Financial Data Analysis with Python

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Lecture 02. Data Structure

We'll start with Python's workhorse data structures: lists, dicts, and sets. Then, we'll look at the mechanics of Python file objects and interacting with your local hard drive.

Python的数据结构

• Numeric types (数值类型): The primary Python types for numbers are int and float.

```
In []: a = 2  # int, 整型  # float, 浮点型

In []: # 数值计算  a + b  # 加  a - b  # 減  a * b  # 乘  b / a  # 除  b ** a  # 幂  b % a  # 余
```

• String (字符串): Many people use Python for its powerful and flexible built-in string processing capabilities.

```
In []: var = 'Hello, XMU School of Management' # 单引号双引号都可
In []: # 切片: 按索引取部分内容,索引从0开始,从左至右
       var[0] # 'H'
                 # 't'
       var[-1]
       var[0:5]  # 'Hello'
var[-5:]  # 'ement'
       var[0:10:2] # 'Hlo M'
In []: # 常用的字符串操作
                                            # 字符串长度
       len(var)
       var.replace('Management', 'Economics')
                                           # 字符串替换
                                            # 字符串分隔(默认空格)
       var.split()
       var.split(',')
                                           # 字符串分隔(指定字符)
        ' '.join([var, 'Finance'])
                                            # 字符串连接(空格字符)
       '-'.join([var, 'Finance', 'Accounting']) # 字符串连接(指定字符)
                                            # 全转大写
       var.upper()
                                            # 全转小写
       var.lower()
       '1'.zfill(6)
                                            # 指定长度。如长度不够,前面补0(常用情形
```

• Boolean 布尔型: The two boolean values in Python are written as **True** and **False**.

```
In []: a = 0
b = 1
c = 2

# 布尔运算
a == b
a > b
c > b
c > b
a != b
not a == b
(a > b) and (c > b)
(a > b) or (c > b)
(a < b) and (c > b)
```

• List 列表: Lists are variable-length and their contents can be modified in-place. You can define them using square brackets [].

```
In [ ]: x = [ ]
        x = [1, 2, 3, 4, 5]
        x = ['a', 'b', 'c']
        x = [1, 'a', True, [2, 3, 4], None]
In []: # 列表和字符串一样支持切片访问,可以将字符串的一个字符当成列表中的一个元素
        a = [1, 5, 4, 2, 3]
        len(a)
        max(a)
        min(a)
        sum(a)
        a.index(3) # 指定元素的位置
a.count(3) # 统计元素个数
sorted(a) # 元素排序
a.append(6) # 增加一个元素
        a.extend([7, 8]) # 与其他列表合并
        a.insert(1, 'a') # 在指定索引位插入元素,索引从0开始
        a.pop() # 删除指定索引 (未指定索引时,删除最后一个元素) a.remove('a') # 删除指定元素
In []: # 迭代元素
        a = [1, 5, 4, 2, 3]
        for i in a:
            print(i)
In []: # 列表生成器
        [i for i in range(5)]
        # 自定义结果
        ['第' + str(i) for i in range(5)]
        # 条件筛选
        [i for i in range(5) if i > 2]
        # 拆开字符, 过滤空格, 全变成大写
        [i.upper() for i in 'Hello XMU' if i != ' ']
```

• Dict 字典: A more common name for it is hash map or associative array. It is a flexibly sized collection of key-value pairs, where key and value are Python objects. One approach for creating one is to use curly braces {} and colons to separate keys and values.

```
In [ ]: d = {}
       d = dict()
       d = \{ 'a': 1, 'b': 2, 'c': 3 \}
       # 以下方法均可定义字典
       {'name': 'Tom', 'age': 18, 'height': 180}
       d = dict(name='Tom', age=18, height=180)
       d = dict([('name', 'Tom'), ('age', 18), ('height', 180)])
In [ ]: # 访问字典的方法
       d['name']
                            # 查询值
       In [ ]: # 常用的字典操作方法
       d.pop('name')
       d.clear()
       d.keys()
       d.values()
       d.items()
       d.copy()
       max(d)
       min(d)
       len(d)
       str(d)
       sorted(d)
```

• set 集合: A set is an unordered collection of **unique** elements. You can think of them like dicts, but keys only, no values.

```
In []: s = {}
s = set()
s = {1, 2, 3, 4, 5}
s = {[1, 2, 3, 4, 5]} # 使用列表定义
s = {1, 2, 2, 2} # 去重

In []: # 集合沒有顺序,沒有索引,无法指定位置访问
s = {'a', 'b', 'c'}

'a' in s
s.add(2)
s.update([1, 3, 4])
s.remove('a')
s.discard('d')
s.clear()
```

Throughout the rest of the book, I use the following import convention for pandas:

```
In [5]: import pandas as pd
```

To get started with pandas, you will need to get comfortable with its two workhorse data structures: **Series** and **DataFrame**.

Series

A Series is a one-dimensional array-like object containing a sequence of values and an associated array of data labels, called its **index**. The simplest Series is formed from only an array of data.

```
In [6]: obj = pd.Series([4, 7, -5, 3])
obj

Out[6]: 0    4
    1     7
    2     -5
    3     3
    dtype: int64
```

The string representation of a Series displayed interactively shows the index on the left and the values on the right. Since we did not specify an index for the data, a default one consisting of the integers 0 through N - 1 (where N is the length of the data) is created. You can get the array representation and index object of the Series via its values and index attributes, respectively:

```
In [7]: obj.values
Out[7]: array([ 4,  7, -5,  3])
In [8]: obj.index
Out[8]: RangeIndex(start=0, stop=4, step=1)
```

Often it will be desirable to create a Series with an index identifying each data point with a label:

```
In [9]: obj2 = pd.Series([4, 7, 5, 3], index = ['d', 'b', 'a', 'c'])
Out[9]: d    4
b     7
a     5
c     3
dtype: int64
```

Compared with NumPy arrays, you can use labels in the index when selecting single values or a set of values:

```
In [10]: obj2['a']
Out[10]: 5
```

```
In [11]: obj2[['c', 'a', 'd']]
Out[11]: c   3
   a   5
   d   4
   dtype: int64
```

Here ['c', 'a', 'd'] is interpreted as a list of indices, even though it contains strings instead of integers.

We can also using functions or operations:

```
In [12]:
          obj2[obj2 > 0]
                4
Out[12]:
                7
                5
                3
          dtype: int64
In [13]:
          obj2 * 2
                 8
Out[13]:
                14
               10
          С
                 6
          dtype: int64
```

Another way to think about a Series is as a fixed-length, ordered dict, as it is a mapping of index values to data values. It can be used in many contexts where you might use a dict:

```
In [14]: 'b' in obj2
Out[14]: True
In [15]: 'e' in obj2
Out[15]: False
```

Should you have data contained in a Python dict, you can create a Series from it by passing the dict:

When you are only passing a dict, the index in the resulting Series will have the dict's keys in sorted order. You can override this by passing the dict keys in the order you want them to appear in the resulting Series:

```
In [17]: states = ['California', 'Ohio', 'Oregon', 'Texas']
  obj4 = pd.Series(sdata, index=states)
  obj4
```

```
Out[17]: California NaN
Ohio 35000.0
Oregon 16000.0
Texas 71000.0
dtype: float64
```

Here, three values found in sdata were placed in the appropriate locations, but since no value for 'California' was found, it appears as **NaN** (not a number), which is considered in pandas to mark missing or NA values. Since 'Utah' was not included in states, it is excluded from the resulting object.

I will use the terms "missing" or "NA" interchangeably to refer to missing data. The isnull and notnull functions in pandas should be used to detect missing data:

```
In [18]: pd.isnull(obj4)
Out[18]: California
                        True
         Ohio
                       False
         Oregon
                     False
         Texas
                     False
         dtype: bool
In [19]: pd.notnull(obj4)
         California False
Out[19]:
         Ohio
                       True
         Oregon
                        True
                        True
         Texas
         dtype: bool
```

A useful Series feature for many applications is that it automatically aligns by index label in arithmetic operations:

```
In [20]: obj3 + obj4

Out[20]: California NaN
Ohio 70000.0
Oregon 32000.0
Texas 142000.0
Utah NaN
dtype: float64
```

Missing data and data alignment features will be addressed in more detail later.

Both the Series object itself and its index have a **name** attribute, which integrates with other key areas of pandas functionality:

In [22]: obj.index = ['Bob', 'Steve', 'Jeff', 'Ryan']

```
Out[22]:

Bob 4
Steve 7
Jeff -5
Ryan 3
dtype: int64
```

DataFrame

A DataFrame represents a rectangular table of data and contains an ordered collection of columns, each of which can be a different value type (numeric, string, boolean, etc.). The DataFrame has both a row and column index; it can be thought of as a dict of Series all sharing the same index. Under the hood, the data is stored as one or more **two-dimensional** blocks rather than a list, dict, or some other collection of one-dimensional arrays.

The resulting DataFrame will have its index assigned automatically as with Series, and the columns are placed in sorted order:

```
In [24]:
          frame
               state year pop
Out[24]:
          0
               Ohio 2000
                           1.5
               Ohio 2001
               Ohio 2002
          2
                           3.6
          3 Nevada 2001
                           2.4
          4 Nevada 2002
                           2.9
          5 Nevada 2003
                           3.2
```

For large DataFrames, the head method selects only the first five rows:

If you specify a sequence of columns, the DataFrame's columns will be arranged in that order:

```
pd.DataFrame(data, columns=['year', 'state', 'pop'])
In [26]:
Out[26]:
             year
                    state pop
          0 2000
                     Ohio
                           1.5
          1 2001
                     Ohio
                           1.7
          2 2002
                     Ohio
                           3.6
          3 2001 Nevada
                           2.4
          4 2002 Nevada
                           2.9
          5 2003 Nevada
                           3.2
```

If you pass a column that isn't contained in the dict, it will appear with missing values in the result:

```
In [27]:
         frame2 = pd.DataFrame(data, columns=['year', 'state', 'pop', 'debt'],
                                 index=['one', 'two', 'three', 'four','five', 'six'])
          frame2
                year
                       state pop debt
Out [27]:
           one 2000
                        Ohio
                              1.5
                                  NaN
           two
                2001
                        Ohio
                              1.7
                                  NaN
                        Ohio
          three 2002
                              3.6
                                  NaN
           four 2001 Nevada
                              2.4
                                  NaN
           five 2002 Nevada
                              2.9
                                  NaN
            six 2003 Nevada
                              3.2
                                   NaN
```

A column in a DataFrame can be retrieved as a Series either by dict-like notation or by attribute:

```
In [28]:
         frame2['state']
                     Ohio
         one
Out[28]:
                     Ohio
         two
         three
                     Ohio
         four
                   Nevada
         five
                   Nevada
                   Nevada
         six
         Name: state, dtype: object
In [29]: frame2.year
         one
                   2000
Out[29]:
         two
                   2001
         three
                   2002
                   2001
         four
         five
                   2002
         six
                   2003
         Name: year, dtype: int64
```

Note that the returned Series have the same index as the DataFrame, and their name attribute has been appropriately set.

Rows can also be retrieved by position or name with the special loc attribute:

Columns can be modified by assignment. For example, the empty 'debt' column could be assigned a scalar value or an array of values:

```
In [31]:
          frame2['debt'] = 16.5
          frame2
                        state pop debt
Out[31]:
                 year
            one 2000
                         Ohio
                               1.5
                                    16.5
                2001
                         Ohio
                               1.7
                                   16.5
            two
          three 2002
                        Ohio
                               3.6
                                    16.5
           four 2001 Nevada
                               2.4
                                    16.5
            five 2002 Nevada
                               2.9
                                    16.5
            six 2003 Nevada
                               3.2 16.5
```

```
In [32]: frame2['debt'] = [0, 1, 2, 3, 4, 5]
frame2
```

Out[32]:		year	state	pop	debt
	one	2000	Ohio	1.5	0
	two	2001	Ohio	1.7	1
	three	2002	Ohio	3.6	2
	four	2001	Nevada	2.4	3
	five	2002	Nevada	2.9	4
	six	2003	Nevada	3.2	5

When you are assigning lists or arrays to a column, **the value's length must match the length of the DataFrame**. If you assign a Series, its labels will be realigned exactly to the DataFrame's index, inserting missing values in any holes:

```
In [33]: val = pd.Series([-1.2, -1.5, -1.7], index=['two', 'four', 'five'])
    frame2['debt'] = val
    frame2
```

```
Out[33]:
                year
                        state pop debt
            one 2000
                        Ohio
                               1.5
                                   NaN
                2001
                        Ohio
                              1.7
                                   -1.2
            two
          three 2002
                        Ohio
                               3.6
                                   NaN
           four 2001 Nevada
                              2.4
                                   -1.5
            five 2002 Nevada
                                   -1.7
                               2.9
            six 2003 Nevada
                               3.2 NaN
```

Assigning a column that doesn't exist will create a new column. The del keyword will delete columns as with a dict.

As an example of del, I first add a new column of boolean values where the state column equals 'Ohio':

```
In [34]:
          frame2['eastern'] = frame2.state == 'Ohio'
Out[34]:
                 year
                        state pop debt eastern
            one 2000
                        Ohio
                                  NaN
                              1.5
                                           True
                        Ohio
            two 2001
                              1.7
                                  -1.2
                                           True
          three 2002
                        Ohio
                              3.6
                                  NaN
                                           True
           four 2001 Nevada
                              2.4
                                   -1.5
                                          False
            five 2002 Nevada
                              2.9
                                   -1.7
                                          False
            six 2003 Nevada
                              3.2 NaN
                                          False
In [35]: del frame2['eastern']
          frame2.columns
Out[35]: Index(['year', 'state', 'pop', 'debt'], dtype='object')
          Another common form of data is a nested dict of dicts:
```

2001 2.4 1.7 2002 2.9 3.6 2000 NaN 1.5

You can transpose the DataFrame (swap rows and columns):

```
In [38]: frame.T
```

Out[38]:		0	1	2	3	4	5
	state	Ohio	Ohio	Ohio	Nevada	Nevada	Nevada
	year	2000	2001	2002	2001	2002	2003
	pop	1.5	1.7	3.6	2.4	2.9	3.2

Series与DataFrame的基本功能

This section will walk you through the fundamental mechanics of interacting with the data contained in a Series or DataFrame.

Dropping Entries from an Axis

Dropping one or more entries from an axis is easy if you already have an index array or list without those entries. The drop method will return a **new object** with the indicated value or values deleted from an axis:

```
obj = pd.Series([0, 1, 2, 3, 4], index=['a', 'b', 'c', 'd', 'e'])
In [39]:
          obj
               0
Out[39]:
               1
         d
               3
         dtype: int64
In [40]: new obj = obj.drop('c')
          new_obj
               0
Out[40]:
               1
               3
               4
         dtype: int64
In [41]:
         obj.drop(['d', 'c'])
Out[41]:
               1
         dtype: int64
In [42]:
               0
Out[42]:
               1
         С
               2
         d
         dtype: int64
```

Many functions, like drop, which modify the size or shape of a Series or DataFrame, can manipulate an object in-place without returning a new object:

```
In [43]: obj.drop('d', inplace=True)
```

```
obj
                0
Out[43]:
                1
                2
                4
          dtype: int64
          With DataFrame, index values can be deleted from either axis. To illustrate this, we first
          create an example DataFrame:
In [44]: data = pd.DataFrame([[0, 1, 2, 3],[4, 5, 6, 7],[8, 9, 10, 11],[12, 13, 14, 1
                                 index=['Ohio', 'Colorado', 'Utah', 'New York'],
                                 columns=['one', 'two', 'three', 'four'])
           data
Out [44]:
                     one two three four
               Ohio
                       0
                                  2
                                        3
                            1
           Colorado
                            5
                                       7
               Utah
                       8
                            9
                                 10
                                       11
           New York
                      12
                           13
                                 14
                                       15
          Calling drop with a sequence of labels will drop values from the row labels (axis 0):
In [45]:
         data.drop(['Colorado', 'Ohio'])
Out [45]:
                     one two three four
              Utah
                       8
                            9
                                 10
                                       11
           New York
                      12
                           13
                                 14
                                       15
          You can drop values from the columns by passing axis=1 or axis='columns':
In [46]:
          data.drop('two', axis=1)
Out[46]:
                     one three four
               Ohio
                             2
                                   3
                       0
                                  7
           Colorado
              Utah
                       8
                            10
                                  11
           New York
                      12
                            14
                                  15
In [47]:
          data.drop(['two', 'four'], axis='columns')
Out [47]:
                     one three
               Ohio
                       0
                             2
           Colorado
                      4
                             6
              Utah
                            10
                       8
           New York
                      12
                            14
```

Selection and Filtering

Indexing into a DataFrame is for retrieving one or more columns either with a single value or sequence:

```
In [48]:
          data = pd.DataFrame([[0, 1, 2, 3],[4, 5, 6, 7],[8, 9, 10, 11],[12, 13, 14, 1
                                index=['Ohio', 'Colorado', 'Utah', 'New York'],
                                columns=['one', 'two', 'three', 'four'])
          data
                    one two three four
Out[48]:
              Ohio
                                 2
                      0
                           1
                                      3
          Colorado
                           5
                                 6
                                      7
              Utah
                      8
                           9
                                10
                                      11
          New York
                     12
                          13
                                14
                                      15
In [49]:
          data['two']
          Ohio
                        1
Out[49]:
          Colorado
                       5
          Utah
                       9
          New York
                      13
          Name: two, dtype: int64
In [50]:
         data[['three', 'one']]
Out[50]:
                    three one
              Ohio
                       2
                            0
          Colorado
                       6
                            4
              Utah
                      10
                            8
                      14
          New York
                           12
          Indexing like this has a few special cases. First, slicing or selecting data with a boolean
          array:
In [51]:
          data[:2]
Out [51]:
                    one two three four
              Ohio
                      0
                           1
                                 2
                                      3
                                      7
          Colorado
                           5
In [52]:
         data[data['three'] > 5]
Out [52]:
                    one two three four
                                      7
          Colorado
                           5
                                 6
                           9
                                10
              Utah
                      8
                                      11
          New York
                     12
                          13
                                14
                                      15
```

The row selection syntax data [:2] is provided as a convenience. Passing a single

element or a list to the [] operator selects columns.

Another use case is in indexing with a boolean DataFrame, such as one produced by a scalar comparison:

```
In [53]:
           data < 5
Out[53]:
                       one
                             two
                                  three
                                          four
                Ohio
                      True
                             True
                                    True
                                          True
            Colorado
                      True
                            False
                                   False
                                          False
               Utah
                     False
                            False
                                   False
                                         False
           New York False False
                                   False False
In [54]:
           data[data < 5] = 0
           data
Out [54]:
                      one two three four
                Ohio
                        0
                              0
                                     0
                                          0
            Colorado
                        0
                              5
                                          7
                                     6
               Utah
                        8
                              9
                                    10
                                          11
           New York
                       12
                             13
                                    14
                                         15
```

For DataFrame label-indexing on the rows, I introduce the special indexing operators **loc** and **iloc**. They enable you to select a subset of the rows and columns from a DataFrame using either axis labels (loc) or integers (iloc).

As a preliminary example, let's select a single row and multiple columns by label:

```
In [55]: data.loc['Colorado', ['two', 'three']]
Out[55]: two 5
three 6
Name: Colorado, dtype: int64
```

We'll then perform some similar selections with integers using iloc:

```
In [56]: data.iloc[2, [3, 0, 1]]
Out[56]: four 11
  one 8
  two 9
  Name: Utah, dtype: int64
```

Both indexing functions work with slices in addition to single labels or lists of labels:

Out[58]:		one	two	three
	Colorado	0	5	6
	Utah	8	9	10
	New York	12	13	14

Arithmetic and Data Alignment

An important pandas feature for some applications is the behavior of arithmetic between objects with different indexes. When you are adding together objects, if any index pairs are not the same, the respective index in the result will be the union of the index pairs.

```
In [59]: s1 = pd.Series([7.3, -2.5, 3.4, 1.5], index=['a', 'c', 'd', 'e'])
               7.3
          а
Out[59]:
          C
              -2.5
          d
               3.4
               1.5
          dtype: float64
In [60]:
          s2 = pd.Series([-2.1, 3.6, -1.5, 4, 3.1], index=['a', 'c', 'e', 'f', 'g'])
              -2.1
          а
Out[60]:
               3.6
          С
              -1.5
          e
          f
               4.0
               3.1
          g
          dtype: float64
In [61]:
          s1 + s2
               5.2
          а
Out[61]:
               1.1
          С
          d
               NaN
          е
               0.0
          f
               NaN
               NaN
          dtype: float64
          The internal data alignment introduces missing values in the label locations that don't
          overlap. Missing values will then propagate in further arithmetic computations.
In [62]:
          df1 = pd.DataFrame([[0, 1, 2], [3, 4, 5], [6, 7, 8]],
                               columns=list('bcd'),
                               index=['Ohio', 'Texas', 'Colorado'])
          df1
Out [62]:
                   b
                     c d
              Ohio 0
                      1 2
             Texas 3
                     4 5
          Colorado 6 7 8
```

df2 = pd.DataFrame([[0, 1, 2], [3, 4, 5], [6, 7, 8], [9, 10, 11]],

Adding these together returns a DataFrame whose index and columns are the unions of the ones in each DataFrame:

```
In [64]:
         df1 + df2
Out [64]:
                     b
                          С
                              d
                                    е
         Colorado NaN NaN NaN NaN
             Ohio
                   3.0 NaN
                             6.0
                                 NaN
           Oregon
                  NaN NaN NaN NaN
            Texas
                   9.0
                       NaN
                            12.0
                                 NaN
             Utah NaN NaN NaN NaN
```

Since the 'c' and 'e' columns are not found in both DataFrame objects, they appear as all missing in the result.

Sorting and Ranking

In [67]:

Sorting a dataset by some criterion is another important built-in operation. To sort lexicographically by row or column index, use the sort_index method, which returns a new, sorted object:

```
In [65]:
          obj = pd.Series(range(4), index=['d', 'a', 'b', 'c'])
          obj
               0
Out[65]:
               1
          h
               2
               3
          dtype: int64
In [66]:
          obj.sort index()
               1
Out [66]:
          b
                2
          С
                3
          d
          dtype: int64
          With a DataFrame, you can sort by index on either axis:
```

frame = pd.DataFrame([[4, 5, 6, 7], [0, 1, 2, 3]],

```
columns=['d', 'a', 'b', 'c'])
          frame
Out[67]:
          three
               4
                  5 6 7
           one 0 1 2 3
In [68]:
          frame.sort index()
Out [68]:
                d a b c
           one 0 1 2 3
          three 4 5 6 7
In [69]:
          frame.sort index(axis=1)
Out[69]:
                a b c d
          three 5 6 7 4
           one 1 2 3 0
          The data is sorted in ascending order by default, but can be sorted in descending order,
          too:
In [70]:
          frame.sort_index(axis=1, ascending=False)
Out[70]:
                d c b a
          three 4 7 6 5
           one 0 3 2 1
          When sorting a DataFrame, you can use the data in one or more columns as the sort
          keys. To do so, pass one or more column names to the by option of sort_values:
         frame = pd.DataFrame({'b': [4, 7, -3, 2], 'a': [0, 1, 0, 1]})
In [71]:
          frame
Out[71]:
             b a
             4 0
             7 1
          2 -3 0
             2 1
In [72]: frame.sort values(by='b')
```

index=['three', 'one'],

```
Out[72]: b a
2 -3 0
3 2 1
0 4 0
1 7 1

In [73]: frame.sort_values(by=['a', 'b'])

Out[73]: b a
2 -3 0
0 4 0
3 2 1
```

Axis Indexes with Duplicate Labels

1 7 1

Up until now all of the examples we've looked at have had **unique** axis labels (index values). While many pandas functions (like reindex) require that the labels be unique, it's not mandatory. Let's consider a small Series with duplicate indices:

```
In [74]: obj = pd.Series(range(5), index=['a', 'a', 'b', 'c'])
Out[74]: a     0
     a     1
     b     2
     b     3
     c     4
     dtype: int64
```

The index's is_unique property can tell you whether its labels are unique or not:

```
In [75]: obj.index.is_unique
Out[75]: False
```

Data selection is one of the main things that behaves differently with duplicates. Indexing a label with multiple entries returns a Series, while single entries return a scalar value: