Data Aggregation and Group Operations

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

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

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



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

10.1 GroupBy Mechanics

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

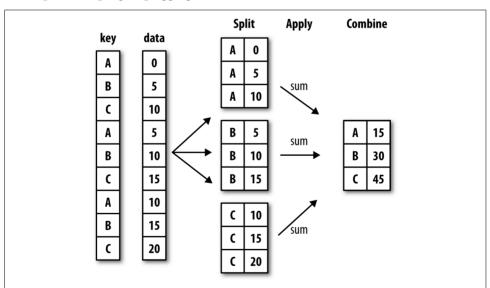


Figure 10-1. Illustration of a group aggregation

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

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

- A dict or Series giving a correspondence between the values on the axis being grouped and the group names
- A function to be invoked on the axis index or the individual labels in the index

Note that the latter three methods are shortcuts for producing an array of values to be used to split up the object. Don't worry if this all seems abstract. Throughout this chapter, I will give many examples of all these methods. To get started, here is a small tabular dataset as a DataFrame:

```
In [10]: df = pd.DataFrame({'key1' : ['a', 'a', 'b', 'b', 'a'],
                            'key2' : ['one', 'two', 'one', 'two', 'one'],
   . . . . :
                            'data1' : np.random.randn(5),
   . . . . :
                            'data2' : np.random.randn(5)})
   . . . . :
In [11]: df
Out[11]:
      data1 data2 key1 key2
0 -0.204708 1.393406
                         a one
1 0.478943 0.092908
                         a two
2 -0.519439 0.281746
                         b one
3 -0.555730 0.769023
                         b two
4 1.965781 1.246435
                         a one
```

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

```
In [12]: grouped = df['data1'].groupby(df['key1'])
In [13]: grouped
Out[13]: <pandas.core.groupby.SeriesGroupBy object at 0x7faa31537390>
```

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

```
In [14]: grouped.mean()
Out[14]:
key1
a     0.746672
b    -0.537585
Name: data1, dtype: float64
```

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

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

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

```
In [15]: means = df['data1'].groupby([df['key1'], df['key2']]).mean()
In [16]: means
Out[16]:
key1 key2
a    one     0.880536
        two     0.478943
b    one     -0.519439
        two     -0.555730
Name: data1, dtype: float64
```

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

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

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

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

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

```
In [23]: df.groupby(['key1', 'key2']).size()
Out[23]:
key1 key2
a    one    2
        two    1
b    one    1
    two    1
dtype: int64
```

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

Iterating Over Groups

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

```
In [24]: for name, group in df.groupby('key1'):
             print(name)
   . . . . :
             print(group)
   . . . . :
   . . . . :
a
     data1 data2 key1 key2
0 -0.204708 1.393406
                         a one
1 0.478943 0.092908
                         a two
 1.965781 1.246435
4
                        a one
Ь
      data1
                data2 key1 key2
2 -0.519439 0.281746
3 -0.555730 0.769023
                         h two
```

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

```
('a', 'one')
     data1 data2 key1 key2
0 -0.204708 1.393406 a one
4 1.965781 1.246435
                      a one
('a', 'two')
     data1 data2 key1 key2
1 0.478943 0.092908
('b', 'one')
     data1 data2 key1 key2
2 -0.519439 0.281746 b one
('b', 'two')
    data1
             data2 key1 key2
3 -0.55573 0.769023
                    b two
```

In [26]: pieces = dict(list(df.groupby('key1')))

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

```
data1 data2 key1 key2
2 -0.519439 0.281746 b one
3 -0.555730 0.769023 b two

By default groupby groups on axis=0, but you can group on any of the other axes.
```

For example, we could group the columns of our example df here by dtype like so:

```
In [28]: df.dtypes
Out[28]:
data1   float64
data2   float64
key1   object
key2   object
dtype: object

In [29]: grouped = df.groupby(df.dtypes, axis=1)
```

key1 key2

In [27]: pieces['b']

Out[27]:

We can print out the groups like so:

```
0 a one1 a two2 b one3 b two4 a one
```

Selecting a Column or Subset of Columns

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

```
df.groupby('key1')['data1']
df.groupby('key1')[['data2']]
are syntactic sugar for:
    df['data1'].groupby(df['key1'])
    df[['data2']].groupby(df['key1'])
```

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

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

```
In [32]: s_grouped = df.groupby(['key1', 'key2'])['data2']
In [33]: s grouped
Out[33]: <pandas.core.groupby.SeriesGroupBy object at 0x7faa30c78da0>
In [34]: s grouped.mean()
Out[34]:
key1 key2
а
      one
              1.319920
      two
             0.092908
      one
              0.281746
              0.769023
      two
Name: data2, dtype: float64
```

Grouping with Dicts and Series

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

```
In [35]: people = pd.DataFrame(np.random.randn(5, 5),
                              columns=['a', 'b', 'c', 'd', 'e'],
   . . . . :
                              index=['Joe', 'Steve', 'Wes', 'Jim', 'Travis'])
   . . . . :
In [36]: people.iloc[2:3, [1, 2]] = np.nan # Add a few NA values
In [37]: people
Out[37]:
                                  C
Joe 1.007189 -1.296221 0.274992 0.228913 1.352917
Steve 0.886429 -2.001637 -0.371843 1.669025 -0.438570
                                NaN -1.021228 -0.577087
Wes
                      NaN
Jim
     0.124121 0.302614 0.523772 0.000940 1.343810
Travis -0.713544 -0.831154 -2.370232 -1.860761 -0.860757
```

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

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

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

```
In [41]: map_series = pd.Series(mapping)
In [42]: map_series
Out[42]:
a     red
b     red
c     blue
d     blue
e     red
f     orange
```

Grouping with Functions

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

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

Grouping by Index Levels

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

```
In [49]: hier df
Out[49]:
            US
                                           JР
cty
             1
                                           1
tenor
     0.560145 -1.265934 0.119827 -1.063512 0.332883
1
     -2.359419 -0.199543 -1.541996 -0.970736 -1.307030
      0.286350 0.377984 -0.753887 0.331286
3
      0.069877 0.246674 -0.011862
                                   1.004812
                                              1.327195
```

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

10.2 Data Aggregation

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

Table 10-1. Optimized groupby methods

Function name	Description			
count	Number of non-NA values in the group			
sum	Sum of non-NA values			
mean	Mean of non-NA values			
median	Arithmetic median of non-NA values			
std, var	Unbiased (n $-$ 1 denominator) standard deviation and variance			
min, max	Minimum and maximum of non-NA values			
prod	Product of non-NA values			
first, last	First and last non-NA values			

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

While quantile is not explicitly implemented for GroupBy, it is a Series method and thus available for use. Internally, GroupBy efficiently slices up the Series, calls

piece.quantile(0.9) for each piece, and then assembles those results together into the result object:

```
In [51]: df
Out[51]:
                data2 key1 key2
      data1
0 -0.204708
             1.393406
                            one
1 0.478943
             0.092908
                            two
2 -0.519439 0.281746
                         h
                            one
3 -0.555730 0.769023
                         Ь
                            two
4 1.965781 1.246435
                         a
                            one
In [52]: grouped = df.groupby('key1')
In [53]: grouped['data1'].guantile(0.9)
Out[53]:
key1
a
     1.668413
    -0.523068
Name: data1, dtype: float64
```

To use your own aggregation functions, pass any function that aggregates an array to the aggregate or agg method:

You may notice that some methods like describe also work, even though they are not aggregations, strictly speaking:

```
In [56]: grouped.describe()
Out[56]:
     data1
                           std
                                     min
                                               25%
                                                         50%
                                                                    75%
     count
                mean
key1
       3.0 0.746672 1.109736 -0.204708 0.137118 0.478943
a
b
       2.0 -0.537585 0.025662 -0.555730 -0.546657 -0.537585 -0.528512
               data2
                                                                         ١
                                     std
                                                         25%
                                                                    50%
           max count
                                               min
                          mean
key1
      1.965781
                 3.0 0.910916
                                0.712217 0.092908 0.669671
                                                              1.246435
a
Ь
     -0.519439
                2.0 0.525384 0.344556 0.281746 0.403565 0.525384
           75%
                     max
key1
```

```
a 1.319920 1.393406
b 0.647203 0.769023
```

I will explain in more detail what has happened here in Section 10.3, "Apply: General split-apply-combine," on page 302.



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

Column-Wise and Multiple Function Application

Let's return to the tipping dataset from earlier examples. After loading it with read_csv, we add a tipping percentage column tip_pct:

```
In [57]: tips = pd.read csv('examples/tips.csv')
# Add tip percentage of total bill
In [58]: tips['tip pct'] = tips['tip'] / tips['total bill']
In [59]: tips[:6]
Out[59]:
  total_bill tip smoker day
                                time size tip_pct
0
      16.99 1.01
                      No Sun Dinner
                                      2 0.059447
                      No Sun Dinner 3 0.160542
1
       10.34 1.66
2
      21.01 3.50
                     No Sun Dinner
                                        3 0.166587
       23.68 3.31 No Sun Dinner
24.59 3.61 No Sun Dinner
3
                                        2 0.139780
4
                                         4 0.146808
       25.29 4.71
                      Nο
                         Sun Dinner
                                         4 0.186240
```

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

```
In [60]: grouped = tips.groupby(['day', 'smoker'])
```

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

```
Yes 0.147906
Sun No 0.160113
Yes 0.187250
Thur No 0.160298
Yes 0.163863
Name: tip_pct, dtype: float64
```

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

```
In [63]: grouped_pct.agg(['mean', 'std', peak_to_peak])
Out[63]:
                 mean
                            std peak to peak
day smoker
Fri
    No
             0.151650
                      0.028123
                                     0.067349
     Yes
             0.174783
                      0.051293
                                     0.159925
Sat No.
             0.158048 0.039767
                                     0.235193
     Yes
             0.147906
                      0.061375
                                     0.290095
Sun No
             0.160113
                      0.042347
                                     0.193226
     Yes
             0.187250
                      0.154134
                                     0.644685
Thur No
             0.160298
                      0.038774
                                     0.193350
     Yes
             0.163863 0.039389
                                     0.151240
```

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

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

```
In [64]: grouped_pct.agg([('foo', 'mean'), ('bar', np.std)])
Out[64]:
                  foo
                            bar
day smoker
Fri No
             0.151650
                       0.028123
     Yes
             0.174783
                      0.051293
Sat No
             0.158048
                      0.039767
    Yes
             0.147906
                      0.061375
Sun No
             0.160113
                      0.042347
     Yes
             0.187250
                      0.154134
Thur No
             0.160298
                      0.038774
     Yes
             0.163863 0.039389
```

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

```
In [66]: result = grouped['tip pct', 'total bill'].agg(functions)
In [67]: result
Out[67]:
                                       total bill
            tip pct
             count
                                   max
                                            count
                        mean
                                                        mean
                                                                max
day
    smoker
Fri
    No
                 4 0.151650 0.187735
                                                4 18.420000
                                                              22.75
    Yes
                15 0.174783 0.263480
                                               15 16.813333
                                                              40.17
Sat
    No
                45 0.158048 0.291990
                                               45 19.661778
                                                              48.33
                                               42 21.276667
    Yes
                42 0.147906 0.325733
                                                              50.81
Sun
    No
                57 0.160113 0.252672
                                               57 20.506667
                                                              48.17
    Yes
                19
                    0.187250 0.710345
                                               19 24.120000
                                                              45.35
Thur No
                45
                                               45
                                                              41.19
                    0.160298 0.266312
                                                  17.113111
    Yes
                17
                   0.163863 0.241255
                                               17
                                                   19.190588 43.11
```

In [65]: functions = ['count', 'mean', 'max']

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

```
In [68]: result['tip pct']
Out[68]:
             count
                        mean
                                   max
day
     smoker
Fri
     No
                4 0.151650
                              0.187735
     Yes
                              0.263480
                15 0.174783
Sat
    No
                45
                    0.158048
                             0.291990
     Yes
                42
                    0.147906
                             0.325733
Sun
     No
                57
                    0.160113 0.252672
     Yes
                19
                    0.187250
                             0.710345
Thur No.
                45
                    0.160298
                              0.266312
                17
                    0.163863 0.241255
     Yes
```

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

```
In [69]: ftuples = [('Durchschnitt', 'mean'), ('Abweichung', np.var)]
In [70]: grouped['tip pct', 'total bill'].agg(ftuples)
Out[70]:
                 tip_pct
                                      total bill
            Durchschnitt Abweichung Durchschnitt Abweichung
day
     smoker
Fri
     No
                0.151650
                           0.000791
                                       18.420000
                                                    25.596333
     Yes
                0.174783
                           0.002631
                                       16.813333
                                                    82.562438
                                                    79.908965
Sat
    No
                0.158048
                           0.001581
                                       19.661778
     Yes
                0.147906
                                       21.276667
                                                   101.387535
                           0.003767
Sun
     No
                0.160113
                           0.001793
                                       20.506667
                                                    66.099980
     Yes
                0.187250
                           0.023757
                                       24.120000
                                                  109.046044
Thur No
                0.160298
                                       17.113111
                                                    59.625081
                           0.001503
     Yes
                0.163863
                           0.001551
                                       19.190588
                                                    69.808518
```

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

```
In [71]: grouped.agg({'tip' : np.max, 'size' : 'sum'})
Out[71]:
               tip size
day
     smoker
Fri
                       9
     No
              3.50
              4.73
     Yes
                      31
Sat No
              9.00
                     115
     Yes
             10.00
                     104
Sun No
              6.00
                     167
              6.50
                     49
     Yes
Thur No.
              6.70
                     112
     Yes
              5.00
                      40
In [72]: grouped.agg({'tip_pct' : ['min', 'max', 'mean', 'std'],
                      'size' : 'sum'})
Out[72]:
              tip_pct
                                                     size
                  min
                            max
                                      mean
                                                 std
                                                      sum
day
    smoker
Fri
     No
             0.120385
                       0.187735
                                 0.151650
                                           0.028123
                                                        9
     Yes
             0.103555
                      0.263480 0.174783 0.051293
                                                       31
Sat No
             0.056797
                      0.291990 0.158048 0.039767
                                                      115
     Yes
                      0.325733 0.147906 0.061375
             0.035638
                                                      104
Sun
    No
             0.059447
                       0.252672 0.160113 0.042347
                                                      167
     Yes
                       0.710345
                                 0.187250
                                           0.154134
                                                       49
             0.065660
Thur No
             0.072961
                       0.266312
                                 0.160298
                                           0.038774
                                                      112
             0.090014
                      0.241255
                                0.163863
                                           0.039389
                                                       40
```

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

Returning Aggregated Data Without Row Indexes

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

```
In [73]: tips.groupby(['day', 'smoker'], as_index=False).mean()
Out[73]:
    day smoker
                total bill
                                                 tip pct
                                 tip
                                          size
0
    Fri
            No
                 18.420000
                           2.812500 2.250000
                                                0.151650
1
    Fri
                 16.813333 2.714000
           Yes
                                      2.066667
                                                0.174783
2
    Sat
           No
                19.661778 3.102889 2.555556
                                                0.158048
3
   Sat
          Yes
                21.276667 2.875476 2.476190
                                                0.147906
4
    Sun
           No
                 20.506667
                           3.167895 2.929825
                                                0.160113
5
    Sun
           Yes
                 24.120000
                           3.516842
                                     2.578947
                                                0.187250
```

```
6 Thur No 17.113111 2.673778 2.488889 0.160298
7 Thur Yes 19.190588 3.030000 2.352941 0.163863
```

Of course, it's always possible to obtain the result in this format by calling reset_index on the result. Using the as_index=False method avoids some unnecessary computations.

10.3 Apply: General split-apply-combine

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

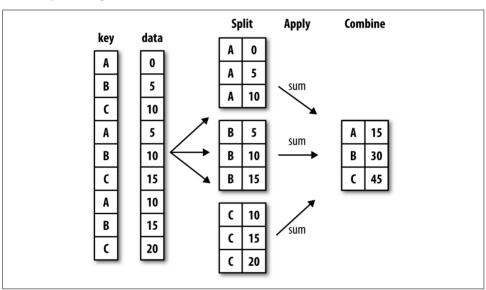


Figure 10-2. Illustration of a group aggregation

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

```
In [74]: def top(df, n=5, column='tip_pct'):
             return df.sort values(by=column)[-n:]
In [75]: top(tips, n=6)
Out[75]:
     total bill
                tip smoker
                              day
                                     time
                                           size
                                                 tip_pct
109
          14.31 4.00
                         Yes
                              Sat
                                   Dinner
                                                  0.279525
183
          23.17 6.50
                         Yes
                              Sun
                                   Dinner
                                                 0.280535
232
          11.61
                3.39
                                                 0.291990
                          No
                              Sat
                                   Dinner
```

```
67
            3.07
                  1.00
                                 Sat
                                       Dinner
                                                      0.325733
178
            9.60
                  4.00
                                 Sun
                            Yes
                                       Dinner
                                                      0.416667
            7.25
                  5.15
172
                            Yes
                                 Sun
                                       Dinner
                                                   2
                                                      0.710345
```

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

```
In [76]: tips.groupby('smoker').apply(top)
Out[76]:
             total bill
                          tip smoker
                                        dav
                                                time size
                                                              tip pct
smoker
       88
                  24.71
                         5.85
                                   No
                                       Thur
                                               Lunch
                                                            0.236746
No
       185
                  20.69
                         5.00
                                        Sun
                                             Dinner
                                                            0.241663
                                   No
       51
                  10.29
                         2,60
                                   No
                                        Sun
                                              Dinner
                                                            0.252672
       149
                   7.51
                         2.00
                                                         2
                                   No
                                       Thur
                                               Lunch
                                                            0.266312
       232
                  11.61
                         3.39
                                   No
                                        Sat
                                             Dinner
                                                         2
                                                            0.291990
                                                            0.279525
       109
                  14.31
                        4.00
                                  Yes
                                        Sat
                                             Dinner
                                                         2
Yes
                  23.17
                         6.50
       183
                                  Yes
                                        Sun
                                             Dinner
                                                            0.280535
       67
                   3.07
                         1.00
                                  Yes
                                        Sat
                                              Dinner
                                                         1
                                                            0.325733
       178
                   9.60
                         4.00
                                  Yes
                                        Sun
                                              Dinner
                                                             0.416667
       172
                   7.25
                         5.15
                                  Yes
                                        Sun
                                             Dinner
                                                         2
                                                            0.710345
```

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

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

```
In [77]: tips.groupby(['smoker', 'day']).apply(top, n=1, column='total_bill')
Out[77]:
                  total bill
                                 tip smoker
                                                day
                                                       time
                                                              size
                                                                     tip pct
smoker day
                                                Fri
                                                     Dinner
       Fri
            94
                        22.75
                                3.25
                                          No
                                                                 2
                                                                    0.142857
No
       Sat
             212
                       48.33
                                9.00
                                                Sat
                                                                    0.186220
                                          No
                                                     Dinner
       Sun
            156
                       48.17
                                5.00
                                          No
                                                Sun
                                                    Dinner
                                                                 6
                                                                    0.103799
       Thur 142
                       41.19
                                5.00
                                          No
                                              Thur
                                                      Lunch
                                                                 5
                                                                    0.121389
       Fri
            95
                       40.17
                                4.73
                                                Fri
                                                     Dinner
                                                                    0.117750
Yes
                                         Yes
       Sat
            170
                        50.81
                               10.00
                                         Yes
                                                Sat
                                                     Dinner
                                                                    0.196812
       Sun
             182
                       45.35
                                3.50
                                         Yes
                                                Sun
                                                     Dinner
                                                                 3
                                                                    0.077178
       Thur 197
                       43.11
                                5.00
                                         Yes
                                              Thur
                                                      Lunch
                                                                 4
                                                                    0.115982
```



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

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

```
In [78]: result = tips.groupby('smoker')['tip_pct'].describe()
In [79]: result
Out[79]:
        count
                    mean
                                std
                                           min
                                                      25%
                                                                 50%
                                                                           75%
smoker
No
                0.159328
                           0.039910
                                     0.056797
                                                0.136906
                                                           0.155625
                                                                      0.185014
         93.0
               0.163196
                          0.085119
                                     0.035638
                                                0.106771
                                                           0.153846
                                                                      0.195059
Yes
              max
smoker
        0.291990
No
Yes
        0.710345
In [80]: result.unstack('smoker')
Out[80]:
       smoker
       No
                  151.000000
count
                   93.000000
       Yes
                    0.159328
mean
       No
       Yes
                    0.163196
std
       No
                    0.039910
       Yes
                    0.085119
min
       No
                    0.056797
       Yes
                    0.035638
                    0.136906
25%
       No
       Yes
                    0.106771
50%
       No
                    0.155625
       Yes
                    0.153846
75%
       No
                    0.185014
       Yes
                    0.195059
                    0.291990
max
       No
                    0.710345
       Yes
dtype: float64
```

Inside GroupBy, when you invoke a method like describe, it is actually just a short-cut for:

```
f = lambda x: x.describe()
grouped.apply(f)
```

Suppressing the Group Keys

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

```
In [81]: tips.groupby('smoker', group_keys=False).apply(top)
Out[81]:
    total bill tip smoker
                             day
                                    time size
                                                tip pct
88
         24.71 5.85
                            Thur
                                             2 0.236746
                        No
                                   Lunch
185
         20.69 5.00
                        No
                             Sun Dinner
                                             5 0.241663
         10.29 2.60
                                            2 0.252672
51
                        No
                             Sun Dinner
149
         7.51 2.00
                           Thur Lunch
                                            2 0.266312
                        No
232
         11.61 3.39
                        No
                             Sat Dinner
                                            2 0.291990
109
         14.31 4.00
                       Yes
                             Sat Dinner
                                            2 0.279525
         23.17 6.50
                       Yes
                             Sun Dinner
                                            4 0.280535
183
         3.07 1.00
                       Yes
                             Sat Dinner
                                            1 0.325733
67
178
          9.60 4.00
                       Yes
                             Sun Dinner
                                            2 0.416667
                                            2 0.710345
          7.25 5.15
172
                        Yes
                             Sun Dinner
```

Quantile and Bucket Analysis

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

```
In [82]: frame = pd.DataFrame({'data1': np.random.randn(1000),
                                'data2': np.random.randn(1000)})
In [83]: quartiles = pd.cut(frame.data1, 4)
In [84]: quartiles[:10]
Out[84]:
0
      (-1.23, 0.489]
1
     (-2.956, -1.23]
    (-1.23, 0.489]
2
3
      (0.489, 2.208]
4
      (-1.23, 0.489]
      (0.489, 2.208]
5
      (-1.23, 0.489]
6
      (-1.23, 0.489]
7
8
      (0.489, 2.208]
9
      (0.489, 2.208]
Name: data1, dtype: category
Categories (4, interval[float64]): [(-2.956, -1.23] < (-1.23, 0.489] < (0.489, 2.489)
208] < (2.208, 3.928]]
```

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

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

```
# Return quantile numbers
In [88]: grouping = pd.qcut(frame.data1, 10, labels=False)
In [89]: grouped = frame.data2.groupby(grouping)
In [90]: grouped.apply(get stats).unstack()
Out[90]:
                                       min
       count
                  max
                           mean
data1
      100.0 1.670835 -0.049902 -3.399312
1
      100.0 2.628441 0.030989 -1.950098
2
      100.0 2.527939 -0.067179 -2.925113
3
      100.0 3.260383 0.065713 -2.315555
      100.0 2.074345 -0.111653 -2.047939
      100.0 2.184810 0.052130 -2.989741
5
      100.0 2.458842 -0.021489 -2.223506
6
7
      100.0 2.954439 -0.026459 -3.056990
8
      100.0 2.735527 0.103406 -3.745356
9
       100.0 2.377020 0.220122 -2.064111
```

We will take a closer look at pandas's Categorical type in Chapter 12.

Example: Filling Missing Values with Group-Specific Values

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

```
4 NaN
5 0.227290
dtype: float64

In [94]: s.fillna(s.mean())
Out[94]:
0 -0.261035
1 -0.125921
2 -0.261035
3 -0.884475
4 -0.261035
5 0.227290
dtype: float64
```

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

```
In [95]: states = ['Ohio', 'New York', 'Vermont', 'Florida',
                  'Oregon', 'Nevada', 'California', 'Idaho']
   . . . . :
In [96]: group_key = ['East'] * 4 + ['West'] * 4
In [97]: data = pd.Series(np.random.randn(8), index=states)
In [98]: data
Out[98]:
Ohio
            0.922264
New York
           -2.153545
Vermont
           -0.365757
Florida
           -0.375842
           0.329939
Oregon
Nevada
            0.981994
California 1.105913
            -1.613716
Idaho
dtype: float64
```

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

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

```
Idaho NaN
dtype: float64

In [101]: data.groupby(group_key).mean()
Out[101]:
East -0.535707
West 0.717926
dtype: float64
```

We can fill the NA values using the group means like so:

```
In [102]: fill_mean = lambda g: g.fillna(g.mean())
In [103]: data.groupby(group_key).apply(fill_mean)
Out[103]:
Ohio.
             0.922264
New York
            -2.153545
Vermont
            -0.535707
            -0.375842
Florida
Oregon
            0.329939
Nevada
            0.717926
California
            1.105913
Tdaho
             0.717926
dtype: float64
```

In another case, you might have predefined fill values in your code that vary by group. Since the groups have a name attribute set internally, we can use that:

```
In [104]: fill values = {'East': 0.5, 'West': -1}
In [105]: fill_func = lambda g: g.fillna(fill_values[g.name])
In [106]: data.groupby(group key).apply(fill func)
Out[106]:
Ohio
             0.922264
New York
            -2.153545
Vermont
            0.500000
Florida
            -0.375842
Oregon
            0.329939
Nevada
           -1.000000
California
            1.105913
Idaho
             -1.000000
dtvpe: float64
```

Example: Random Sampling and Permutation

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

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

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

```
In [108]: deck[:13]
Out[108]:
AΗ
2H
         2
3H
         3
4H
         4
         5
5H
6H
         6
         7
7H
8H
         8
9H
         9
10H
        10
JH
        10
KH
        10
OH
        10
dtype: int64
```

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

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

```
In [111]: get_suit = lambda card: card[-1] # last letter is suit
In [112]: deck.groupby(get_suit).apply(draw, n=2)
Out[112]:
```

```
C 2C
          2
   30
          3
D KD
         10
         8
   8D
H KH
         10
   3H
         3
S 2S
          2
   45
dtype: int64
```

Alternatively, we could write:

```
In [113]: deck.groupby(get suit, group keys=False).apply(draw, n=2)
Out[113]:
KC
      10
1C
      10
ΔD
      - 1
5D
5H
6H
       6
7S
       7
KS
      10
dtype: int64
```

Example: Group Weighted Average and Correlation

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

```
In [114]: df = pd.DataFrame({'category': ['a', 'a', 'a', 'a',
                                           'b', 'b', 'b', 'b'],
   . . . . . :
   . . . . . :
                              'data': np.random.randn(8),
                              'weights': np.random.rand(8)})
   . . . . . :
In [115]: df
Out[115]:
  category
              data weights
         a 1.561587 0.957515
0
         a 1.219984 0.347267
2
         a -0.482239 0.581362
         a 0.315667 0.217091
4
         b -0.047852 0.894406
         b -0.454145 0.918564
         b -0.556774 0.277825
6
7
         b 0.253321 0.955905
```

The group weighted average by category would then be:

```
In [116]: grouped = df.groupby('category')
In [117]: get_wavg = lambda g: np.average(g['data'], weights=g['weights'])
```

```
In [118]: grouped.apply(get_wavg)
Out[118]:
category
a     0.811643
b    -0.122262
dtype: float64
```

As another example, consider a financial dataset originally obtained from Yahoo! Finance containing end-of-day prices for a few stocks and the S&P 500 index (the SPX symbol):

```
In [119]: close_px = pd.read_csv('examples/stock_px_2.csv', parse_dates=True,
                                index col=0)
   . . . . . :
In [120]: close_px.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 2214 entries, 2003-01-02 to 2011-10-14
Data columns (total 4 columns):
AAPL 2214 non-null float64
MSFT 2214 non-null float64
XOM 2214 non-null float64
SPX 2214 non-null float64
dtypes: float64(4)
memory usage: 86.5 KB
In [121]: close px[-4:]
Out[121]:
             AAPL MSFT XOM
                                    SPX
2011-10-11 400.29 27.00 76.27 1195.54
2011-10-12 402.19 26.96 77.16 1207.25
2011-10-13 408.43 27.18 76.37 1203.66
2011-10-14 422.00 27.27 78.11 1224.58
```

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

```
In [122]: spx_corr = lambda x: x.corrwith(x['SPX'])
```

Next, we compute percent change on close_px using pct_change:

```
In [123]: rets = close_px.pct_change().dropna()
```

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

```
In [124]: get_year = lambda x: x.year
In [125]: by_year = rets.groupby(get_year)
In [126]: by_year.apply(spx_corr)
Out[126]:
```

```
        AAPL
        MSFT
        XOM
        SPX

        2003
        0.541124
        0.745174
        0.661265
        1.0

        2004
        0.374283
        0.588531
        0.557742
        1.0

        2005
        0.467540
        0.562374
        0.631010
        1.0

        2006
        0.428267
        0.406126
        0.518514
        1.0

        2007
        0.508118
        0.658770
        0.786264
        1.0

        2008
        0.681434
        0.804626
        0.828303
        1.0

        2009
        0.707103
        0.654902
        0.797921
        1.0

        2010
        0.710105
        0.730118
        0.839057
        1.0

        2011
        0.691931
        0.800996
        0.859975
        1.0
```

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

```
In [127]: by year.apply(lambda q: q['AAPL'].corr(q['MSFT']))
Out[127]:
2003
       0.480868
2004
       0.259024
2005 0.300093
     0.161735
2006
2007
     0.417738
     0.611901
2008
2009 0.432738
2010
       0.571946
2011
       0.581987
dtype: float64
```

Example: Group-Wise Linear Regression

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

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

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

```
    2007
    1.198761
    0.003438

    2008
    0.968016
    -0.001110

    2009
    0.879103
    0.002954

    2010
    1.052608
    0.001261

    2011
    0.806605
    0.001514
```

10.4 Pivot Tables and Cross-Tabulation

A pivot table is a data summarization tool frequently found in spreadsheet programs and other data analysis software. It aggregates a table of data by one or more keys, arranging the data in a rectangle with some of the group keys along the rows and some along the columns. Pivot tables in Python with pandas are made possible through the groupby facility described in this chapter combined with reshape operations utilizing hierarchical indexing. DataFrame has a pivot_table method, and there is also a top-level pandas.pivot_table function. In addition to providing a convenience interface to groupby, pivot_table can add partial totals, also known as margins.

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

```
In [130]: tips.pivot table(index=['day', 'smoker'])
Out[130]:
                 size
                            tip
                                  tip_pct total_bill
day
     smoker
Fri No
             2,250000
                       2,812500
                                 0.151650
                                             18.420000
             2.066667
     Yes
                       2.714000
                                 0.174783
                                             16.813333
                      3.102889 0.158048
                                             19.661778
Sat No
             2.555556
     Yes
             2,476190
                      2.875476 0.147906
                                             21,276667
                                             20.506667
Sun No
             2.929825
                       3.167895 0.160113
     Yes
             2.578947
                       3,516842
                                 0.187250
                                             24,120000
Thur No
             2,488889
                       2,673778
                                 0.160298
                                             17,113111
             2.352941
                       3.030000
                                 0.163863
                                             19.190588
     Yes
```

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

```
In [131]: tips.pivot_table(['tip_pct', 'size'], index=['time', 'day'],
                            columns='smoker')
Out[131]:
                 size
                                   tip pct
smoker
                             Yes
                                        No
                                                  Yes
time
       day
Dinner Fri
             2.000000
                       2.22222
                                  0.139622
                                            0.165347
                                 0.158048 0.147906
       Sat
             2.555556
                        2.476190
       Sun
             2.929825
                       2.578947
                                  0.160113
                                            0.187250
                                  0.159744
       Thur
             2.000000
                             NaN
                                                  NaN
```

```
unch Fri 3.000000 1.833333 0.187735 0.188937
Thur 2.500000 2.352941 0.160311 0.163863
```

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

```
In [132]: tips.pivot_table(['tip_pct', 'size'], index=['time', 'day'],
                           columns='smoker', margins=True)
Out[132]:
                 size
                                            tip pct
smoker
                                                                     All
                   No
                            Yes
                                      All
                                                  No
                                                           Yes
time
       dav
Dinner Fri
                       2.22222
                                 2.166667
             2.000000
                                           0.139622
                                                     0.165347
                                                                0.158916
       Sat
             2.555556
                       2.476190
                                 2.517241
                                           0.158048
                                                     0.147906
                                                                0.153152
             2.929825
                       2.578947
                                 2.842105 0.160113
                                                     0.187250
                                                                0.166897
       Sun
       Thur
             2,000000
                            NaN 2.000000 0.159744
                                                                0.159744
                                                           NaN
Lunch
       Fri
             3.000000
                       1.833333
                                 2.000000 0.187735
                                                     0.188937
                                                                0.188765
       Thur
             2.500000
                       2.352941
                                 2.459016
                                           0.160311
                                                     0.163863
                                                                0.161301
All
                       2.408602
                                 2.569672
                                                     0.163196
                                                                0.160803
             2.668874
                                           0.159328
```

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

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

```
In [133]: tips.pivot_table('tip_pct', index=['time', 'smoker'], columns='day',
                             aggfunc=len, margins=True)
   . . . . . :
Out[133]:
                 Fri
                                            All
day
                       Sat
                              Sun
                                  Thur
time
       smoker
Dinner No
                 3.0
                     45.0
                             57.0
                                    1.0
                                          106.0
       Yes
                 9.0
                     42.0
                             19.0
                                    NaN
                                           70.0
                                   44.0
Lunch No
                 1.0
                       NaN
                                           45.0
                              NaN
       Yes
                 6.0
                       NaN
                              NaN
                                   17.0
                                           23.0
All
                                   62.0 244.0
                19.0
                      87.0
                             76.0
```

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

```
In [134]: tips.pivot_table('tip_pct', index=['time', 'size', 'smoker'],
                           columns='day', aggfunc='mean', fill value=0)
Out[134]:
day
                         Fri
                                    Sat
                                              Sun
                                                       Thur
time
       size smoker
Dinner 1
            No
                    0.000000
                              0.137931
                                         0.000000
                                                   0.000000
            Yes
                    0.000000
                              0.325733
                                         0.000000
                                                   0.000000
       2
            No
                    0.139622
                              0.162705
                                         0.168859
                                                   0.159744
                              0.148668 0.207893
            Yes
                    0.171297
                                                   0.000000
       3
            No
                    0.000000
                              0.154661
                                         0.152663
                                                   0.000000
```

		Yes	0.00000	0.144995	0.152660	0.000000
	4	No	0.000000	0.150096	0.148143	0.000000
		Yes	0.117750	0.124515	0.193370	0.000000
	5	No	0.000000	0.000000	0.206928	0.000000
		Yes	0.000000	0.106572	0.065660	0.000000
Lunch	1	No	0.000000	0.000000	0.000000	0.181728
		Yes	0.223776	0.000000	0.000000	0.000000
	2	No	0.000000	0.000000	0.000000	0.166005
		Yes	0.181969	0.000000	0.000000	0.158843
	3	No	0.187735	0.000000	0.000000	0.084246
		Yes	0.000000	0.000000	0.000000	0.204952
	4	No	0.000000	0.000000	0.000000	0.138919
		Yes	0.000000	0.000000	0.000000	0.155410
	5	No	0.000000	0.000000	0.000000	0.121389
	6	No	0.000000	0.000000	0.000000	0.173706
[21 ro	WS 2	x <mark>4 colu</mark> r	nns]			

See Table 10-2 for a summary of pivot_table methods.

Table 10-2. pivot_table options

Function name	Description
values	Column name or names to aggregate; by default aggregates all numeric columns
index	Column names or other group keys to group on the rows of the resulting pivot table
columns	Column names or other group keys to group on the columns of the resulting pivot table
aggfunc	Aggregation function or list of functions ('mean' by default); can be any function valid in a groupby context
fill_value	Replace missing values in result table
dropna	If True, do not include columns whose entries are all NA
margins	Add row/column subtotals and grand total (False by default)

Cross-Tabulations: Crosstab

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

```
In [138]: data
Out[138]:
   Sample Nationality
                           Handedness
                        Right-handed
0
        1
                   USA
1
        2
                          Left-handed
                 Japan
2
        3
                   USA
                        Right-handed
3
        4
                        Right-handed
                 Japan
        5
                        Left-handed
4
                 Japan
5
        6
                 Japan
                         Right-handed
                        Right-handed
        7
                   USA
6
7
                         Left-handed
        8
                   USA
8
        9
                         Right-handed
                 Japan
9
                         Right-handed
       10
                   USA
```

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

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

```
In [140]: pd.crosstab([tips.time, tips.day], tips.smoker, margins=True)
Out[140]:
smoker
                 Yes All
              No
time
       dav
Dinner Fri
               3
                     9
                         12
       Sat
              45
                    42
                         87
       Sun
              57
                    19
                         76
       Thur
               1
                    0
                         1
Lunch Fri
               1
                    6
                          7
       Thur
              44
                    17
                         61
All
             151
                    93
                        244
```

10.5 Conclusion

Mastering pandas's data grouping tools can help both with data cleaning as well as modeling or statistical analysis work. In Chapter 14 we will look at several more example use cases for groupby on real data.

In the next chapter, we turn our attention to time series data.