

outlier HW

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In [74]: # create time series data
dates = pd.date_range(start='2023-01-01', periods=100, freq='D')
values = np.random.randn(100)*10 #정규분포를 따르는 값

# Add outlier
values[15] = 70

#df
df = pd.DataFrame({'Date':dates, 'Value':values})
df
```

Out [74]:

	Date	Value
0	2023-01-01	13.993554
1	2023-01-02	9.246337
2	2023-01-03	0.596304
3	2023-01-04	-6.469368
4	2023-01-05	6.982233
5	2023-01-06	3.934854
6	2023-01-07	8.951932
7	2023-01-08	6.351718
8	2023-01-09	10.495527
9	2023-01-10	-5.352352
10	2023-01-11	13.173941

```
In [76]: # Detect outlier
z_scores = np.abs(stats.zscore(df['Value']))

#Threshold
threshold = 3

#outlier
outliers = z_scores > threshold
df.loc[outliers, 'Value'] = np.nan

df['Value'] = df['Value'].interpolate()
```

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In [77]: #visualize
plt.plot(df['Date'], df['Value'], label='Original')
plt.scatter(df[outliers]['Date'], df[outliers]['Value'], color='r', label='Outlier')
plt.legend()
plt.show()
```

