



Welcome to the course!

Thomas Vincent Head of Data Science, Getty Images



Prerequisites

- Intro to Python for Data Science
- Intermediate Python for Data Science

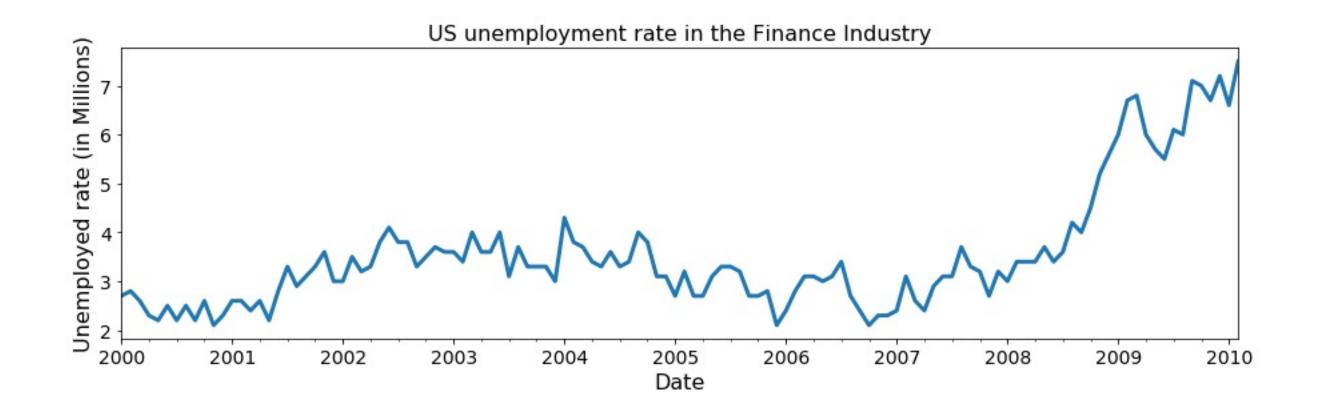


Time series in the field of Data Science

- Time series are a fundamental way to store and analyse many types of data
- Financial, weather and device data are all best handled as time series



Time series in the field of Data Science



Course overview

- Chapter 1: Getting started and personalizing your first time series plot
- Chapter 2: Summarizing and describing time series data
- Chapter 3: Advanced time series analysis
- Chapter 4: Working with multiple time series
- Chapter 5: Case Study



Reading data with Pandas

```
In [1]: import pandas as pd
In [2]: df = pd.read csv('ch2 co2 levels.csv')
In [3]: print(df)
       datestamp co2
      1958-03-29 316.1
0
      1958-04-05 317.3
      1958-04-12 317.6
. . .
. . .
. . .
2281
                  371.2
      2001 - 12 - 15
2282
      2001-12-22
                 371.3
2283
      2001-12-29
                 371.5
```



Preview data with Pandas

```
In [4]: print(df.head(n=5))
   datestamp co2
  1958-03-29 316.1
0
  1958-04-05 317.3
  1958-04-12 317.6
3
  1958-04-19 317.5
  1958-04-26 316.4
In [5]: print(df.tail(n=5))
      datestamp co2
     2001-12-01 370.3
2279
2280
     2001-12-08 370.8
2281
     2001 - 12 - 15
                371.2
     2001-12-22 371.3
2282
     2001 - 12 - 29
2283
                371.5
```



Check data types with Pandas

```
In [6]: print(df.dtypes)
datestamp    object
co2     float64
dtype: object
```



Working with dates

To work with time series data in pandas, your date columns needs to be of the datetime64 type.





Let's get started!





Plot your first time series

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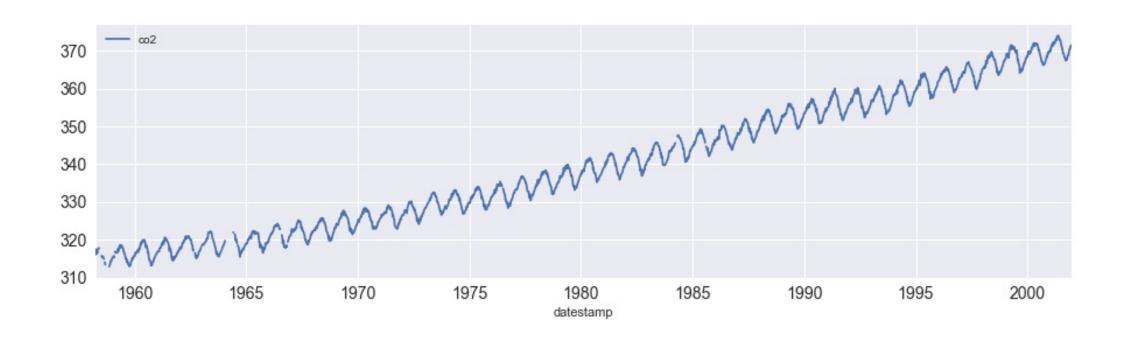
The Matplotlib library

- In Python, matplotlib is an extensive package used to plot data
- The pyplot submodule of matplotlib is traditionally imported using the plt alias

```
In [1]: import matplotlib.pyplot as plt
```



Plotting time series data





Plotting time series data

```
In [1]: import matplotlib.pyplot as plt
In [2]: import pandas as pd
In [3]: df = df.set_index('date_column')
In [4]: df.plot()
In [5]: plt.show()
```

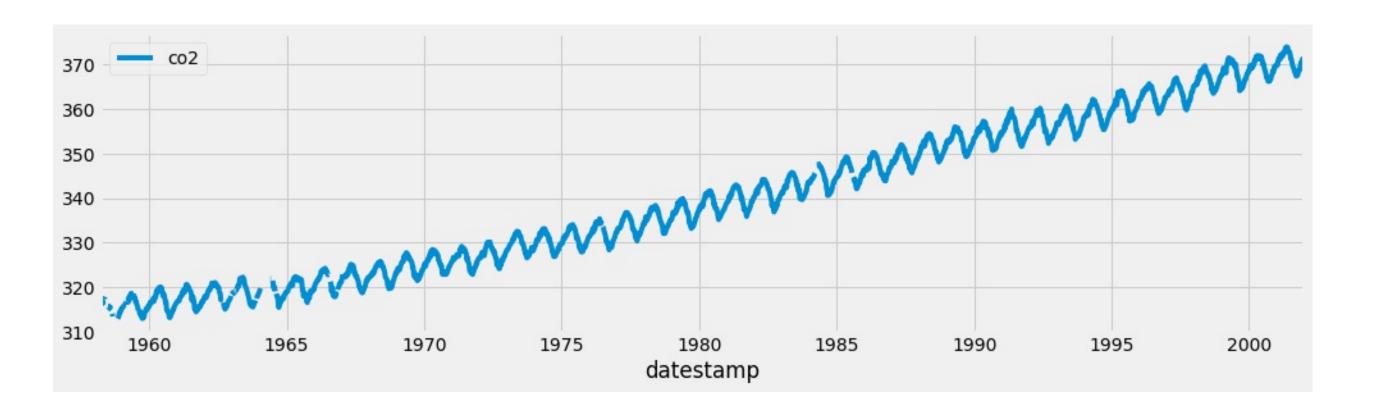


Adding style to your plots

```
In [6]: plt.style.use('fivethirtyeight')
In [7]: df.plot()
In [8]: plt.show()
```



FiveThirtyEight style





Matplotlib style sheets

```
In [9]: print(plt.style.available)
['seaborn-dark-palette', 'seaborn-darkgrid',
'seaborn-dark', 'seaborn-notebook', 'seaborn-pastel',
'seaborn-white', 'classic', 'ggplot', 'grayscale',
'dark_background', 'seaborn-poster',
'seaborn-muted', 'seaborn', 'bmh', 'seaborn-paper',
'seaborn-whitegrid', 'seaborn-bright', 'seaborn-talk',
'fivethirtyeight', 'seaborn-colorblind', 'seaborn-deep'
'seaborn-ticks']
```



Describing your graphs with labels

```
In [10]: ax = df.plot(color='blue')
In [11]: ax.set_xlabel('Date')
In [12]: ax.set_ylabel('The values of my Y axis')
In [13]: ax.set_title('The title of my plot')
In [14]: plt.show()
```

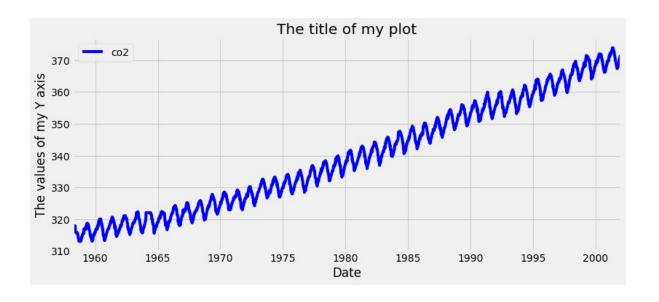
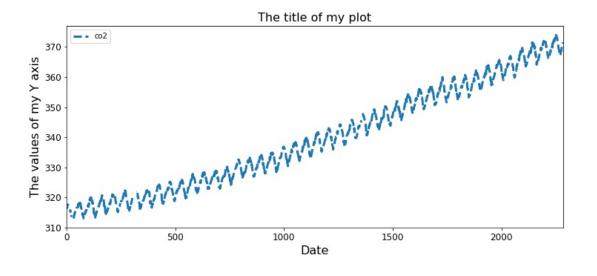




Figure size, linewidth, linestyle and fontsize







Let's practice!





Customize your time series plot

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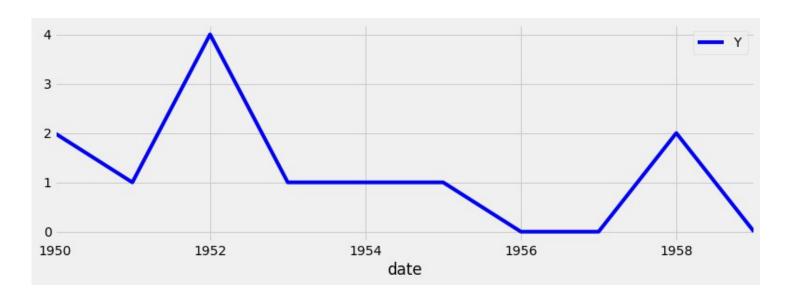
Slicing time series data

```
In [1]: discoveries['1960':'1970']
In [2]: discoveries['1950-01':'1950-12']
In [3]: discoveries['1960-01-01':'1960-01-15']
```



Plotting subset of your time series data

```
In [4]: import matplotlib.pyplot as plt
In [5]: plt.style.use('fivethirtyeight')
In [6]: df_subset = discoveries['1960':'1970']
In [7]: ax = df_subset.plot(color='blue', fontsize=14)
In [8]: plt.show()
```





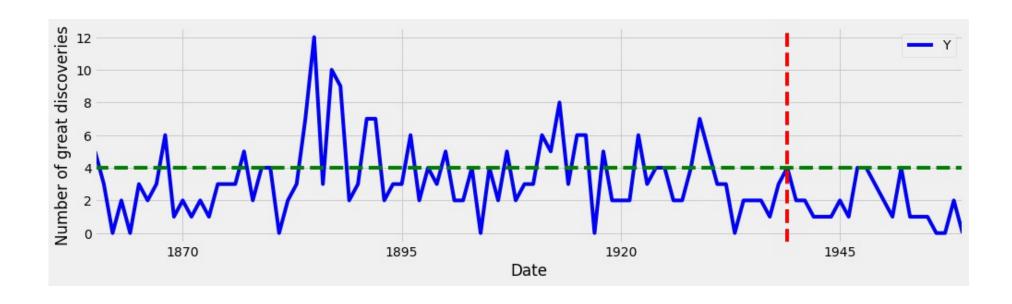
Adding markers

```
In [1]: ax.axvline(x='1969-01-01', color='red', linestyle='--')
In [2]: ax.axhline(y=100, color='green', linestyle='--')
```



Using markers: the full code

```
In [1]: ax = discoveries.plot(color='blue')
In [2]: ax.set_xlabel('Date')
In [3]: ax.set_ylabel('Number of great discoveries')
In [4]: ax.axvline('1969-01-01', color='red', linestyle='--')
In [5]: ax.axhline(4, color='green', linestyle='--')
```





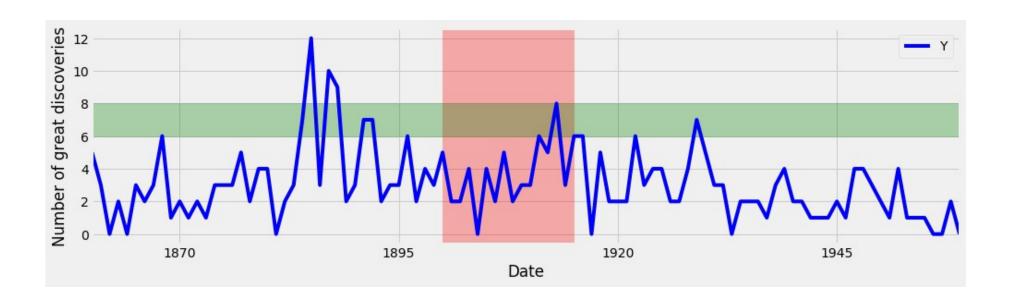
Highlighting regions of interest

```
In [1]: ax.axvspan('1964-01-01', '1968-01-01', color='red', alpha=0.5)
In [2]: ax.axhspan(8, 6, color='green', alpha=0.2)
```



Highlighting regions of interest: the full code

```
In [1]: ax = discoveries.plot(color='blue')
In [2]: ax.set_xlabel('Date')
In [3]: ax.set_ylabel('Number of great discoveries')
In [4]: ax.axvspan('1964-01-01', '1968-01-01', color='red', alpha=0.3)
In [5]: ax.axhspan(8, 6, color='green', alpha=0.3)
```







Let's practice!