	number of entries (NaN not counted)
min()	minimum value
max()	maximum value
sum()	sum (addition)
prod()	product (multiplication)
mean()	mean (arithmetic average)
median()	median (middle value)
std()	standard deviation
var()	variance
mad()	mean absolute deviation

Aggregations on a DataFrame result in summarized columns. To aggregate rows instead of columns, the axis parameter ban be set accordingly:

```
>>> planets.mean(axis='columns')
```

The axis parameters describe what is to be aggregated (the *columns* of each row), not what the result should be!

3.9 Grouping

Grouping allows to split a dataset up based on its values or index, perform computations within the groups and combine the group results together to overall results. Grouping is a three-step process:

- 1. split: breaking up and grouping a DataFrame (based on the values of a specified key or other property)
- 2. apply: perform computations within each group:

- 1. filter: remove or retain values for further processing
- 2. transform: map the input values to output values
- 3. aggregate: reduce the multitude of values to a single value (or a smaller amount of values)
- 4. apply: perform computations on the aggregation result(s)
- 3. combine: merge the results to a single resulting dataset

The groupby() method allows to perform those three steps together in an efficient way. When called on a DataFrame, it returns a DataFrameGroupBy object, which is a special (grouped) view onto the underlying DataFrame:

```
>>> import seaborn as sns
>>> planets = sns.load_dataset('planets')
>>> planets.groupby('year')
<pandas.core.groupby.groupby.DataFrameGroupBy object at 0x7f9db32f2eb8>
```

A DataFrameGroupBy is a collection of DataFrames that allows for the operations filter, transform, aggregate and apply. No computation is performed until an aggregation is applied (lazy evaluation), which returns a new DataFrame:

```
>>> planets.groupby('year').sum()
      number orbital period
                                   mass distance
year
1989
           1
                   83.888000
                              11.68000
                                            40.57
1992
           6
                   91.803900
                                0.00000
                                             0.00
1994
           3
                   98.211400
                                0.00000
                                             0.00
```

Selecting a column on a DataFrameGroupBy object returns a SeriesGroupBy object, which can be also used for aggregations and the like:

```
>>> planets.groupby('year')['distance']
<pandas.core.groupby.groupby.SeriesGroupBy object at 0x7f9db3224f60>
```

A GroupBy object allows to iterate over the individual groups, yielding the group key and the DataFrame:

However, the apply() method is usually faster and more convenient than an explicit iteration.

When a method of a DataFrame is called on a GroupBy object, it is dispatched to each of the underlying DataFrame objects:

```
>>> planets.groupby('year').first()
               method number orbital_period
                                                  mass distance
year
1989 Radial Velocity
                            1
                                    83.888000 11.6800
                                                           40.57
1992
       Pulsar Timing
                            3
                                    25.262000
                                                   NaN
                                                             NaN
1994
       Pulsar Timing
                            3
                                    98.211400
                                                   NaN
                                                             NaN
```

As mentioned earlier, after grouping and before combining the data, different operations can be performed on the grouped data.

The filter() method executes a predicate function (or lambda expression) on every entry, retains it in the dataset (matching condition) or discards it from the dataset (not matching condition). The predicate function/lambda expression expects a DataFrame and returns a boolean:

```
>>> teams = ['Mercedes', 'Mercedes', 'Ferrari', 'Ferrari']
>>> drivers = ['Hamilton', 'Bottas', 'Vettel', 'Raikkoennen']
>>> points = [408, 247, 320, 251]
>>> championship = df.DataFrame(
        {'team': teams, 'driver': drivers, 'points': points})
>>> championship
       team
                  driver points
0 Mercedes
               Hamilton
                             408
1 Mercedes
                             247
                 Bottas
2
   Ferrari
                  Vettel
                             320
   Ferrari Raikkoennen
                             251
3
>>> championship.groupby('team').filter(lambda x: x['points'].mean() > 300)
       team
               driver points
0 Mercedes Hamilton
                          408
1 Mercedes
               Bottas
                          247
```

The DataFrame is grouped by team. For every team the mean of points scored is calculated, and only entries with a team's point mean above 300 are retained. This filtering uses a predicate function:

The transform() method allows to map the input data record by record to output data of the same shape:

```
>>> championship.groupby('team')['points'].transform(lambda x: x / x.mean())
0     1.245802
1     0.754198
2     1.120841
3     0.879159
```

Each driver's ratio of points scored to the team is computed in terms of mean points per team. Notice that the points column was selected, so x refers to a Series, not to a DataFrame

The aggregate() method allows to reduce a group in two fundamental ways:

First, by applying one or more aggregation functions that are passed either as a function or as a function name (string):

Second, by applying different aggregation functions for each column, by providing a dictionary that maps a function to every column:

The apply() method allows to execute a function on every group result. It takes a DataFrame/Series and returns either a DataFrame/Series object, or the function reduces the group results further to a single scalar:

```
>>> championship.groupby('team')['points'].apply(sum)
team
Ferrari 571
Mercedes 655
Name: points, dtype: int64
```

The grouping of the data is not limited to a single column name. Different alternatives are available.

First, provide a list/array/series/index of group keys, telling every entry in which group to go:

```
>>> names = ['Harry Potter', 'Draco Malfoy', 'Hermine Granger', 'Ron Weasley']
```

```
>>> students = pd.Series(names)
>>> houses = ['Griffindor', 'Slytherin', 'Griffindor', 'Griffindor']
>>> students.groupby(houses).apply(lambda s: ', '.join(s))
Griffindor
              Harry Potter, Hermine Granger, Ron Weasley
Slytherin
                                             Draco Malfoy
dtype: object
Second, provide a dictionary that maps the index keys to groups:
>>> courses = ['Math', 'English', 'History', 'Geography', 'Music', 'Biology']
>>> results = ['A', 'C', 'E', 'B', 'D', 'F']
>>> grouping = {'A': 'good', 'B': 'good', 'C': 'ok', 'D': 'ok', 'E': 'bad', 'F': 'bad'}
>>> marks = pd.DataFrame({'course': courses, 'result': results})
>>> marks = marks.set_index('result')
>>> marks
           course
result
             Math
Α
C
          English
Е
          History
В
        Geography
D
            Music
F
          Biology
>>> marks.groupby(grouping).aggregate(lambda c: ', '.join(c))
                course
bad
      History, Biology
good
      Math, Geography
ok
        English, Music
Third, provide any function that maps a input (index) to a output (group):
>>> lectures = ['Math: Calculus', 'Math: Statistics',
        'Computer Science: Algorithms', 'Computer Science: Data Structures']
>>> professors = ['Smith', 'Myers', 'Dijkstra', 'Kernighan']
>>> plan = pd.DataFrame({'lecture': lectures, 'professor': professors})
>>> plan = plan.set index('lecture')
>>> plan
                                    professor
lecture
Math: Calculus
                                        Smith
Math: Statistics
                                        Myers
Computer Science: Algorithms
                                    Dijkstra
Computer Science: Data Structures Kernighan
>>> plan.groupby(lambda l: l.split(':')[0]).aggregate(lambda p: ', '.join(p))
```

```
professor
Computer Science Dijkstra, Kernighan
Math Smith, Myers
```

And fourth, use a combination thereof, which results in a MultiIndex:

3.10 Pivot Tables

Pivot Tables are essentially a multidimensional version of the GroupBy aggregation. A DataFrame can be analyzed in two dimensions. In terms of GroupBy, the split and combine steps are performed along a two-dimensional grid, and the two dimensions can be defined (as index and columns).

The "titanic" dataset of the Seaborn package is a good example for a multidimensional analysis. This GroupBy operation aggregates the survival rates by both sex *and* class:

The instruction reads as "group by sex and class, select the survived column, calculate the mean thereof, and display the result in a two-dimensional view".

The same result can be achieved with less typing using the pivot_table() method:

Calculating the mean is the default aggregation of the pivot_table() method. The instruction reads as "calculate the mean of the survived column by sex and class".

Grouping is not restricted to single values. More dimensions can be brought in by providing a list of criteria.

The cut() method categorizes a series of values using the given boundaries. The age categories are then used as an additional (third) dimension:

The qcut() method splits up a series of values to the given number of quantiles. The fare quantiles are then used as an additional (fourth) dimension:

```
>>> fare = pd.gcut(titanic['fare'], 2)
>>> titanic.pivot_table('survived', ['sex', age], [fare, 'class'])
               (-0.001, 14.454]
                                                    (14.454, 512.329]
fare
                                              Third
                                                                                   Third
class
                          First
                                   Second
                                                               First
                                                                        Second
sex
      age
                            NaN 1.000000 0.714286
female (0, 18]
                                                            0.909091 1.000000 0.318182
      (18, 80]
                            NaN 0.880000 0.444444
                                                            0.972973 0.914286 0.391304
male
      (0, 18]
                            NaN 0.000000 0.260870
                                                            0.800000 0.818182 0.178571
                            0.0 0.098039 0.125000
      (18, 80]
                                                            0.391304 0.030303 0.192308
```

The pivot table() method has a lot of additional parameters. Its signature looks as follows:

The parameters have the following meaning:

- values: the column of interest (to be aggregated)
- index: the y-axis group keys
- columns: the x-axis group keys
- · aggfunc: the aggregation to be performed on values
 - accepts either a list of functions
 - or a dictionary specifying column/aggregation pairs (values can be omitted)
- fill value: value to use for empty fields
- margins: whether or not to compute totals
- dropna: whether or not to ignore NaN entries
- margins_name: labels for the margin totals (default: 'All')

Example:

dropna=True, margins_name='survival rate') True survival rate alone False embark_town 0.553571 Cherbourg 0.674699 0.435294 Queenstown 0.350000 0.403509 0.389610 Southampton 0.462151 0.256997 0.336957 survival rate 0.505650 0.300935 0.382452

3.11 Vectorized String Operations

Real-world datasets often contain a lot of messy string data. Pandas supports vectorized string operations that can easily be applied on entire columns or datasets without worrying about the shape of the data or missing values. Vectorized operations are also more efficient than explicitly iterating over the values and calling the operation on each value.

Series and Index objects have a str attribute that provides functionality to deal with the underlying strings. (A column of a DataFrame is a Series and therefore also has a str attribute.)

Pandas implements a good deal of Python's native string and regular expression functions as methods of the str attribute, which are demonstrated on the following dataset:

```
>>> names = ['Dilbert', 'Alice', 'Wally', 'Pointy Haired Boss']
>>> notes = ['nerdy, whiny', 'aggressive, grumpy', 'lazy, dorky', 'clueless, cocky']
>>> review = pd.DataFrame({'employees': names, 'properties': notes})
>>> review
            employees
                               properties
              Dilbert
0
                             nerdy, whiny
1
                Alice aggressive, grumpy
2
                Wally
                              lazy, dorky
3 Pointy Haired Boss
                          clueless, cocky
```

Predicate methods check a property of a string and return a boolean value indicating whether or not the property in question applies to it:

Method	Description	
startswith(prefix)	begins with prefix?	
<pre>endswith(suffix)</pre>	begins with suffix?	
isalnum()	consists of letters and digits only?	
isalpha()	consists of letters only?	
isdigit()	consists of digits only? (like 3, 22)	
isnumeric()	is a numeric expression? (like $\frac{1}{2}$, 2^2)	
isdecimal()	is a numeric expression? (like 123)	
isspace()	consists of spaces only?	
istitle()	is every word written in title case?	

Method	Description
islower() isupper()	consists of lower case letters only? consists of upper case letters only?

These methods perform a transformation on the underlying string and return the result of that transformation:

Method	Description	
ljust(width)	left align to width	
rjust(width)	right align to width	
center(width)	center align to width	
pad(width, side)	justify to width with side ('left', 'right', 'both')	
zfill(width)	fill up with 0 from left to width	
strip()	remove trailing whitespace	
lstrip()	remove trailing whitespace on the left	
rstrip()	remove trailing whitespace on the right	
wrap(n)	add newline after n characters	
join(s)	separate characters with string s	
cat()	concatenate the strings	
upper()	all upper case letters	
lower()	all lower case letters	
capitalize()	first letter of first word upper case	
<pre>swapcase()</pre>	upper to lower, and lower to upper case	
translate(table)	apply map of translation rules in table	
normalize(form)	'NFC', 'NFKC', 'NFD' or 'NFKD' unicode normalization	
repeat(n)	repeats the string n times	
<pre>slice_replace(a, z, repl)</pre>	replaces the slice [a:z] with repl	
get(i)/[i]	get character at index i	
slice(a, z, s)/[a:z:s]	slice (from a to z with step s)	

The translate method requires a table, which can be created using the string method maketrans:

The following miscellaneous methods return neither a boolean value nor a modified string, but either a number or other data structure:

Method	Description
len()	length in characters
find(s)	start index of substring s (-1 if not contained)
rfind(s)	like find(), but starts from the end
index(s, a, z)	like find() with range a:z (ValueError if not contained)
<pre>rindex(s, a, z)</pre>	like index(), but starts from the end
<pre>partition(sep)</pre>	split into three parts: before, sep, after (default sep: whitespace)
<pre>rpartition(sep)</pre>	like partition(), but starts from the end
<pre>get_dummies(sep)</pre>	$transform\ encoded\ string\ into\ {\tt DataFrame}\ using\ {\tt sep}\ to\ split\ values$

The get_dummies() method is especially useful when meaning is encoded into a string using multiple, separated values:

```
>>> review['properties'].str.get_dummies(', ')
   aggressive clueless
                          cocky dorky
                                          grumpy
                                                  lazy
0
                       0
                                       0
                               0
                                                             1
1
            1
                       0
                               0
                                      0
                                               1
                                                      0
                                                             0
                                                                     0
2
            0
                       0
                               0
                                      1
                                               0
                                                      1
                                                             0
                                                                     0
3
             0
                       1
                               1
                                      0
                                               0
                                                      0
                                                             0
                                                                     0
```

These methods implement functionality from Python's regular expression library (re):

Method	Description	
match(pat)	does the pattern pat match? (see re.match)	
contains(str)	is the string str contained? (see re.search)	
extract(pat)	extracts the groups from the pattern pat	
<pre>findall(pat)</pre>	returns all occurences matching pat	
replace(pat, repl)	replaces occurences of pat with repl	
count(pat)	number of matches of pat	
split(pat)	split at matches of pat	
rsplit(pat)	like split(), but starts from the end	

3.12 Time Series

Pandas has strong capabilities to deal with dates, times and data indexed by date and time. The notion of time can be expressed in different concepts:

- Time stamps refer to a particular moment, like June 24th 1987, 8:25 a.m.
- *Time intervals* and *periods* express a length of time between a beginning and an end point, like the year 2019 or the second week of 2019.
 - *Periods* are a special kind of interval: They do not overlap with other intervals and are of uniform length, like a day or an hour.
- Time deltas or durations express an exact length of time, like 9.87 seconds.

Pandas capabilities for dealing with date and time set up on Python's native date and time tools.

Python's built-in datetime module with the datetime type is useful for expressing single dates:

```
>>> from datetime import datetime
>>> birth = datetime(year=1987, month=6, day=24, hour=8, minute=25)
>>> birth
datetime.datetime(1987, 6, 24, 8, 25)
>>> birth.strftime('%A') # %A: day of week
'Wednesday'
```

The third-party dateutil module can parse dates of various string formats:

```
>>> from dateutil import parser
>>> birth = parser.parse("24th of June, 1987 at 8:25 a.m")
>>> birth
datetime.datetime(1987, 6, 24, 8, 25)
>>> birth.strftime('%A') # %A: day of week
'Wednesday'
```

The third-party pytz module helps to deal with time zones.

Those tools are convenient, but do not scale for big data sets consisting of date and time information. One alternative is NumPy's datetime64 type.

A better alternative in the context of Pandas is the Timestamp object, which combines the comfort of Python's native datetime and third-party dateutil with the efficiency of NumPy's datetime64.

Dates can be parsed as with dateutil:

```
>>> birth = pd.to_datetime("24th of June, 1987 at 8:25 a.m.")
>>> birth
Timestamp('1987-06-24 08:25:00')
>>> birth.strftime('%A')
'Wednesday'
```

Vectorized operations on dates can be performed as efficiently as with NumPy's datetime64 type:

```
>>> date = pd.to_datetime("1st of January 2019")
>>> date + pd.to_timedelta(range(3), 'D')
DatetimeIndex(['2019-01-01', '2019-01-02', '2019-01-03'], dtype='datetime64[ns]', freq=None)
```

A DatetimeIndex is used to index Timestamp objects in a Series or DataFrame. It offers powerful slicing and indexing operations:

```
>>> index = pd.DatetimeIndex(['2015-01-01', '2016-04-01', '2017-07-01', '2018-10-01'])
>>> dates = pd.Series(range(4), index=index)
>>> dates
2015-01-01
             0
2016-04-01
             1
2017-07-01
            2
2018-10-01
             3
dtype: int64
>>> dates['2016-01-01':'2017-12-31'] # slicing
2016-04-01
2017-07-01
             2
dtype: int64
>>> dates['2016'] # indexing
2016-04-01
             1
dtype: int64
```

Pandas implements the different time concepts with different data types and indices:

Concept	Type	Index Type	Python/NumPy Type
Time Stamp	Timestamp	DatetimeIndex	datetime/datetime64
Time Period	Period	PeriodIndex	-/datetime64
Time Delta/Duration	Timedelta	TimedeltaIndex	timedelta/timedelta64

These types and indices can be used directly, but Pandas offers convenience functions for easier parsing and handling of entire Series.

The pd.to_datetime() function yields a Timestamp if a single date is passed, and a DatetimeIndex if a series of dates (in any format) is passed:

A DatetimeIndex can be converted to a PeriodIndex using the to_period() method by indi-

cating a frequency code, like 'D' for days:

A timedeltaIndex, describing the difference between dates, can be created by a subtraction, for example:

3.12.1 Sequences

Pandas offers convenience functions to create regular date sequences. Like Python's range() and NumPy's np.arange(), they accept a beginning and end point, and an optional frequency.

A sequence of dates can be created using the pd.date_range() function:

Instead of defining an end date, the number of periods can be defined:

Any combination of two indications (start, end, frequency) is enough to create a sequence:

The frequency defaults to one day. In the last example, where start, end *and* periods were given, no fixed frequency is used, but calculated to evenly distribute the dates between start and end.

A frequency can be defined using the freq parameter:

Regular sequences of periods can be created using the period range() function:

Regular sequences of durations/time deltas can be created using the timedelta_range() function:

Pandas offers the following *date* frequencies (at either the start or end of each period):

Code	Frequency	Code	Frequency
AS	year start	Α	year end
BAS	business year start	BA	business year end
QS	quarter start	Q	quarter end
BQS	business quarter start	BQ	business quarter end

Code	Frequency	Code	Frequency
MS	month start business month start	M	month end
BMS		BM	business month end

And these time frequencies:

Code	Frequency	Code	Frequency
W	week	T	minute
D	day	S	second
В	business day	L	millisecond
Н	hour	U	microsecond
ВН	business hour	N	nanosecond

Quarter and year frequencies can be marked with a month suffix, weekly frequencies can be marked with a day suffix in order to specify the split points:

The frequency codes refer to instances of the module pandas.tseries.offsets and can used as functions:

Frequency codes can be combined with additional numbers to create custom periods, such as 1 hour and 45 minutes:

```
>>> pd.date_range('2018-01-01', periods=8, freq='23H15T')
DatetimeIndex(['2018-01-01 00:00:00', '2018-01-01 23:15:00',
```

```
'2018-01-02 22:30:00', '2018-01-03 21:45:00', '2018-01-04 21:00:00', '2018-01-05 20:15:00', '2018-01-06 19:30:00', '2018-01-07 18:45:00'], dtype='datetime64[ns]', freq='1395T')
```

3.12.2 Resampling, Shifting, Windowing

Resampling, Shifting and Windowing are useful operations to analyze time series. Analyzing stock prices is a important use case, and stock prices can be conveniently loaded with the pandas-datareader package from Yahoo Finance, for example the closing price of the Microsoft stock:

```
>>> from pandas datareader import data
>>> msft = data.DataReader('MSFT', start='1986', end='2019', data source='yahoo')
>>> msft = msft['Close']
>>> msft.describe()
count
      8269.000000
mean
          25.047959
          22.397970
std
min
          0.090278
          2.992188
25%
50%
          25.930000
75%
          32.345001
         115.610001
max
Name: Close, dtype: float64
```

The stock price over time can be visualized using the matplot library, using the opticts from the seaborn package:

```
>>> import matplotlib.pyplot as plt
>>> import seaborn
>>> seaborn.set()
>>> msft.plot();
>>> plt.show();
```

The time series can be resampled to a higher or lower frequency using the resample() method, which can be used to perform a data aggregation. The simpler asfreq() converts the frequency by simply selecting data (as opposed to aggregating them).

Both methods are used here to visualize the stock price by business year compared to the daily closing prices:

```
>>> msft.plot(style='-', alpha=0.5)
>>> msft.resample('BA').mean().plot(style=':') # mean of business year
>>> msft.asfreq('BA').plot(style='--') # business year's closing price
>>> plt.legend(['original', 'resample', 'asfreq'], loc='upper left')
```

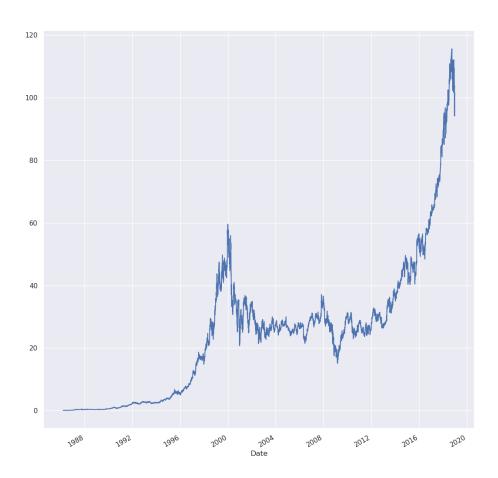


Figure 1: Microsoft Stock Price

```
>>> plt.show()
```

Time shifts are useful to compute differences over time. The method tshift() can be used to shift the index values, whereas the method shift() shifts the data itself. The shift is specified in multiples of the underlying frequency:

```
>>> cs = data.DataReader('CS', start='2000', end='2019', data_source='yahoo')
>>> cs = cs['Close'].asfreq('D')
>>> cs.plot()
>>> cs.shift(365).plot()
>>> plt.legend(['original', 'shift(365)'], loc='upper left')
>>> plt.show()
```

Rolling statistics can be used to perform different aggregations over a rolling data window, like the mean of the last 365 days relative to every day.

```
>>> aapl = data.DataReader('AAPL', start='2000', end='2019', data_source='yahoo')
>>> aapl = aapl['Close']
>>> rolling = aapl.rolling(365, center=True)
>>> aapl.plot()
>>> rolling.mean().plot()
>>> plt.legend(['original', 'mean over 365 days'], loc='upper left')
>>> plt.show()
```

3.13 Miscellaneous

Pandas allows to read CSV files into a DataFrame. Given the CSV file countries.csv, it can be read as follows:

```
Country, Population, Area
USA, 326625792, 9147593
Russia, 142257520, 16377742
Germany, 80594016, 348672
Switzerland, 8236303, 39997
>>> countries = pd.read_csv('countries.csv')
>>> countries
       Country
                 Population
                                 Area
0
           USA
                  326625792
                              9147593
1
        Russia
                  142257520 16377742
2
       Germany
                   80594016
                               348672
                                39997
3 Switzerland
                    8236303
```

Data can also be read from JSON files, like countries.json, which can be read as follows:

```
{
    "country": [
```

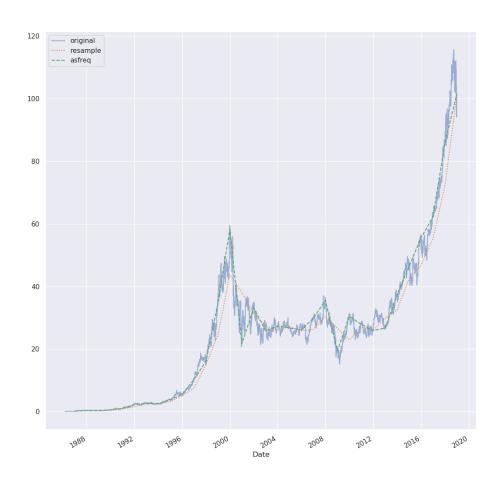


Figure 2: Resampling and Frequency Conversion

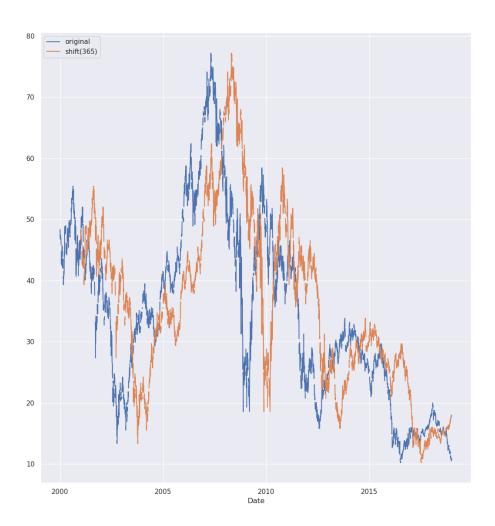


Figure 3: Shifting

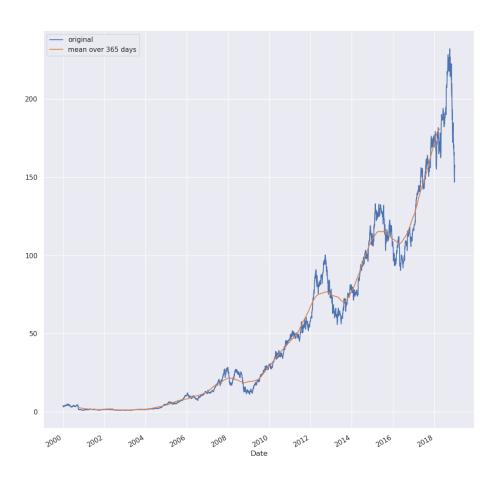


Figure 4: Rolling Window

```
"USA",
    "Russia",
    "Germany",
    "Switzerland"
  ],
  "population": [
    326625792,
    142257520,
   80594016,
    8236303
  ],
  "area": [
   9147593,
   16377742,
   348672,
   39997
  ]
}
>>> countries = pd.read_json('countries.json')
>>> countries
      country population
                              area
0
          USA 326625792 9147593
1
       Russia 142257520 16377742
               80594016
2
      Germany
                           348672
3 Switzerland
                8236303
                            39997
```