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 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
```

2 Misc

Get indexed elements from list or NDArray: enumerate(list)

3 Numpy

Using import numpy as np

3.1 Data Processing

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

3.2 Number generation

```
Constant matrix: 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(start, stop)

Even spaced numbers over specified range: np.linspace(start, stop, numvals)

3.3 NDArray handling

• NDArrays are naturally *row vectors*, and of shape (m,).

Reshape array: np.reshape(NDArray, tuple of shape)

3.4 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)

round elements to nearest int: np.rint(NDArray)

return bin counts in histogram: np.histogram(NDArray, binboundaries)

nth difference of array: 1 np.diff(NDArray, n)

3.5 Linear Algebra

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

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

Transpose matrix: np.linalg.transpose(NDArray)

evals and right evects: np.linalg.eig(square NDArray)

4 Matplotlib

```
Using import matplotlib as mpl, import matplotlib.pyplot as plt
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: insertmpl.use('Qt5agg') before import matplotlib.pyplot
as plt
```

5 Pandas

6 sklearn

Cross Validation: sklearn.model_selection.cross_val_score

7 re

8 packages to try

text from PDFs: PyPDF2