Sweet NumPy



Contents

- Array-Representation of Data
- The Basics of NumPy Arrays
 - Introduction to NumPy arrays
 - Create NumPy arrays
 - Indexing and slicing of arrays
- Array Operations
 - Vectorized operations
 - Broadcasting
 - Functions and array methods

- Array-like objects
 - Array-like data types: range, list, tuple, series, and data frame
 - Features of arrays
 - √ A one-dimensional array

0	1	2	3	4	5
170.40	167.52	164.36	163.25	162.55	161.49

- The shape of the array is six, the same as the array length
- The number of data items is six, the same as the array length
- Data items can be accessed by one integer index or one slicing expression

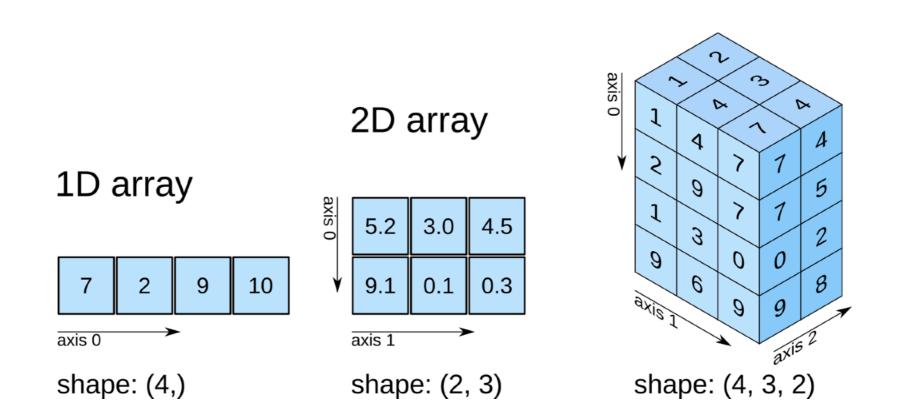
- Array-like objects
 - Array-like data types: range, list, tuple, series, and data frame
 - Features of arrays
 - √ A two-dimensional array

0	1	2

0	170.40	2901.49	1199.78
1	167.52	2888.33	1149.59
2	164.36	2753.07	1088.12
3	163.36	2751.02	1064.70
4	162.55	2740.09	1026.96
5	161.49	2771.48	1058.12

- The shape of the array is indicated by the row number (six) and column number (three)
- The number of data items is the row number times the column number
- Data items can be accessed by row indexes and column indexes

- Array-like objects
 - Features of arrays
 - ✓ An N-dimensional array



3D array

- Array-like objects
 - Features of arrays
 - ✓ An N-dimensional array

Dimension Number	Shape	Indexing	Number of Items
1	length	one index	length
2	rows and columns	row index and column index	row × column
3	height and width and thickness	indexes for height, width, and thickness	height \times width \times thickness
:	:	:	:







Import NumPy

```
import numpy as np
```

- Introduction to NumPy
 - Powerful N-dimensional arrays
 - Numerical computing tools
 - High performance and easy to use



Introduction to NumPy arrays

```
stocks = pd.read_csv('stocks2.csv')
stocks
```

	AAPL	AMZN	GOOG	TSLA	NFLX
0	181.51	170.40	2901.49	1199.78	597.37
1	179.21	167.52	2888.33	1149.59	591.15
2	174.44	164.36	2753.07	1088.12	567.52
3	171.53	163.25	2751.02	1064.70	553.29
4	171.70	162.55	2740.09	1026.96	541.06
5	171.72	161.49	2771.48	1058.12	539.85

Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

```
data_1d = stocks['AMZN'].values
data_1d
```

array([170.4 , 167.52, 164.36, 163.25, 162.55, 161.49])

	AAPL	AMZN	GOOG	TSLA	NFLX
0	181.51	170.40	2901.49	1199.78	597.37
1	179.21	167.52	2888.33	1149.59	591.15
2	174.44	164.36	2753.07	1088.12	567.52
3	171.53	163.25	2751.02	1064.70	553.29
4	171.70	162.55	2740.09	1026.96	541.06
5	171.72	161.49	2771.48	1058.12	539.85

Introduction to NumPy arrays

Introduction to NumPy arrays

```
print(type(data_1d))
print(type(data_2d))

<class 'numpy.ndarray'
<class 'numpy.ndarray'
N-dimensional arrays</pre>
```

- Introduction to NumPy arrays
 - Attributes of NumPy arrays
 - ✓ ndim: the dimension number of the array
 - ✓ shape: the shape of the array, give as a tuple
 - ✓ size: the total number of data items
 - √ dtype: the data type of all data items

Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

```
print(f'Array dimensions: {data_1d.ndim')
print(f'Array shape: {data_1d.shape}')
print(f'Array size: {data_1d.size}')
print(f'Array data type: {data_1d.dtype}')
```

Array dimensions: 1
Array shape: (6,)
Array size: 6
Array data type: float64

0	1	2	3	4	5
170.40	167.52	164.36	163.25	162.55	161.49

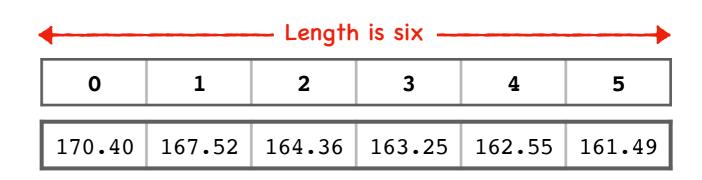
Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

Array dimensions: 1

Array shape: (6,)

Array size: 6

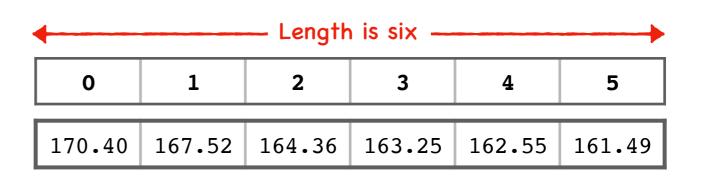


Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

```
print(f'Array dimensions: {data_ld.ndim}')
print(f'Array shape: {data_ld.shape}') The number of data items
print(f'Array size: {data_ld.size}')
print(f'Array data type: {data_ld.dtype}')
```

Array dimensions: 1
Array shape: (6,)
Array size: 6
Array data type: float64



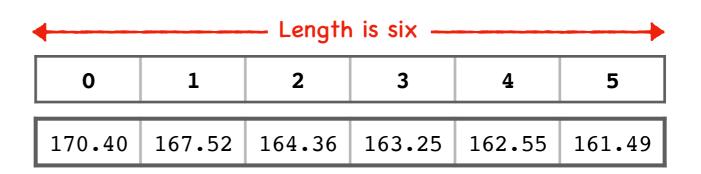
Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

```
print(f'Array dimensions: {data_ld.ndim}')
print(f'Array shape: {data_ld.shape}')
print(f'Array size: {data_ld.size}')
print(f'Array data type: {data_ld.dtype}')
Out type of all elements

print(f'Array data type: {data_ld.dtype}')
```

Array dimensions: 1
Array shape: (6,)
Array size: 6
Array data type: float64



Introduction to NumPy arrays

Example 1: The "stocks2.csv" dataset provides the daily market prices of five stocks in the first six days of 2022. Explore the price data as one and two-dimensional arrays.

```
print(f'Array dimensions: {data_2d.ndim';}
print(f'Array shape: {data_2d.shape}')
print(f'Array size: {data_2d.size}')
print(f'Array data type: {data_2d.dtype}')
```

Array dimensions: 2

Array shape: (6, 5)

Array size: 30

0	1	2	3	4

0	181.51	170.40	2901.49	1199.78	597.37
1	179.21	167.52	2888.33	1149.59	591.15
2	174.44	164.36	2753.07	1088.12	567.52
3	171.53	163.25	2751.02	1064.70	553.29
4	171.70	162.55	2740.09	1026.96	541.06
5	171.72	161.49	2771.48	1058.12	539.85

Introduction to NumPy arrays

```
print(f'Array dimensions: {data 2d.ndim}')
print(f'Array shape:
                              {data 2d shape} ')
                                                           → Array shape
print(f'Array size: {data 2d.size}')
print(f'Array data type: {data 2d.dtype}')
Array dimensions: 2

    Five columns

                     (6, 5)
Array shape:
                                             0
                                                    1
                                                            2
                                                                    3
                                                                           4
Array size:
                     30
                     float64
Array data type:
                                          181.51
                                                  170.40
                                                         2901.49 1199.78
                                                                         597.37
                                                  167.52 2888.33 1149.59
                                          179.21
                                                                         591.15
                                  rows
                                                  164.36 | 2753.07 | 1088.12 |
                                          174.44
                                                                         567.52
                                          171.53
                                                  163.25 | 2751.02 | 1064.70 |
                                                                        553.29
                                                  162.55 | 2740.09 | 1026.96 |
                                          171.70
                                                                        541.06
                                                  161.49 | 2771.48 | 1058.12 | 539.85
                                          171.72
```

Introduction to NumPy arrays

```
print(f'Array dimensions: {data 2d.ndim}')
                              {data 2d.shape}') 
The number of data items
print(f'Array shape:
print(f'Array size: {data 2d.size}')
print(f'Array data type: {data 2d.dtype}')
Array dimensions: 2

    Five columns

Array shape:
                     (6, 5)
                                            0
                                                    1
                                                            2
                                                                   3
                                                                           4
Array size:
                     30
Array data type:
                    float64
                                          181.51
                                                  170.40
                                                         2901.49 1199.78
                                                                        597.37
                                                 167.52 2888.33 1149.59
                                          179.21
                                                                        591.15
                                  rows
                                                 164.36 | 2753.07 | 1088.12 |
                                          174.44
                                                                        567.52
                                          171.53
                                                 163.25 | 2751.02 | 1064.70 |
                                                                        553.29
                                                 162.55 | 2740.09 | 1026.96 |
                                          171.70
                                                                        541.06
                                                 161.49 | 2771.48 | 1058.12 |
                                          171.72
                                                                        539.85
```

Introduction to NumPy arrays

```
print(f'Array dimensions: {data 2d.ndim}')
                              {data 2d.shape}')
print(f'Array shape:
                                                       Data type of all elements
print(f'Array size: {data 2d.size}')
print(f'Array data type: {data 2d.dtype}
Array dimensions: 2

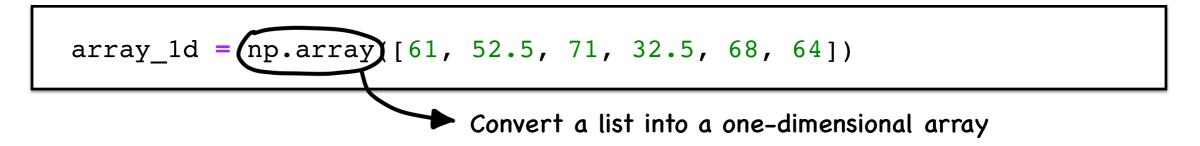
    Five columns

                     (6, 5)
Array shape:
                                             0
                                                     1
                                                            2
                                                                    3
                                                                            4
Array size:
                     30
                     float64
Array data type:
                                           181.51
                                                  170.40
                                                         2901.49 1199.78
                                                                         597.37
                                                  167.52 2888.33 1149.59
                                           179.21
                                                                         591.15
                                   rows
                                                  164.36 | 2753.07 | 1088.12 |
                                           174.44
                                                                         567.52
                                           171.53
                                                  163.25 | 2751.02 | 1064.70 |
                                                                         553.29
                                                  162.55 | 2740.09 | 1026.96 |
                                           171.70
                                                                         541.06
                                                  161.49 | 2771.48 | 1058.12 |
                                           171.72
                                                                         539.85
```

- Introduction to NumPy arrays
 - Attributes of Pandas data structures

```
print(f'Array dimensions: {stocks["AMZN"].ndim}')
print(f'Array shape: {stocks["AMZN"].shape}')
print(f'Array size: {stocks["AMZN"].size}')
Array dimensions: 1
Array shape:
                (6,)
Array size:
print(f'Array dimensions: {stocks.ndim}')
print(f'Array shape: {stocks.shape}')
print(f'Array size: {stocks.size}')
Array dimensions: 2
Array shape: (6, 5)
Array size:
                30
```

- Create NumPy arrays
 - Function array()



0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

- Create NumPy arrays
 - Function array()

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(f'Array dimensions: {array_ld ndim}')
print(f'Array shape: {array_ld.shape}')
print(f'Array size: {array_ld.size}')
print(f'Array data type: {array_ld.dtype}')
```

Array dimensions: 1

Array shape: (6,)

Array size: 6

0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

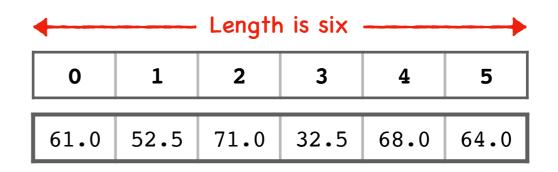
- Create NumPy arrays
 - Function array()

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

Array dimensions: 1

Array shape: (6,)

Array size: 6



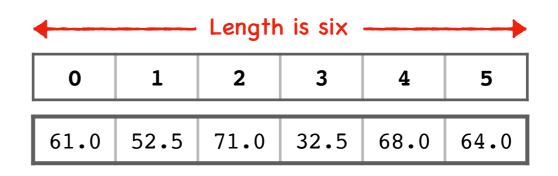
- Create NumPy arrays
 - Function array()

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(f'Array dimensions: {array_ld.ndim}')
print(f'Array shape: {array_ld.shape}') The number of data items
print(f'Array size: {array_ld.size}')
print(f'Array data type: {array_ld.dtype}')
```

Array dimensions: 1
Array shape: (6,)

Array size: 6



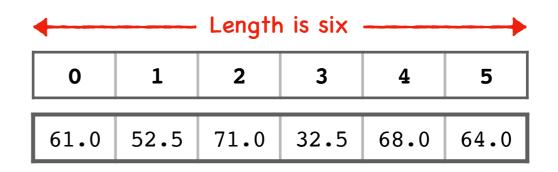
- Create NumPy arrays
 - Function array()

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

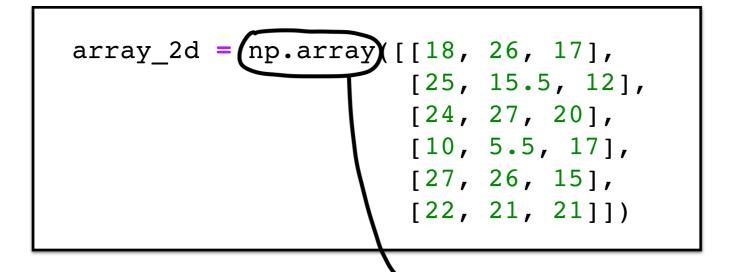
Array dimensions: 1

Array shape: (6,)

Array size: 6



- Create NumPy arrays
 - Function array()



		_	
0	18.0	26.0	17.0
1	25.0	15.5	12.0
2	24.0	27.0	20.0
3	10.0	5.5	17.0
4	27.0	26.0	15.0
5	22.0	21.0	21.0

Convert a nested list into a two-dimensional array

- Create NumPy arrays
 - Function array()

	L			
0		18.0	26.0	17.0
1	ı	25.0	15.5	12.0
2	Ì	24.0	27.0	20.0
3		10.0	5.5	17.0
4		27.0	26.0	15.0

22.0 | 21.0 | 21.0

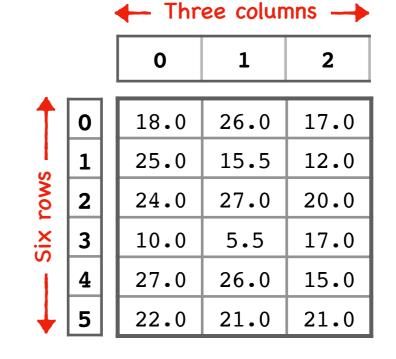
```
print(f'Array dimensions: {array_2d ndim}')
print(f'Array shape: {array_2d.shape}')
print(f'Array size: {array_2d.size}')
print(f'Array data type: {array_2d.dtype}')
```

Array dimensions: 2

Array shape: (6, 3)

Array size: 18

- Create NumPy arrays
 - Function array()

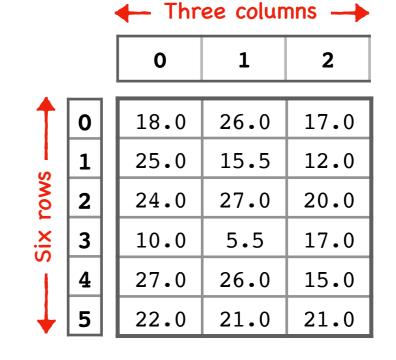


Array dimensions: 2

Array shape: (6, 3)

Array size: 18

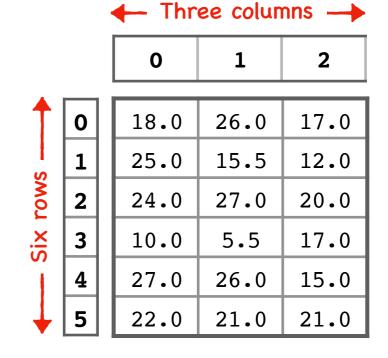
- Create NumPy arrays
 - Function array()



```
print(f'Array dimensions: {array_2d.ndim}')
print(f'Array shape: {array_2d.shape}')
print(f'Array size: {array_2d.size}')
print(f'Array data type: {array_2d.dtype}')
```

```
Array dimensions: 2
Array shape: (6, 3)
Array size: 18
```

- Create NumPy arrays
 - Function array()



```
print(f'Array dimensions: {array_2d.ndim}')
print(f'Array shape: {array_2d.shape}')
print(f'Array size: {array_2d.size}')
print(f'Array data type: {array_2d.dtype}')
```

Array dimensions: 2

Array shape: (6, 3)

Array size: 18

- Create NumPy arrays
 - Arrays of ones and zeros

- Create NumPy arrays
 - Function arange()
 - √ A range of floating point numbers
 - ✓ Specify the number sequence via start, stop and step.

```
range_array = np.arange(2, 5, 0.5)
range_array
array([2., 2.5, 3., 3.5, 4., 4.5])
```

- Indexing and slicing of arrays
 - One-dimensional case

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(array_1d[1])
print(array_1d[2:])
print(array_1d[::3])
```

```
52.5
[71. 32.5 68. 64.]
[61. 32.5]
```

0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

- Indexing and slicing of arrays
 - One-dimensional case

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(array_1d[1])
print(array_1d[2:])
print(array_1d[::3])
```

```
52.5
[71. 32.5 68. 64.]
[61. 32.5]
```

0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

- Indexing and slicing of arrays
 - One-dimensional case

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(array_1d[1])
   print(array_1d[2:])
   print(array_1d[::3])
```

```
52.5
[71. 32.5 68. 64.]
[61. 32.5]
```

0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

- Indexing and slicing of arrays
 - One-dimensional case

```
array_1d = np.array([61, 52.5, 71, 32.5, 68, 64])
```

```
print(array_ld[1])
print(array_ld[2:])
print(array_ld[::3])
```

```
52.5
[71. 32.5 68. 64.]
[61. 32.5]
```

0	1	2	3	4	5
61.0	52.5	71.0	32.5	68.0	64.0

- Indexing and slicing of arrays
 - Two-dimensional case

	0	1	2
	10.0	26.0	17 0
0	18.0	26.0	17.0
1	25.0	15.5	12.0
2	24.0	27.0	20.0
3	10.0	5.5	17.0
4	27.0	26.0	15.0
5	22.0	21.0	21.0

- Indexing and slicing of arrays
 - Two-dimensional case

```
print(array_2d[3:5, 1:])
  print(array_2d[[0, 2, 1], 1:])
  print(array_2d[-2:, ::-1])
```

```
[[5.5 17.]
[26. 15.]]
[[26. 17.]
[27. 20.]
[15.5 12.]]
[[15. 26. 27.]
[21. 21. 22.]]
```

	0	1	2
0	18.0	26.0	17.0
1	25.0	15.5	12.0
2	24.0	27.0	20.0
3	10.0	5.5	17.0
4	27.0	26.0	15.0
5	22.0	21.0	21.0

- Indexing and slicing of arrays
 - Two-dimensional case

```
print(array_2d[3:5, 1:])
    print(array_2d[[0, 2, 1], 1:])
    print(array_2d[-2:, ::-1])
```

```
[[ 5.5 17. ]
  [26. 15. ]]

[[26. 17. ]
  [27. 20. ]
  [15.5 12. ]]

[[15. 26. 27.]
  [21. 21. 22.]]
```

	0	1	2
0	18.0	26.0	17.0
1	25.0	15.5	12.0
2	24.0	27.0	20.0
3	10.0	5.5	17.0
4	27.0	26.0	15.0
5	22.0	21.0	21.0

- Indexing and slicing of arrays
 - Two-dimensional case

```
print(array_2d[3:5, 1:])
  print(array_2d[[0, 2, 1], 1:])
  print(array_2d[-2:, ::-1])
```

```
[[5.5 17.]

[26. 15.]]

[[26. 17.]

[27. 20.]

[15.5 12.]]

[[15. 26. 27.]

[21. 21. 22.]]
```

		0	1	2
-6	0	18.0	26.0	17.0
-5	1	25.0	15.5	12.0
-4	2	24.0	27.0	20.0
-3	3	10.0	5.5	17.0
-2	4	27.0	26.0	15.0
-1	5	22.0	21.0	21.0

- Indexing and slicing of arrays
 - Two-dimensional case

```
print(array_2d[3:5, 1:])
print(array_2d[[0, 2, 1], 1:])
print(array_2d[-2:, ::-1])
```

```
[[ 5.5 17. ]
  [26. 15. ]]
[[26. 17. ]
  [27. 20. ]
  [15.5 12. ]]
[[15. 26. 27.]
  [21. 21. 22.]]
```

|--|

```
18.0
       26.0
             17.0
25.0
       15.5
             12.0
24.0
       27.0
             20.0
10.0
       5.5
             17.0
27.0
      26.0
             15.0
22.0
      21.0
             21.0
```

```
print(array_2d[2:3])
```

[[24. 27. 20.]]

Select all columns if column index is unspecified

```
print(array_2d + 3)
```

```
[[4. 5.]
[5. 6.5]
[8. 9.5]]
```

Vectorized operations

```
print(array_2d * 2)
```

```
[[ 2. 4.]
[ 4. 7.]
[10. 13.]]
```

1.0	2.0			
2.0	3.5	*	2	\Rightarrow
5.0	6.5			·

2.0 4.0

4.0 7.0

10.0 | 13.0

```
print(array_2d + array_2d)
```

```
[[ 2. 4.]
[ 4. 7.]
[10. 13.]]
```

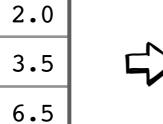


ı	2.0	4.0
	4.0	7.0
	10.0	13.0

```
print(array_2d * array_2d)
```

```
[[ 1. 4. ]
[ 4. 12.25]
[25. 42.25]]
```

1.0	2.0		1.
2.0	3.5	*	2.
5.0	6.5		5.



1.0	4.0
4.0	12.25
25.0	42.25

Vectorized operations

Example 2: The usd list contains four money transactions in US dollars. Create another list named sgd that transfers each transaction into Singapore dollars.

```
usd = [2, 3.60, 2.05, 13.50]
exchange_rate = 1.37
```

```
[ 2.74 4.932 2.8085 18.495 ]
```

2.0 3.60 3.05 13.50 * 1.37	* 1.37	13.50	3.05	3.60	2.0
----------------------------	--------	-------	------	------	-----

Vectorized operations

Example 3: Use the data file "simpson.csv" to plot the **clustered bar chart** for the fatality rates of in China and Italy.

```
simpson = pd.read_csv('simpson.csv')
simpson
```

	Age group	China	Italy
0	0-9	0.000000	0.000000
1	Oct-19	0.182149	0.000000
2	20-29	0.193424	0.000000
3	30-39	0.236842	0.000000
4	40-49	0.443356	0.112233
5	50-59	1.298961	0.206469
6	60-69	3.600140	2.515296
7	70-79	7.963247	6.386555
8	80+	14.772727	13.185379
9	total	2.290025	4.448044

```
xdata = np.arange(simpson(shape[0]))
width = 0.4
                                          Row number of the data frame
                  ➤ Bar width
                                          (number of bars)
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group', fontsize=14)
plt.bar(xdata - width*0.5, simpson['China'],
        width=width, label='China, 17 February')
plt.bar(xdata + width*0.5, simpson['Italy'],
        width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group'])
plt.legend(fontsize=12)
plt.xlabel('Age groups', fontsize=14)
plt.ylabel('Fatality rate (%)', fontsize=14)
plt.show()
```

```
xdata = np.arange(simpson.shape[0])
width = 0.4
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group'),
                                                          fontsize=14)
plt.bar(xdata - width*0.5, simpson['China'],
        width=width, label='China, 17 February')
plt.bar(xdata + width*0.5, simpson['Italy'],
                                                         Figure title
        width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group'])
plt.legend(fontsize=12)
                                               Case fatality rates (CFRs) by age group
plt.xlabel('Age groups', fontsize=1
                                         1.0
plt.ylabel('Fatality rate (%)', fon
plt.show()
                                         0.6
                                                0.2
                                                      0.4
                                                             0.6
                                                                   0.8
                                                                         1.0
```

```
xdata = np.arange(simpson.shape[0])
width = 0.4
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group', fontsize=14)
plt.bar(xdata - width*0.5) simpson['China'],
        width=width, label='China, 17 February'
plt.bar(xdata + width*0.5, simpson['Italy'],
                                                   Bars shifted to the left by
        width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group'])
                                                   a half of the bar width
plt.legend(fontsize=12)
                                              Case fatality rates (CFRs) by age group
plt.xlabel('Age groups', fontsize=1
                                        14
plt.ylabel('Fatality rate (%)', fon
                                        12
plt.show()
                                         2
```

```
xdata = np.arange(simpson.shape[0])
width = 0.4
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group', fontsize=14)
plt.bar(xdata - width*0.5, simpson['China'],
        width=width, label='China, 17 February')
plt.bar(xdata + width*0.5) simpson['Italy'],
                                                   Bars shifted to the right by
        width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group'])
                                                   a half of the bar width
plt.legend(fontsize=12)
                                              Case fatality rates (CFRs) by age group
plt.xlabel('Age groups', fontsize=1
                                        14
plt.ylabel('Fatality rate (%)', fon
                                         12
plt.show()
```

```
xdata = np.arange(simpson.shape[0])
width = 0.4
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group', fontsize=14)
plt.bar(xdata - width*0.5, simpson['China'],
         width=width, label='China, 17 February')
plt.bar(xdata + width*0.5, simpson['Italy'],
         width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group']
plt.legend(fontsize=12)
                                                Case fatality rates (CFRs) by age group
plt.xlabe ('Age groups', fontsize=1
                                          14
plt.ylabe ('Fatality rate (%)', fon
                                          12
plt.show(
           Replace the x-ticks by
           the age group values
                                              0-9 Oct-19 20-29 30-39 40-49 50-59 60-69 70-79 80+
```

```
xdata = np.arange(simpson.shape[0])
width = 0.4
plt.figure(figsize=(7, 4))
plt.title('Case fatality rates (CFRs) by age group', fontsize=14)
plt.bar(xdata - width*0.5, simpson['China'],
         width=width, label='China, 17 February')
plt.bar(xdata + width*0.5, simpson['Italy'],
         width=width, label='Italy, 9 March')
plt.xticks(xdata, simpson['Age group'])
plt.legend(fontsize=12)
                                                    Case fatality rates (CFRs) by age group
plt.xlabel('Age groups', fontsize=1
                                                   China, 17 February
                                             14
plt.ylabel('Fatality rate (%)', fon
                                                  Italy, 9 March
plt.show()
                                           Fatality rate (%)
Add the legend, x-label, y-label,
and eventually show the plot
                                                 0-9 Oct-19 20-29 30-39 40-49 50-59 60-69 70-79 80+ total
                                                            Age groups
```

Vectorized operations

Question 1: Given the two-dimensional array **price**, calculate the daily rate of return of each stock. The daily rate of return is expressed as:

$$R_{ti} = \frac{p_{ti} - p_{(t-1)i}}{p_{(t-1)i}} \times 100\%,$$

where the subscript t is the index of days, and i is the index of stocks.

```
price = stocks.values
print(price)
[ 181.51 170.4 2901.49 1199.78
                                  597.37]
                                  591.15]
  179.21
          167.52 2888.33 1149.59
  174.44
         164.36 2753.07 1088.12
                                  567.52]
  171.53 163.25 2751.02 1064.7
                                  553.29]
                                  541.06]
  171.7 162.55 2740.09 1026.96
  171.72 161.49 2771.48 1058.12
                                  539.85]]
                  – index \,i –
```

Daily rate of return:
$$R_{ti} = \frac{p_{ti} - p_{(t-1)i}}{p_{(t-1)i}} \times 100 \%$$

```
ror = (price[1:] - price[:-1]) / price[:-1] * 100
print(ror)
```

Daily rate of return:
$$R_{ti} = \frac{p_{ti} - p_{(t-1)i}}{p_{(t-1)i}} \times 100\%$$

```
ror = (price[1:] - price[:-1]) / price[:-1] * 100
print(ror)
```

Daily rate of return:
$$R_{ti} = \frac{p_{ti} - p_{(t-1)i}}{p_{(t-1)i}} \times 100 \%$$

```
ror = (price[1:] - price[:-1]) / price[:-1] * 100
print(ror)
```

```
Daily rate of return: R_{ti} = \frac{p_{ti} - p_{(t-1)i}}{p_{(t-1)i}} \times 100 \%
```

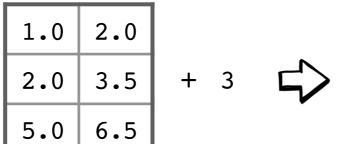
```
ror = (price[1:] - price[:-1]) / price[:-1] * 100
print(ror)

[[-1.26714782 -1.69014085 -0.45356007 -4.18326693 -1.04123073]
[-2.66168183 -1.88634193 -4.6829829 -5.34712376 -3.99729341]
[-1.66819537 -0.6753468 -0.07446233 -2.15233614 -2.50740062]
[ 0.09910803 -0.4287902 -0.39730718 -3.54466047 -2.21041407]
[ 0.01164822 -0.65210704 1.14558281 3.03419802 -0.22363509]]

ror.shape

(5, 5)
```

- Broadcasting
 - Review of vectorized calculations
 - √ A scalar and an array of an arbitrary shape
 - √ Two arrays of the same shape

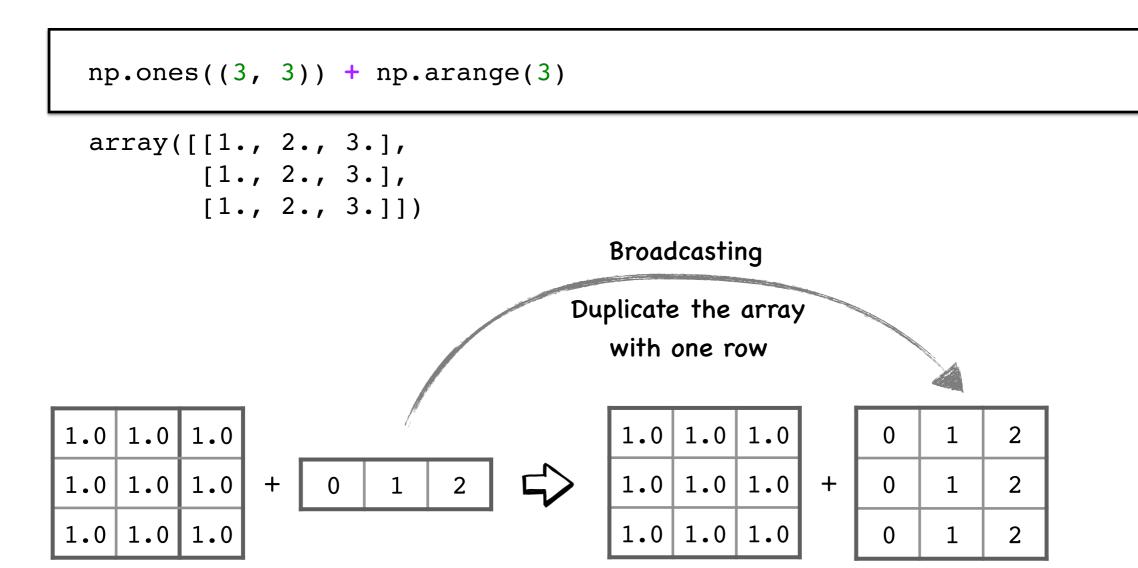


4.0	5.0
5.0	6.5
8.0	9.5

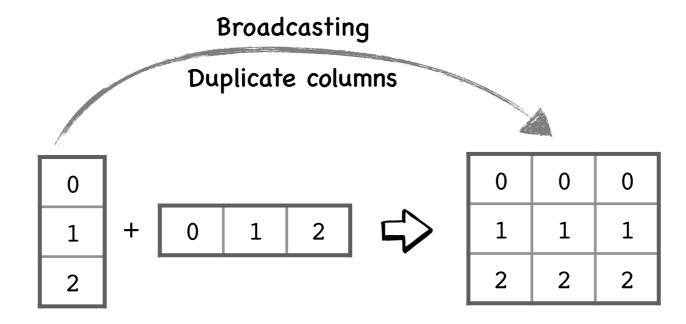


2.0	4.0
4.0	7.0
10.0	13.0

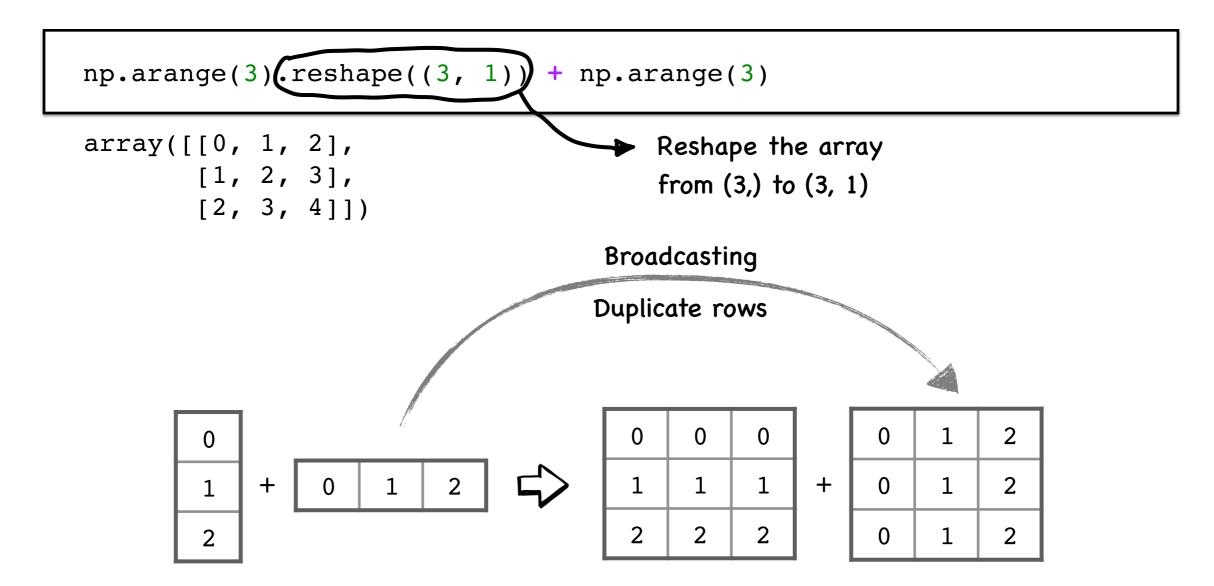
- Broadcasting
 - Operations between arrays of different shapes



- Broadcasting
 - Operations between arrays of different shapes



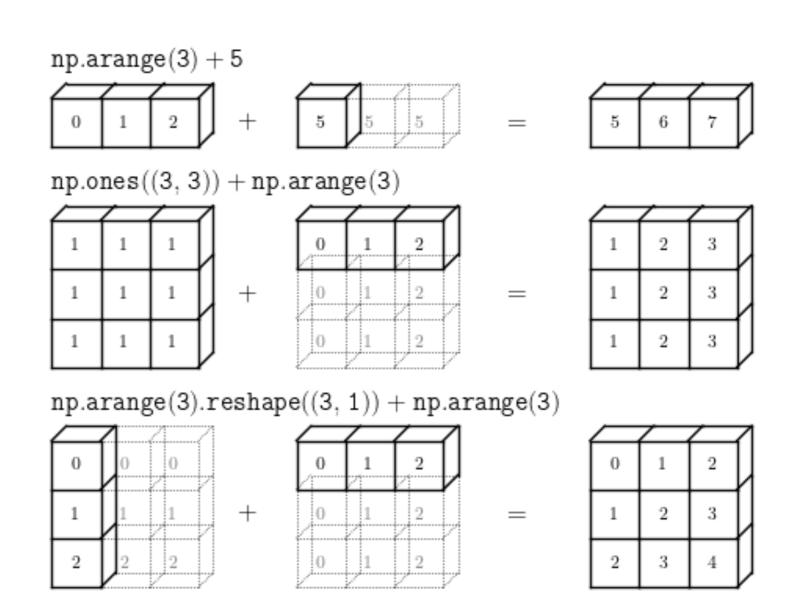
- Broadcasting
 - Operations between arrays of different shapes



- Broadcasting
 - Operations between arrays of different shapes

```
x_{array} = np.arange(10)
print(x_array)
print(x array.shape)
[0 1 2 3 4 5 6 7 8 9]
                                                   3
                                                             6
(10,)
y_array = x_array.reshape((2, 5))
print(y_array)
                                                   0
print(y array.shape)
                              New shape (2, 5)
[[0 1 2 3 4]
 [5 6 7 8 9]]
(2, 5)
```

- Broadcasting
 - Operations between arrays of different shapes



- Functions and array methods
 - Calculations applied to scalars and arrays

```
print(np.log(3))
1.0986122886681098
                                            1.0 | 1.5 | 2.0 | 2.5
print(np.exp(np.arange(1, 3, 0.5)
                            7.3890561 12.18249396]
[ 2.71828183  4.48168907
print(np.square(np.arange(3))
[0 1 4]
print(np.power(2, (np.arange(3)))
                                                     2
[1 2 4]
```

Functions and array methods

Question 2: It is shown in the paper *Drawing an elephant with four complex* parameters that we can draw an elephant according to the following equations,

$$\begin{cases} x = -30\sin(t) + 8\sin(2t) - 10\sin(3t) - 60\cos(t) \\ y = -50\sin(t) - 18\sin(2t) - 12\cos(3t) + 14\cos(5t) \end{cases}$$

where t is an array of numbers continuously changing from 0 to 2π . Draw an elephant according to the equations above.



"With four parameters I can fit an elephant, and with five I can make him wiggle his trunk"

-John von Neumann

Functions and array methods

```
\begin{cases} x = -30\sin(t) + 8\sin(2t) - 10\sin(3t) - 60\cos(t) \\ y = -50\sin(t) - 18\sin(2t) - 12\cos(3t) + 14\cos(5t) \end{cases} where t is an array of numbers continuously changing from 0 to 2\pi
```

```
pi = np.pi
step = 0.01

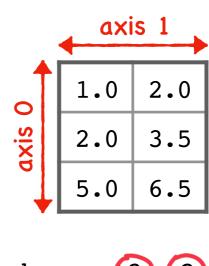
t = np.arange(0, 2*pi+step, step)
x = -30*np.sin(t) + 8*np.sin(2*t) - 10*np.sin(3*t) - 60*np.cos(t)
y = - 50*np.sin(t) - 18*np.sin(2*t) - 12*np.cos(3*t) + 14*np.cos(5*t)

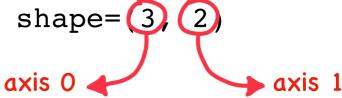
plt.figure(figsize=(5, 3))
plt.plot(x, y, color='k', linewidth=2)
plt.scatter(20, 20, color='k')
plt.axis('off')
plt.show()
```

- Functions and array methods
 - Aggregation methods
 - ✓ Method sum() for calculating the summation of data items
 - ✓ Method max()/min() for identifying the maximum/minimum values
 - √ Method mean() for calculating the mean of item values
 - ✓ Method var()/std() for calculating the variance/standard deviation (population by default)

- Functions and array methods
 - Aggregation methods

20.0 6.5 1.0 3.3333333333333333





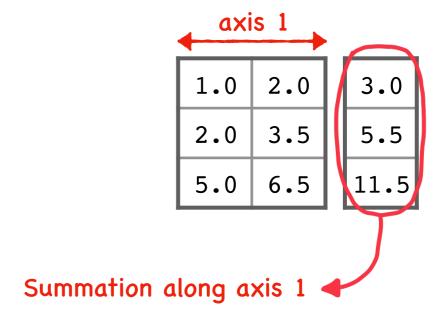
- Functions and array methods
 - Aggregation methods

```
print(array 2d.sum(axis=0))
print(array 2d.sum(axis=1))
print(array_2d.max(axis=0))
                                                         1.0
                                                              2.0
print(array 2d.min(axis=1))
                                                         2.0
                                                              3.5
[ 8. 12.]
                                                         5.0
                                                              6.5
 3. 5.5 11.5<sub>1</sub>
[5. 6.5]
                                                         8.0
                                                              12.0
[1. 2. 5.]
                            Summation along axis 0
```

- Functions and array methods
 - Aggregation methods

```
print(array_2d.sum(axis=0))
print(array_2d.sum(axis=1))
print(array_2d.max(axis=0))
print(array_2d.min(axis=1))
```

```
[ 8. 12.]
[ 3. 5.5 11.5]
[ 5. 6.5]
[ 1. 2. 5.]
```



- Functions and array methods
 - Aggregation methods

```
print(array_2d.sum(axis=0))
print(array_2d.sum(axis=1))
print(array_2d.max(axis=0))
print(array_2d.min(axis=1))

[ 8. 12.]
[ 3. 5.5 11.5]
[ 5. 6.5]
[ 1. 2. 5.]
```

The maximum value along axis 0

- Functions and array methods
 - Aggregation methods

```
print(array 2d.sum(axis=0))
                                                         axis 1
print(array 2d.sum(axis=1))
print(array 2d.max(axis=0))
                                                        1.0
                                                             2.0
print(array 2d.min(axis=1))
                                                             3.5
                                                        2.0
                                                                   2.0
                                                             6.5
                                                                   5.0
                                                        5.0
[ 8. 12.]
 3. 5.5 11.5]
[5. 6.5]
[1. 2. 5.]
                                    The minimum value along axis 1
```

Functions and array methods

Example 4: Given the two-dimensional array **price**, calculate the average price and **range** of each stock. The range is expressed as the distance between the maximum and minimum values.

```
price = stocks.values
print(price)
          170.4 2901.49 1199.78
[[ 181.51
                                  597.37]
  179.21
          167.52 2888.33 1149.59
                                  591.15
         164.36 2753.07 1088.12
  174.44
                                  567.52]
                                  553.291
  171.53 163.25 2751.02 1064.7
  171.7 162.55 2740.09 1026.96
                                  541.06]
                                  539.85]] 🕹
  171.72 161.49 2771.48 1058.12
                  – index \,i –
```

Functions and array methods

```
avg_price = price mean(axis=0)

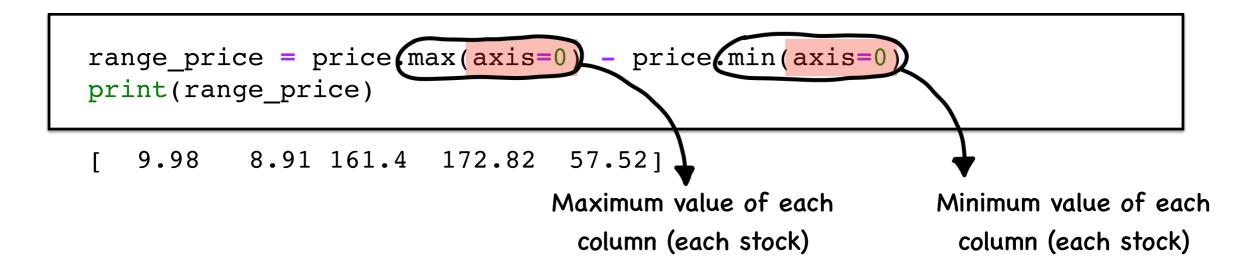
print(avg_price)

Average value of each column (each stock)

[ 175.01833333  164.92833333  2800.91333333  1097.87833333  565.04 ]
```

```
2901.49 1199.78
181.51
        170.4
                                 597.37]
179.21
        167.52 2888.33 1149.59
                                  591.15]
        164.36 2753.07 1088.12
                                  567.52]
174.44
171.53
        163.25 2751.02 1064.7
                                  553.29]
                                 541.06]
171.7
        162.55 2740.09 1026.96
                                  539.85]]
171.72
        161.49 2771.48 1058.12
```

Functions and array methods



```
2901.49 1199.78
181.51
        170.4
                                 597.37]
179.21
        167.52 2888.33 1149.59
                                  591.15]
                                  567.52]
174.44
        164.36 2753.07 1088.12
                                 553.291
171.53
        163.25 2751.02 1064.7
        162.55 2740.09 1026.96
                                 541.06]
171.7
                                  539.85]]
171.72
        161.49 2771.48 1058.12
```