Python Cheatsheet

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Abstract: Everything I know about Python.

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TODO: make sidebar marker telling what python library command depends on (and needs to be loaded beforehand)

1 Python

1.1 Lists and Dicts

1.1.1 Lists

```
! With list name foo:

Init list of length <n> with <constant>: foo = [<constant>] * <n>
Add <val> to end of list: foo.append(<val>)

Remove list item at pos <n> (or end if <n> unspecified): foo.pop(<n>)

Insert <val> into list before position <n>: foo.insert(<n>, <val>)
```

```
Sum of list: sum(foo)

Get indexed elements as tuples (index, el) from list or NDArray: enumerate(list)

Append <list2> to end of list: foo.extend(<list2>)

1.1.2 Dicts
```

! Dictionaries are key-value stores, *i.e.* hashtables. With dictionary name foo:

```
Add <key>-<value> pair: foo[<key>] = <value>
Iterate though <key>-<value> pairs: for (key, value) in foo.items()
```

Test if <key> in dict: <key> in foo

1.2 Sorting

```
! With sortable-thing name foo:

Sort (modify in place): foo.sort()

Sort (make a copy): foo.sorted()

Specify field to sort by (here by 2nd element of tuple): foo.sorted(key=lambda x: x[1])
```

Sort in reverse order: foo.sorted(reverse=True)

1.3 Data Processing

```
Read data from json file: with open('data.json','r') as f: data = json.load(f)
Write data to json file: with open('data.json','w') as f: data = json.dump(f)
Regex processing of text, re package: look at https://docs.python.org/3/library/re.html
```

1.4 Misc

Return integer representing Unicode <char>: ord(<char>)

1.5 Regex (re)

List all files in dir that match some regular expression:

```
regex = re.compile(<regex string>)
filepaths = [f for f in os.listdir(<dir>) if re.match(regex, f)]
```

2 Numpy

! Using import numpy as np:

2.1 Data Processing

Import data from csv file: np.genfromtxt('filename', delimiter=',')

2.2 Number generation

```
Constant matrix of <val>: np.full(shape, <val>)

Matrix of ones/zeros: np.ones(shape), np.zeros(shape)

Id matrix: np.eye(dim)

Uniform dist on (low,high): np.random.uniform(low, high, numsamps or shape)

Uniform dist on (0,1) with given dims: np.random.rand(d1, d2, ...)

Normal dist: np.random.normal(mean, stddev, numsamps)

Normal dist on with given dims: np.random.randn(d1, d2, ...)

Multivariate normal: np.random.multivariate_normal(..args)

Random permutation of elements in ndarray: np.random.permutation(NDArray)

Permute elements of (range or ndarray) in place: np.random.shuffle(int or NDArray)

Integers over specified range: np.arange(beg, end)

Evenly spaced numbers over range w/ interval stepsize: np.arange(beg, end, stepsize)

numvals Evenly spaced numbers over range: np.linspace(beg, end, numvals)
```

2.3 NDArray handling

```
! NDArrays are naturally row vectors, and of shape (m, ). Reshape array: np.reshape(NDArray, tuple of shape)
```

2.4 NDArray ops

```
max/min element of array: np.max(NDArray), np.min(NDArray)
Index of max/min element of array: np.argmax(NDArray), np.argmin(NDArray)
Fill diagonal of sq matrix: np.fill_diagonal(NDArray, val)
Make diag matrix w/ <vec> as diagonal: np.diag(<vec>)
Round elements to nearest int: np.rint(NDArray)
Return bin counts in histogram: np.histogram(NDArray, binboundaries)
<n>th difference of array: 1 np.diff(NDArray, <n>)
```

¹Think transforming array of tick prices into array of tick prices *changes*

2.5 Linear Algebra

Inverse matrix: np.linalg.inv(square NDArray)

Transpose matrix: np.linalg.transpose(NDArray)

Eigenvalues and right eigenvectors: np.linalg.eig(square NDArray)

3 Matplotlib

 $! \ Using \ import \ matplotlib \ as \ mpl, \ import \ matplotlib.pyplot \ as \ plt:$

3.1 MATLAB interface

```
Show image (if not in inline mode): plt.show()
```

Plot image: plt.imshow(NDArray)

Set axis bounds: plt.axis([xmin, xmax, ymin, ymax])

Set x,y axis label: plt.xlabel(name), plt.ylabel(name)

Set plot title: plt.title(name)
Show plot legend: plt.legend()

Visualize matrix vals as heat map: plt.matshow(NDArray)

Pan/zoomable plots in PyCharm: insert mpl.use('Qt5agg') before import matplotlib.pyplot as plt

3.2 Object-oriented interface

4 Pandas

5 Scikit-learn

Cross Validation: sklearn.model_selection.cross_val_score