

```

1 import pandas as pd
2
3
4 def test_run():
5     """Function called by Test Run."""
6     df = pd.read_csv("data/AAPL.csv")
7     print df.head()
8
9
10 if __name__ == "__main__":
11     test_run()

```

# Read and Slicing data

```

1 # Reading in a CSV file
2 # You can read in the contents of a CSV (comma-separated values)
   file into a Pandas dataframe using:
3 df = pd.read_csv(<filename>)
4
5 # Selecting rows from a dataframe:
6 First 5 rows: df.head()
7 Last 5 rows: df.tail()
8
9 # Similarly, last n rows:
10 df.tail(n)
11
12 # Reading Rows
13 # from row 10 to 20:
14 df[10:21]

```

# Return the statistics

```

1 # calculate the maximum
2
3 """Compute max price"""
4
5 import pandas as pd
6
7 def get_max_close(symbol):
8     """Return the max closing value for stock indicated by symbol.
9
10    Note: Data for a stock is stored in file: data/<symbol>.csv
11    """
12    df = pd.read_csv("data/{0}.csv".format(symbol)) # read in data
13    return df['close'].max()
14    # return df['Volume'].mean()
15
16
17 def test_run():
18     """Function called by Test Run."""
19     for symbol in ['AAPL', 'IBM']:
20         print "Max close"
21         print symbol, get_max_close(symbol)
22
23
24 if __name__ == "__main__":
25     test_run()

```

# Plot data

```

1 """Plot High prices for IBM"""
2
3 import pandas as pd
4 import matplotlib.pyplot as plt
5
6 def test_run():
7     df = pd.read_csv("data/IBM.csv")
8     df['High'].plot()
9     # df['Adj Close'].plot()
10    plt.show() # must be called to show plots
11
12 if __name__ == "__main__":
13    test_run()

```

# Plot two columns

```

1 df[['Adj Close', 'High']].plot()

```

# Create an empty dataframe

```

1 import pandas as pd
2
3 def test_run():
4     start_date='2010-01-01'
5     end_date='2012-12-31'
6     dates=pd.date_range(start_date, end_date)
7
8     # Create an empty data frame
9     df1=pd.DataFrame(index=dates)
10
11    # Read the new data
12    dfSPY=pandas.read_csv("data/SPY.csv", index_col="Date",
13    parse_date=True, usecols=['Date', 'Adj Close'], na_values=[ 'nan'
14    ])
15
16    # Join the two dataframe using dataframe.join()
17    df1=df1.join(dfSPY)
18
19    # Drop the n.a.
20    df1=df1.dropna()
21    print df1
22
23 if __name__ == "__main__":
24    test_run()

```

# Alternatively, last join and drop function can be shorted as

```

1 df1=df1.join(dfSPY, how='inner')

```

Such that, the last code block could be wrote as

```

1 import pandas as pd
2
3 def test_run():
4     start_date='2010-01-01'
5     end_date='2012-12-31'
6     dates=pd.date_range(start_date, end_date)
7
8     # Create an empty data frame
9     df1=pd.DataFrame(index=dates)

```

```

10
11 # Read the new data
12 dfSPY=pandas.read_csv("data/SPY.csv", index_col="Date",
13                        parse_date=True, usecols=['Date', 'Adj Close'], na_values=['nan'])
14
15 # Join the two dataframe using dataframe.join() and drop the
16 nan
17 df1=df1.join(dfSPY, how='inner')
18
19 # Rename column name to avoid clash
20 dfSPY=dfSPY.rename(columns={'Adj Close': 'SPY'})
21
22 # Read in more stocks
23 symbols=['IBM', 'GOOG', 'GLD']
24 for symbol in symbols:
25     df_temp=pandas.read_csv("data/{}.csv".format(symbol),
26                             index_col="Date", parse_date=True, usecols=['Date', 'Adj Close'],
27                             na_values=['nan'])
28
29     # Rename column name to avoid clash
30     dfSPY=dfSPY.rename(columns={'Adj Close': symbol})
31     df=df1.join(df_temp)
32
33 print df
34
35 if __name__ == "__main__":
36     test_run()

```

# Utility Function for reading data:

```

1 """ Utility functions """
2
3 import os
4 import pandas as pd
5
6 def symbol_to_path(symbol, base_dir="data"):
7     """Return CSV file path given ticker symbol."""
8     return os.path.join(base_dir, "{}.csv".format(str(symbol)))
9
10
11 def get_data(symbols, dates):
12     """Read stock data (adjusted close) for given symbols from CSV
13     files."""
14     df = pd.DataFrame(index=dates)
15     if 'SPY' not in symbols: # add SPY for reference, if absent
16         symbols.insert(0, 'SPY')
17
18     for symbol in symbols:
19         df_temp=pd.read_csv(symbol_to_path(symbol), index_col="Date",
20                             parse_dates=True, usecols=['Date', 'Adj Close'], na_values=['nan'])
21         df_temp=df_temp.rename(columns={'Adj Close': symbol})
22         df=df.join(df_temp)
23         df=df.dropna()
24
25     return df

```

```

25 def test_run():
26     # Define a date range
27     dates = pd.date_range('2010-01-22', '2010-01-26')
28
29     # Choose stock symbols to read
30     symbols = ['GOOG', 'IBM', 'GLD']
31
32     # Get stock data
33     df = get_data(symbols, dates)
34     print df
35
36
37 if __name__ == "__main__":
38     test_run()

```

# Slicing DataFrame

```

1 # Slice by row ranges:
2 df.ix['2001-01-01': '2001-01-31']
3
4 # Slice by column:
5 df['GOOG']
6 df[['GOOG', 'IBM']]
7
8 # Slice by row and column:
9 df.ix['2001-01-01': '2001-01-31', ['GOOG', 'IBM']]

```

# Plotting multiple stocks

```

1 import matplotlib.pyplot as plt
2
3 def plot_date(df, title="Stock Prices"):
4     '''plot stock prices'''
5     ax=df.plot(title=title, fontsize=2)
6     ax.set_xlabel("Date")
7     ax.set_ylabel("Price")
8     plt.show()

```

# Slice and Plot

```

1 """ Slice and plot """
2
3 import os
4 import pandas as pd
5 import matplotlib.pyplot as plt
6
7
8 def plot_selected(df, columns, start_index, end_index):
9     """Plot the desired columns over index values in the given
10     range."""
11     plot_data(df.ix[start_index:end_index, columns], title='Selected
12     Data')
13
14 def symbol_to_path(symbol, base_dir="data"):
15     """Return CSV file path given ticker symbol."""
16     return os.path.join(base_dir, "{}.csv".format(str(symbol)))
17
18 def get_data(symbols, dates):
19     """Read stock data (adjusted close) for given symbols from CSV
20     files."""

```

```

18 df = pd.DataFrame(index=dates)
19 if 'SPY' not in symbols: # add SPY for reference, if absent
20     symbols.insert(0, 'SPY')
21
22 for symbol in symbols:
23     df_temp = pd.read_csv(symbol_to_path(symbol), index_col='
Date',
24                          parse_dates=True, usecols=['Date', 'Adj Close'],
na_values=['nan'])
25     df_temp = df_temp.rename(columns={'Adj Close': symbol})
26     df = df.join(df_temp)
27     if symbol == 'SPY': # drop dates SPY did not trade
28         df = df.dropna(subset=["SPY"])
29
30     return df
31
32
33 def plot_data(df, title="Stock prices"):
34     """Plot stock prices with a custom title and meaningful axis
labels."""
35     ax = df.plot(title=title, fontsize=12)
36     ax.set_xlabel("Date")
37     ax.set_ylabel("Price")
38     plt.show()
39
40
41 def test_run():
42     # Define a date range
43     dates = pd.date_range('2010-01-01', '2010-12-31')
44
45     # Choose stock symbols to read
46     symbols = ['GOOG', 'IBM', 'GLD'] # SPY will be added in
get_data()
47
48     # Get stock data
49     df = get_data(symbols, dates)
50
51     # Slice and plot
52     plot_selected(df, ['SPY', 'IBM'], '2010-03-01', '2010-04-01')
53
54
55 if __name__ == "__main__":
56     test_run()

```

# Normalizing data

```

1 def normalize_data(df):
2     """Normalizing the stock price using the 1st row"""
3     return df/df.ix[0,:]

```