

Different Date time setups

Daily

```
air = pd.read_csv('data/COVID_19_AIR_TEMPERATURE.csv', parse_dates=True)
```

```
In [4]: df.head()
```

```
Out[4]:
```

	Date	Positive	Hospitalized	Death
0	17-03-2020	10021	325	124
1	18-03-2020	13385	416	155
2	19-03-2020	16085	617	203
3	20-03-2020	24197	1042	273
4	21-03-2020	31013	1492	335

```
In [5]: df.tail()
```

```
Out[5]:
```

	Date	Positive	Hospitalized	Death
260	03-12-2020	13711155	100322	264522
261	03-12-2020	13921360	100755	267228
262	04-12-2020	14146191	101276	269791
263	05-12-2020	14357264	101190	272236
264	06-12-2020	14534035	101487	273374

Data is collected for the period of 17th March 2020 to 06th December 2020. Data is collected on daily basis for Positive cases, Hospitalized and Death count

converting data into time series

```
In [6]: date = pd.date_range(start='3/17/2020', end='12/6/2020', freq='D')
date
```

```
Out[6]: DatetimeIndex(['2020-03-17', '2020-03-18', '2020-03-19', '2020-03-20',
                        '2020-03-21', '2020-03-22', '2020-03-23', '2020-03-24',
                        '2020-03-25', '2020-03-26',
                        ...,
                        '2020-11-27', '2020-11-28', '2020-11-29', '2020-11-30',
                        '2020-12-01', '2020-12-02', '2020-12-03', '2020-12-04',
                        '2020-12-05', '2020-12-06'],
                      dtype='datetime64[ns]', length=265, freq='D')
```

```
In [7]: df['Time_Stamp'] = pd.DataFrame(date)
```

```
In [8]: df=df.set_index('Time_Stamp')
```

```
In [9]: df.head()
```

```
Out[9]:
```

Month

read AirTemp data and convert it to time series

```
In [2]: df= pd.read_csv('AirTemp.csv',parse_dates=True)
```

```
In [3]: df.head()
```

```
Out[3]:
```

	Year	Month	AvgTemp
0	1920	Jan	40.8
1	1920	Feb	40.8
2	1920	Mar	44.4
3	1920	Apr	46.7
4	1920	May	54.1

```
In [4]: df.tail()
```

```
Out[4]:
```

	Year	Month	AvgTemp
235	1939	Aug	61.8
236	1939	Sep	58.2
237	1939	Oct	46.7
238	1939	Nov	46.6
239	1939	Dec	37.8

```
In [5]: date_rng= pd.date_range(start='1/1/1920', end='31/12/1939', freq='M')
df['TimeIndex'] = pd.DataFrame(date_rng)
df.drop(['Year','Month'],axis=1,inplace=True)
df.set_index('TimeIndex',inplace=True)
df.head()
```

```
Out[5]:
```

	AvgTemp
TimeIndex	
1920-01-31	40.8
1920-02-29	40.8
1920-03-31	44.4
1920-04-30	46.7
1920-05-31	54.1

Quarter

Read retail turnover data

```
In [4]: df = pd.read_csv('RetailTurnover.csv')
df.head()
```

```
Out[4]:
```

	Year	Quarter	Turnover
0	1982	Q3	13423.2
1	1982	Q4	13128.8
2	1983	Q1	15398.8
3	1983	Q2	12084.2
4	1983	Q3	13133.5

```
In [5]: df.tail()
```

```
Out[5]:
```

	Year	Quarter	Turnover
34	1991	Q1	17115.2
35	1991	Q2	14284.9
36	1991	Q3	14558.8
37	1991	Q4	14914.3
38	1992	Q1	17342.3

```
In [6]: quarters = pd.date_range(start='1/7/1982', end='31/3/1992', freq='Q')
```

```
In [7]: df['Time_Stamp'] = pd.DataFrame(quarters)
df.drop(['Year', 'Quarter'], axis=1, inplace=True)
df = df.set_index('Time_Stamp')
```

Year Month

```
In [5]: #Check data types
df1.dtypes
```

```
Out[5]: Year-Month    object
Pax                int64
dtype: object
```

Year-Month column is not seen as a date object

```
In [6]: #We are providing inputs to tell pandas that we are trying to work with time series.
df1 = pd.read_csv('AirPassenger-E.csv', parse_dates = ['Year-Month'])
```

```
In [7]: df1.dtypes
```

```
Out[7]: Year-Month    datetime64[ns]
Pax                int64
dtype: object
```

Now the time series reference is appropriately identified.

```
In [8]: #It is recommended that we make our time series reference as the index
df1 = pd.read_csv('AirPassenger.csv', parse_dates = ['Year-Month'], index_col = 'Year-Month')
```

```
In [9]: df1.head()
```

```
Out[9]:
```

Year-Month	Pax
1949-01-01	112
1949-02-01	118
1949-03-01	132
1949-04-01	129
1949-05-01	121

```
In [10]: #We can conveniently do slicing i.e. obtain data for a specific time period.
df1['1951-04-01':'1952-03-01']
```

```
Out[10]:
```

Year-Month	Pax
1951-04-01	163
1951-05-01	172
1951-06-01	178
1951-07-01	199

One More Year Month

```
In [5]: df.tail()
```

```
Out[5]:
```

	Month	heater	ice cream
175	2018-08	21	08
176	2018-09	24	49
177	2018-10	39	39
178	2018-11	53	34
179	2018-12	48	36

convert data into time series

```
In [6]: date = pd.date_range(start='1/1/2004', end='1/1/2019', freq='M')
date
```

```
Out[6]: DatetimeIndex(['2004-01-31', '2004-02-29', '2004-03-31', '2004-04-30',
                        '2004-05-31', '2004-06-30', '2004-07-31', '2004-08-31',
                        '2004-09-30', '2004-10-31',
                        ...,
                        '2018-03-31', '2018-04-30', '2018-05-31', '2018-06-30',
                        '2018-07-31', '2018-08-31', '2018-09-30', '2018-10-31',
                        '2018-11-30', '2018-12-31'],
                        dtype='datetime64[ns]', length=180, freq='M')
```

```
In [7]: df['Time_Stamp'] = pd.DataFrame(date)
df=df.set_index('Time_Stamp')
```

```
In [8]: df.head()
```

```
Out[8]:
```

	Month	heater	ice cream
Time_Stamp			
2004-01-31	2004-01	27	13
2004-02-29	2004-02	18	15
2004-03-31	2004-03	14	16
2004-04-30	2004-04	13	19
2004-05-31	2004-05	13	21

```
In [9]: df.drop('Month',axis=1,inplace=True)
```

```
.. .. .
```

Year and Month given – Converting to Year Month (Monthly)

```
host:8888/notebooks/ACF_PACF_Handson-updated%20(2).ipynb
```

```
+ %<img alt="Jupyter Notebook icons: plus, percent, save, copy, paste, up, down, run, stop, refresh, next, markdown, and help." data-bbox="111 111 211 151"/> VAR | <img alt="Jupyter Notebook icon: save." data-bbox="211 111 241 151"/> TS- | <img alt="Jupyter Notebook icon: save." data-bbox="241 111 271 151"/> sess | <img alt="Jupyter Notebook icon: save." data-bbox="271 111 301 151"/> sess | In_C | TSF | Tim | <img alt="Jupyter Notebook icon: save." data-bbox="301 111 331 151"/>
```

```
In [ ]: df = pd.read_excel('StockPrice.xlsx')
```

```
In [ ]: df.head()
```

```
Out[5]:
```

	Year	Month	Price
0	1981	Jan	67.267076
1	1981	Feb	65.864130
2	1981	Mar	70.804041
3	1981	Apr	72.375145
4	1981	May	70.605226

```
In [ ]: df.tail()
```

```
Out[6]:
```

	Year	Month	Price
151	1993	Aug	255.422727
152	1993	Sep	252.513636
153	1993	Oct	267.576190
154	1993	Nov	270.847619
155	1993	Dec	286.342857

```
In [ ]: date=pd.date_range(start="01/01/1981",end="31/12/1993",freq='M')
date
```

```
Out[9]: DatetimeIndex(['1981-01-31', '1981-02-28', '1981-03-31', '1981-04-30',
                        '1981-05-31', '1981-06-30', '1981-07-31', '1981-08-31',
                        '1981-09-30', '1981-10-31',
                        ...,
                        '1993-03-31', '1993-04-30', '1993-05-31', '1993-06-30',
                        '1993-07-31', '1993-08-31', '1993-09-30', '1993-10-31',
                        '1993-11-30', '1993-12-31'],
                        dtype='datetime64[ns]', length=156, freq='M')
```

```
In [ ]: df['Month']=date
df=df.drop('Year',axis=1)
df=df.set_index('Month')
```

```
In [ ]: rcParams['figure.figsize'] = 25,8
df.plot()
```

```
Out[12]: <AxesSubplot: xlabel='Month'>
```

Business Day

Browser window showing the PES-MTech-DS... dashboard. The URL is https://pesedu.olympuslms.com/courses/87577/files/7330612?module_item_id=362.... The page displays the content of the notebook **Faculty_notebook_Stock_data-1.ipynb**.

Content

- Course Overview
- Reference Material - TSF
- Time Series Analysis
- Presentation and Datasets : Basic Reference
- Additional Content for Time series analysis
- Introduction to Forecasting
- Presentation and Datasets for Introduction to Forecasting
- Additional Content for Introduction to Forecasting
- ARIMA Models

Faculty_notebook_Stock_data-1.ipynb

```
In [5]: from pandas.tseries.offsets import BDay
In [6]: date = pd.date_range(start='05/01/2017', end='01/31/2019', freq=BDay())
In [7]: date
Out[7]: DatetimeIndex(['2017-05-01', '2017-05-02', '2017-05-03', '2017-05-04',
                        '2017-05-05', '2017-05-08', '2017-05-09', '2017-05-10',
                        '2017-05-11', '2017-05-12',
                        ...,
                        '2019-01-18', '2019-01-21', '2019-01-22', '2019-01-23',
                        '2019-01-24', '2019-01-25', '2019-01-28', '2019-01-29',
                        '2019-01-30', '2019-01-31'],
                        dtype='datetime64[ns]', length=459, freq='B')
```

adding business dates to time series as a new column

```
In [8]: df['TimeStamp']=pd.DataFrame(date,columns=['Date'])
In [9]: df.shape
Out[9]: (442, 3)
```

Browser window showing the PES-MTech-DS... dashboard. The URL is https://pesedu.olympuslms.com/courses/87577/files/7330612?module_item_id=362.... The page displays the content of the notebook **Faculty_notebook_Stock_data-1.ipynb**.

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Faculty_notebook_Stock_data-1.ipynb

```
In [8]: df['TimeStamp']=pd.DataFrame(date,columns=['Date'])
In [9]: df.shape
Out[9]: (442, 3)
In [10]: df.head()
Out[10]:
```

	Date	Close	TimeStamp
0	05-01-2017 16:00	64.57	2017-05-01
1	05-02-2017 16:00	63.78	2017-05-02
2	05-03-2017 16:00	62.20	2017-05-03
3	05-04-2017 16:00	59.09	2017-05-04
4	05-05-2017 16:00	61.67	2017-05-05

The screenshot shows a web browser window with the URL https://pesedu.olympuslms.com/courses/87577/files/7330612?module_item_id=362.... The page displays a Jupyter Notebook titled 'Faculty_notebook_Stock_data-1.ipynb'. The notebook content shows a code cell with the following code:

```
In [11]: df['TimeStamp'] = pd.to_datetime(df['TimeStamp'])
df_model = df.set_index('TimeStamp')
df_model.head()
```

The output of the code is displayed below the code cell:

```
Out[11]:
```

TimeStamp	Date	Close
2017-05-01	05-01-2017 16:00	64.57
2017-05-02	05-02-2017 16:00	63.78
2017-05-03	05-03-2017 16:00	62.20
2017-05-04	05-04-2017 16:00	59.09
2017-05-05	05-05-2017 16:00	61.67

The notebook also shows a section titled 'plotting time series'.