# Cookbook

This is a repository for *short and sweet* examples and links for useful pandas recipes. We encourage users to add to this documentation.

Adding interesting links and/or inline examples to this section is a great First Pull Request.

Simplified, condensed, new-user friendly, in-line examples have been inserted where possible to augment the Stack-Overflow and GitHub links. Many of the links contain expanded information, above what the in-line examples offer.

Pandas (pd) and Numpy (np) are the only two abbreviated imported modules. The rest are kept explicitly imported for newer users.

These examples are written for python 3.4. Minor tweaks might be necessary for earlier python versions.

## **Idioms**

These are some neat pandas idioms

if-then/if-then-else on one column, and assignment to another one or more columns:

```
In [1]: df = pd.DataFrame(
...: {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
...:
Out[1]:
    AAA BBB CCC
    0    4    10    100
    1    5    20    50
    2    6    30    -30
    3    7    40    -50
```

if-then...

An if-then on one column

```
In [2]: df.loc[df.AAA >= 5,'BBB'] = -1; df
```

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```
Out[2]:

AAA BBB CCC

0  4  10  100

1  5  -1  50

2  6  -1  -30

3  7  -1  -50
```

An if-then with assignment to 2 columns:

```
In [3]: df.loc[df.AAA >= 5,['BBB','CCC']] = 555; df
Out[3]:
   AAA BBB CCC
0   4  10  100
1   5  555  555
2   6  555  555
3   7  555  555
```

Add another line with different logic, to do the -else

```
In [4]: df.loc[df.AAA < 5,['BBB','CCC']] = 2000; df
Out[4]:
    AAA BBB CCC
0    4    2000   2000
1    5    555   555
2    6    555   555
3    7    555   555
```

Or use pandas where after you've set up a mask

```
In [5]: df_mask = pd.DataFrame({'AAA' : [True] * 4, 'BBB' : [False] * 4,'CCC' : [True,False

In [6]: df.where(df_mask,-1000)
Out[6]:
    AAA BBB CCC
    0    4-1000 2000
    1    5-1000 -1000
    2    6-1000 555
    3    7-1000 -1000
```

if-then-else using numpy's where()

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```
In [7]: df = pd.DataFrame(
       {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
 ...:
 ...:
Out[7]:
 AAA BBB CCC
0 4 10 100
1 5 20 50
2 6 30 -30
3 7 40 -50
In [8]: df['logic'] = np.where(df['AAA'] > 5,'high','low'); df
Out[8]:
 AAA BBB CCC logic
0 4 10 100 low
1 5 20 50 low
2 6 30 -30 high
3 7 40 -50 high
```

## Splitting

#### Split a frame with a boolean criterion

```
In [9]: df = pd.DataFrame(
       {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
 ....
 ...:
Out[9]:
 AAA BBB CCC
0 4 10 100
1 5 20 50
2 6 30 -30
3 7 40 -50
In [10]: dflow = df[df.AAA \le 5]; dflow
Out[10]:
 AAA BBB CCC
0 4 10 100
1 5 20 50
In [11]: dfhigh = df[df.AAA > 5]; dfhigh
Out[11]:
 AAA BBB CCC
2 6 30 -30
```

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```
3 7 40 -50
```

## **Building Criteria**

Select with multi-column criteria

```
In [12]: df = pd.DataFrame(
....: {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
....:

Out[12]:

AAA BBB CCC

0 4 10 100

1 5 20 50

2 6 30 -30

3 7 40 -50
```

...and (without assignment returns a Series)

```
In [13]: newseries = df.loc[(df['BBB'] < 25) & (df['CCC'] >= -40), 'AAA']; newseries
Out[13]:
0     4
1     5
Name: AAA, dtype: int64
```

...or (without assignment returns a Series)

```
In [14]: newseries = df.loc[(df['BBB'] > 25) | (df['CCC'] >= -40), 'AAA']; newseries;
```

...or (with assignment modifies the DataFrame.)

```
In [15]: df.loc[(df['BBB'] > 25) | (df['CCC'] >= 75), 'AAA'] = 0.1; df
Out[15]:
    AAA BBB CCC
0 0.1 10 100
1 5.0 20 50
2 0.1 30 -30
3 0.1 40 -50
```

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#### Select rows with data closest to certain value using argsort

```
In [16]: df = pd.DataFrame(
       {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
  ....:
Out[16]:
  AAA BBB CCC
0 4 10 100
1 5 20 50
2 6 30 -30
3 7 40 -50
In [17]: aValue = 43.0
In [18]: df.loc[(df.CCC-aValue).abs().argsort()]
Out[18]:
  AAA BBB CCC
1 5 20 50
0 4 10 100
2 6 30 -30
3 7 40 -50
```

#### Dynamically reduce a list of criteria using a binary operators

```
In [19]: df = pd.DataFrame(
....: {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40], 'CCC' : [100,50,-30,-50]}); df
....:

Out[19]:
    AAA BBB CCC
0     4     10     100
1     5     20     50
2     6     30     -30
3     7     40     -50

In [20]: Crit1 = df.AAA <= 5.5

In [21]: Crit2 = df.BBB == 10.0

In [22]: Crit3 = df.CCC > -40.0
```

One could hard code:

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```
In [23]: AllCrit = Crit1 & Crit2 & Crit3
```

...Or it can be done with a list of dynamically built criteria

```
In [24]: CritList = [Crit1,Crit2,Crit3]

In [25]: AllCrit = functools.reduce(lambda x,y: x & y, CritList)

In [26]: df[AllCrit]
Out[26]:
    AAA BBB CCC
0 4 10 100
```

## Selection

#### **DataFrames**

The indexing docs.

Using both row labels and value conditionals

```
In [27]: df = pd.DataFrame(
....: {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}); df
....:

Out[27]:
    AAA BBB CCC
0     4     10     100
1     5     20     50
2     6     30     -30
3     7     40     -50

In [28]: df[(df.AAA <= 6) & (df.index.isin([0,2,4]))]
Out[28]:
    AAA BBB CCC
0     4     10     100
2     6     30     -30
```

Use loc for label-oriented slicing and iloc positional slicing

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```
In [29]: data = {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40],'CCC' : [100,50,-30,-50]}

In [30]: df = pd.DataFrame(data=data,index=['foo','bar','boo','kar']); df
Out[30]:

AAA BBB CCC
foo 4 10 100
bar 5 20 50
boo 6 30 -30
kar 7 40 -50
```

There are 2 explicit slicing methods, with a third general case

- 1. Positional-oriented (Python slicing style : exclusive of end)
- 2. Label-oriented (Non-Python slicing style : inclusive of end)
- 3. General (Either slicing style : depends on if the slice contains labels or positions)

```
In [31]: df.loc['bar':'kar'] #Label
Out[31]:
  AAA BBB CCC
bar 5 20 50
boo 6 30 -30
kar 7 40 -50
# Generic
In [32]: df.iloc[0:3]
Out[32]:
  AAA BBB CCC
foo 4 10 100
bar 5 20 50
boo 6 30 -30
In [33]: df.loc['bar':'kar']
Out[33]:
  AAA BBB CCC
bar 5 20 50
boo 6 30 -30
kar 7 40 -50
```

Ambiguity arises when an index consists of integers with a non-zero start or non-unit increment.

```
In [34]: df2 = pd.DataFrame(data=data,index=[1,2,3,4]); #Note index starts at 1.
```

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```
In [35]: df2.iloc[1:3] #Position-oriented
Out[35]:
    AAA BBB CCC
2    5    20    50
3    6    30    -30

In [36]: df2.loc[1:3] #Label-oriented
Out[36]:
    AAA BBB CCC
1    4    10    100
2    5    20    50
3    6    30    -30
```

Using inverse operator (~) to take the complement of a mask

```
In [37]: df = pd.DataFrame(
....: {'AAA' : [4,5,6,7], 'BBB' : [10,20,30,40], 'CCC' : [100,50,-30,-50]}); df
....:

Out[37]:
    AAA BBB CCC
0     4     10     100
1     5     20     50
2     6     30     -30
3     7     40     -50

In [38]: df[~((df.AAA <= 6) & (df.index.isin([0,2,4])))]
Out[38]:
    AAA BBB CCC
1     5     20     50
3     7     40     -50
```

#### **Panels**

Extend a panel frame by transposing, adding a new dimension, and transposing back to the original dimensions

```
In [39]: rng = pd.date_range('1/1/2013',periods=100,freq='D')
In [40]: data = np.random.randn(100, 4)
```

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```
In [41]: cols = ['A', 'B', 'C', 'D']
In [42]: df1, df2, df3 = pd.DataFrame(data, rng, cols), pd.DataFrame(data, rng, cols), p
In [43]: pf = pd.Panel(\{'df1':df1,'df2':df2,'df3':df3\});pf
Out[43]:
<class 'pandas.core.panel.Panel'>
Dimensions: 3 (items) x 100 (major_axis) x 4 (minor_axis)
Items axis: df1 to df3
Major_axis axis: 2013-01-01 00:00:00 to 2013-04-10 00:00:00
Minor_axis axis: A to D
#Assignment using Transpose (pandas < 0.15)
In [44]: pf = pf.transpose(2,0,1)
In [45]: pf['E'] = pd.DataFrame(data, rng, cols)
In [46]: pf = pf.transpose(1,2,0);pf
Out[46]:
<class 'pandas.core.panel.Panel'>
Dimensions: 3 (items) x 100 (major_axis) x 5 (minor_axis)
Items axis: df1 to df3
Major_axis axis: 2013-01-01 00:00:00 to 2013-04-10 00:00:00
Minor axis axis: A to E
#Direct assignment (pandas > 0.15)
In [47]: pf.loc[:,:,'F'] = pd.DataFrame(data, rng, cols);pf
Out[47]:
<class 'pandas.core.panel.Panel'>
Dimensions: 3 (items) x 100 (major_axis) x 6 (minor_axis)
Items axis: df1 to df3
Major axis axis: 2013-01-01 00:00:00 to 2013-04-10 00:00:00
Minor_axis axis: A to F
```

Mask a panel by using np.where and then reconstructing the panel with the new masked values

#### **New Columns**

Efficiently and dynamically creating new columns using applymap

```
In [48]: df = pd.DataFrame(
....: {'AAA' : [1,2,1,3], 'BBB' : [1,1,2,2], 'CCC' : [2,1,3,1]}); df
....:
```

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```
Out[48]:
  AAA BBB CCC
          2
       1
1
      1
          1
2
  1
      2
         3
  3
      2
In [49]: source_cols = df.columns # or some subset would work too.
In [50]: new_cols = [str(x) + "_cat" for x in source_cols]
In [51]: categories = {1 : 'Alpha', 2 : 'Beta', 3 : 'Charlie' }
In [52]: df[new_cols] = df[source_cols].applymap(categories.get);df
Out[52]:
 AAA BBB CCC AAA_cat BBB_cat CCC_cat
          2 Alpha Alpha
  1 1
                            Beta
1 2 1
          1 Beta Alpha Alpha
      2
         3 Alpha Beta Charlie
3 3 2 1 Charlie Beta Alpha
```

Keep other columns when using min() with groupby

```
In [53]: df = pd.DataFrame(
       {'AAA' : [1,1,1,2,2,2,3,3], 'BBB' : [2,1,3,4,5,1,2,3]}); df
 ....
Out[53]:
 AAA BBB
  1 2
0
1
  1
      1
2
  1 3
3 2 4
4 2 5
5
  2 1
  3
     2
6
7 3 3
```

Method 1: idxmin() to get the index of the mins

```
In [54]: df.loc[df.groupby("AAA")["BBB"].idxmin()]
Out[54]:
AAA BBB
```

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```
1 1 1
5 2 1
6 3 2
```

#### Method 2: sort then take first of each

```
In [55]: df.sort_values(by="BBB").groupby("AAA", as_index=False).first()
Out[55]:
AAA BBB
0 1 1
1 2 1
2 3 2
```

Notice the same results, with the exception of the index.

# MultiIndexing

The multindexing docs.

Creating a multi-index from a labeled frame

```
In [56]: df = pd.DataFrame({'row' : [0,1,2],
               'One_X': [1.1,1.1,1.1],
               'One_Y': [1.2,1.2,1.2],
 ....:
               'Two_X': [1.11,1.11,1.11],
               'Two_Y': [1.22,1.22,1.22]}); df
 ••••
Out[56]:
 One_X One_Y Two_X Two_Y row
0 1.1 1.2 1.11 1.22 0
  1.1
        1.2 1.11 1.22 1
        1.2 1.11 1.22 2
# As Labelled Index
In [57]: df = df.set_index('row');df
Out[57]:
  One_X One_Y Two_X Two_Y
row
0
    1.1
        1.2 1.11 1.22
1
    1.1
        1.2 1.11 1.22
2
    1.1 1.2 1.11 1.22
```

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```
# With Hierarchical Columns
In [58]: df.columns = pd.MultiIndex.from_tuples([tuple(c.split('_')) for c in df.columns]
Out[58]:
  One
           Two
   X Y
           XY
row
0
  1.1 1.2 1.11 1.22
   1.1 1.2 1.11 1.22
  1.1 1.2 1.11 1.22
# Now stack & Reset
In [59]: df = df.stack(0).reset_index(1);df
Out[59]:
  level 1
           X Y
row
0
     One 1.10 1.20
0
     Two 1.11 1.22
1
     One 1.10 1.20
1
    Two 1.11 1.22
2
     One 1.10 1.20
     Two 1.11 1.22
# And fix the labels (Notice the label 'level_1' got added automatically)
In [60]: df.columns = ['Sample','All_X','All_Y'];df
Out[60]:
  Sample All_X All_Y
row
0
    One 1.10 1.20
0
    Two 1.11 1.22
1
    One 1.10 1.20
1
    Two 1.11 1.22
2
    One 1.10 1.20
2
    Two 1.11 1.22
```

#### Arithmetic

Performing arithmetic with a multi-index that needs broadcasting

```
In [61]: cols = pd.MultiIndex.from_tuples([ (x,y) for x in ['A','B','C'] for y in ['O','I']])
In [62]: df = pd.DataFrame(np.random.randn(2,6),index=['n','m'],columns=cols); df
Out[62]:
```

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```
Α
                 В
                            C
     0
                 0
                             0
                       Ι
                                   Ι
n 1.920906 -0.388231 -2.314394 0.665508 0.402562 0.399555
m -1.765956 0.850423 0.388054 0.992312 0.744086 -0.739776
In [63]: df = df.div(df['C'],level=1); df
Out[63]:
                 В
                         C
     0
           Ι
                 0
                       I O I
n 4.771702 -0.971660 -5.749162 1.665625 1.0 1.0
m -2.373321 -1.149568 0.521518 -1.341367 1.0 1.0
```

## Slicing

Slicing a multi-index with xs

To take the cross section of the 1st level and 1st axis the index:

```
In [67]: df.xs('BB',level=0,axis=0) #Note: level and axis are optional, and default to zee Out[67]:

MyData
one 33
two 44
six 55
```

...and now the 2nd level of the 1st axis.

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#### Slicing a multi-index with xs, method #2

```
In [69]: index = list(itertools.product(['Ada','Quinn','Violet'],['Comp','Math','Sci']))
In [70]: headr = list(itertools.product(['Exams','Labs'],['I','II']))
In [71]: indx = pd.MultiIndex.from tuples(index,names=['Student','Course'])
In [72]: cols = pd.MultiIndex.from_tuples(headr) #Notice these are un-named
In [73]: data = [[70+x+y+(x*y)\%3 \text{ for } x \text{ in range}(4)] \text{ for } y \text{ in range}(9)]
In [74]: df = pd.DataFrame(data,indx,cols); df
Out[74]:
        Exams Labs
           I II I II
Student Course
      Comp 70 71 72 73
Ada
    Math 71 73 75 74
    Sci
           72 75 75 75
Quinn Comp 73 74 75 76
    Math 74 76 78 77
    Sci
           75 78 78 78
Violet Comp 76 77 78 79
    Math 77 79 81 80
    Sci
           78 81 81 81
In [75]: All = slice(None)
In [76]: df.loc['Violet']
Out[76]:
    Exams Labs
      I II I II
Course
        76 77 78 79
Comp
        77 79 81 80
Math
Sci
      78 81 81 81
```

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```
In [77]: df.loc[(All,'Math'),All]
Out[77]:
       Exams Labs
         I II I II
Student Course
Ada Math 71 73 75 74
Ouinn Math 74 76 78 77
Violet Math
             77 79 81 80
In [78]: df.loc[(slice('Ada','Quinn'),'Math'),All]
Out[78]:
       Exams Labs
          I II I II
Student Course
Ada Math 71 73 75 74
Quinn Math 74 76 78 77
In [79]: df.loc[(All,'Math'),('Exams')]
Out[79]:
        I II
Student Course
Ada Math 71 73
Quinn Math 74 76
Violet Math 77 79
In [80]: df.loc[(All,'Math'),(All,'II')]
Out[80]:
       Exams Labs
         II II
Student Course
             73 74
Ada
    Math
Quinn Math 76 77
Violet Math 79 80
```

Setting portions of a multi-index with xs

## Sorting

Sort by specific column or an ordered list of columns, with a multi-index

```
In [81]: df.sort_values(by=('Labs', 'II'), ascending=False)
Out[81]:
```

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```
Exams Labs
        I II I II
Student Course
          78 81 81 81
Violet Sci
   Math
          77 79 81 80
   Comp 76 77 78 79
Quinn Sci 75 78 78 78
         74 76 78 77
   Math
          73 74 75 76
   Comp
          72 75 75 75
Ada Sci
   Math
          71 73 75 74
          70 71 72 73
   Comp
```

Partial Selection, the need for sortedness;

#### Levels

Prepending a level to a multiindex

Flatten Hierarchical columns

## paneInd

The panelnd docs.

Construct a 5D panelnd

## Missing Data

The missing data docs.

Fill forward a reversed timeseries

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cumsum reset at NaN values

## Replace

Using replace with backrefs

## Grouping

The grouping docs.

### Basic grouping with apply

Unlike agg, apply's callable is passed a sub-DataFrame which gives you access to all the columns

```
In [86]: df = pd.DataFrame({'animal': 'cat dog cat fish dog cat cat'.split(),
 ....
                 'size': list('SSMMMLL'),
                 'weight': [8, 10, 11, 1, 20, 12, 12],
 ....:
                 'adult': [False] * 5 + [True] * 2}); df
 ....
 ••••
Out[86]:
 adult animal size weight
O False cat S
                     8
1 False dog S
                     10
2 False cat M
                     11
```

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```
3 False fish M
                   1
4 False dog M
                   20
5 True cat L
                  12
6 True cat L
                  12
#List the size of the animals with the highest weight.
In [87]: df.groupby('animal').apply(lambda subf: subf['size'][subf['weight'].idxmax()])
Out[87]:
animal
cat
     L
dog
     Μ
fish M
dtype: object
```

### Using get\_group

```
In [88]: gb = df.groupby(['animal'])

In [89]: gb.get_group('cat')
Out[89]:
adult animal size weight
O False cat S 8
2 False cat M 11
5 True cat L 12
6 True cat L 12
```

### Apply to different items in a group

```
In [90]: def GrowUp(x):
    ....: avg_weight = sum(x[x['size'] == 'S'].weight * 1.5)
    ....: avg_weight += sum(x[x['size'] == 'M'].weight * 1.25)
    ....: avg_weight += sum(x[x['size'] == 'L'].weight)
    ....: avg_weight /= len(x)
    ....: return pd.Series(['L',avg_weight,True], index=['size', 'weight', 'adult'])
    ....:
In [91]: expected_df = gb.apply(GrowUp)

In [92]: expected_df
Out[92]:
    size weight adult
animal
```

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```
cat L 12.4375 True
dog L 20.0000 True
fish L 1.2500 True
```

### **Expanding Apply**

```
In [93]: S = pd.Series([i / 100.0 for i in range(1,11)])
In [94]: def CumRet(x,y):
 ....: return x * (1 + y)
 ....:
In [95]: def Red(x):
 ...: return functools.reduce(CumRet,x,1.0)
In [96]: S.expanding().apply(Red)
Out[96]:
0 1.010000
1
  1.030200
2
  1.061106
3 1.103550
4 1.158728
5 1.228251
6 1.314229
7 1.419367
8
  1.547110
9 1.701821
dtype: float64
```

#### Replacing some values with mean of the rest of a group

```
In [97]: df = pd.DataFrame({'A' : [1, 1, 2, 2], 'B' : [1, -1, 1, 2]})
In [98]: gb = df.groupby('A')
In [99]: def replace(g):
    ....: mask = g < 0
    ....: g.loc[mask] = g[~mask].mean()
    ....: return g
    ....:</pre>
```

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```
In [100]: gb.transform(replace)
Out[100]:
B
0 1.0
1 1.0
2 1.0
3 2.0
```

#### Sort groups by aggregated data

```
In [101]: df = pd.DataFrame({'code': ['foo', 'bar', 'baz'] * 2,
                 'data': [0.16, -0.21, 0.33, 0.45, -0.59, 0.62],
                 'flag': [False, True] * 3})
 ....:
 ....:
In [102]: code_groups = df.groupby('code')
In [103]: agg_n_sort_order = code_groups[['data']].transform(sum).sort_values(by='data')
In [104]: sorted_df = df.loc[agg_n_sort_order.index]
In [105]: sorted df
Out[105]:
code data flag
1 bar -0.21 True
4 bar -0.59 False
0 foo 0.16 False
3 foo 0.45 True
2 baz 0.33 False
5 baz 0.62 True
```

## Create multiple aggregated columns

```
In [106]: rng = pd.date_range(start="2014-10-07",periods=10,freq='2min')

In [107]: ts = pd.Series(data = list(range(10)), index = rng)

In [108]: def MyCust(x):
....: if len(x) > 2:
....: return x[1] * 1.234
....: return pd.NaT
....:
```

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```
In [109]: mhc = {'Mean' : np.mean, 'Max' : np.max, 'Custom' : MyCust}
In [110]: ts.resample("5min").apply(mhc)
Out[110]:
Custom 2014-10-07 00:00:00 1.234
    2014-10-07 00:05:00
                           NaT
    2014-10-07 00:10:00
                         7.404
    2014-10-07 00:15:00
                           NaT
      2014-10-07 00:00:00
                              2
Max
    2014-10-07 00:05:00
                            4
    2014-10-07 00:10:00
                            7
    2014-10-07 00:15:00
                            9
Mean 2014-10-07 00:00:00
                               1
    2014-10-07 00:05:00
                           3.5
    2014-10-07 00:10:00
                            6
    2014-10-07 00:15:00
                           8.5
dtype: object
In [111]: ts
Out[111]:
2014-10-07 00:00:00 0
2014-10-07 00:02:00
                     1
2014-10-07 00:04:00 2
2014-10-07 00:06:00
2014-10-07 00:08:00 4
2014-10-07 00:10:00 5
2014-10-07 00:12:00
                     6
                     7
2014-10-07 00:14:00
2014-10-07 00:16:00
2014-10-07 00:18:00
Freq: 2T, dtype: int64
```

Create a value counts column and reassign back to the DataFrame

```
In [112]: df = pd.DataFrame({'Color': 'Red Red Red Blue'.split(),
....:
'Value': [100, 150, 50, 50]}); df
....:
Out[112]:
Color Value
0 Red 100
1 Red 150
2 Red 50
3 Blue 50
```

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```
In [113]: df['Counts'] = df.groupby(['Color']).transform(len)

In [114]: df
Out[114]:
Color Value Counts
0 Red 100 3
1 Red 150 3
2 Red 50 3
3 Blue 50 1
```

Shift groups of the values in a column based on the index

```
In [115]: df = pd.DataFrame(
 ....: {u'line_race': [10, 10, 8, 10, 10, 8],
        u'beyer': [99, 102, 103, 103, 88, 100]},
        index=[u'Last Gunfighter', u'Last Gunfighter', u'Last Gunfighter',
 ....
            u'Paynter', u'Paynter', u'Paynter']); df
 ....:
Out[115]:
          beyer line race
Last Gunfighter
                          10
                  99
Last Gunfighter 102
                           10
Last Gunfighter 103
                           8
Paynter
               103
                       10
Paynter
               88
                       10
Paynter
               100
                        8
In [116]: df['beyer_shifted'] = df.groupby(level=0)['beyer'].shift(1)
In [117]: df
Out[117]:
          beyer line_race beyer_shifted
Last Gunfighter
                  99
                          10
                                   NaN
Last Gunfighter 102
                          10
                                    99.0
Last Gunfighter 103
                           8
                                  102.0
Paynter
              103
                       10
                                 NaN
Paynter
               88
                       10
                               103.0
Paynter
               100
                        8
                                88.0
```

Select row with maximum value from each group

```
In [118]: df = pd.DataFrame({'host':['other','other','that','this','this'],
```

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```
""" 'service':['mail','web','mail','web'],
""" 'no':[1, 2, 1, 2, 1]}).set_index(['host', 'service'])
"""

In [119]: mask = df.groupby(level=0).agg('idxmax')

In [120]: df_count = df.loc[mask['no']].reset_index()

In [121]: df_count
Out[121]:
   host service no
0 other web 2
1 that mail 1
2 this mail 2
```

#### Grouping like Python's itertools.groupby

```
In [122]: df = pd.DataFrame([0, 1, 0, 1, 1, 1, 0, 1, 1], columns=['A'])
In [123]: df.A.groupby((df.A != df.A.shift()).cumsum()).groups
Out[123]:
{1: Int64Index([0], dtype='int64'),
2: Int64Index([1], dtype='int64'),
3: Int64Index([2], dtype='int64'),
4: Int64Index([3, 4, 5], dtype='int64'),
5: Int64Index([6], dtype='int64'),
6: Int64Index([7, 8], dtype='int64')}
In [124]: df.A.groupby((df.A != df.A.shift()).cumsum()).cumsum()
Out[124]:
0 0
1
   1
2 0
3
  1
4 2
5 3
6 0
7
   1
Name: A, dtype: int64
```

## **Expanding Data**

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#### Alignment and to-date

Rolling Computation window based on values instead of counts

Rolling Mean by Time Interval

## **Splitting**

#### Splitting a frame

Create a list of dataframes, split using a delineation based on logic included in rows.

```
In [125]: df = pd.DataFrame(data={'Case' : ['A','A','A','B','A','A','B','A','A'],
                    'Data': np.random.randn(9)})
 .....
In [126]: dfs = list(zip(*df.groupby((1*(df['Case']=='B')).cumsum().rolling(window=3,mi)
In [127]: dfs[0]
Out[127]:
 Case
         Data
0 A 0.174068
1 A -0.439461
2 A -0.741343
3 B-0.079673
In [128]: dfs[1]
Out[128]:
 Case Data
4 A -0.922875
5 A 0.303638
6 B-0.917368
In [129]: dfs[2]
Out[129]:
 Case
         Data
7 A -1.624062
8 A -0.758514
```

#### **Pivot**

The Pivot docs.

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#### Partial sums and subtotals

```
In [130]: df = pd.DataFrame(data={'Province': ['ON','QC','BC','AL','AL','MN','ON'],
                    'City': ['Toronto','Montreal','Vancouver','Calgary','Edmonton','Wii
                    'Sales': [13,6,16,8,4,3,1]})
 ....:
 ....:
In [131]: table = pd.pivot_table(df,values=['Sales'],index=['Province'],columns=['City'],a
In [132]: table.stack('City')
Out[132]:
           Sales
Province City
AL
      ΑII
              12.0
     Calgary
                8.0
     Edmonton 4.0
BC
      All
              16.0
     Vancouver 16.0
MN
       ΑII
                3.0
     Winnipeg
                 3.0
•••
ΑII
      Calgary
                8.0
     Edmonton 4.0
     Montreal 6.0
     Toronto 13.0
     Vancouver 16.0
     Windsor
                 1.0
     Winnipeg 3.0
[20 rows x 1 columns]
```

#### Frequency table like plyr in R

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```
In [135]: df.groupby('ExamYear').agg({'Participated': lambda x: x.value_counts()['yes'],
                'Passed': lambda x: sum(x == 'yes'),
                 'Employed': lambda x: sum(x),
 ....:
                 'Grade': lambda x: sum(x) / len(x)})
 .....
Out[135]:
     Participated Passed Employed
                                        Grade
ExamYear
2007
                   2
                          3 74.000000
                   3
2008
                          0 68.500000
2009
                          2 60.666667
```

#### Plot pandas DataFrame with year over year data

To create year and month crosstabulation:

```
In [136]: df = pd.DataFrame({'value': np.random.randn(36)},
               index=pd.date_range('2011-01-01', freq='M', periods=36))
 .....
In [137]: pd.pivot_table(df, index=df.index.month, columns=df.index.year,
             values='value', aggfunc='sum')
 .....
Out[137]:
    2011
            2012
                    2013
1 -0.560859 0.120930 0.516870
2 -0.589005 -0.210518 0.343125
3 -1.070678 -0.931184 2.137827
4 -1.681101 0.240647 0.452429
5 0.403776 -0.027462 0.483103
6 0.609862 0.033113 0.061495
7 0.387936 -0.658418 0.240767
8 1.815066 0.324102 0.782413
9 0.705200 -1.403048 0.628462
10 -0.668049 -0.581967 -0.880627
11 0.242501 -1.233862 0.777575
12 0.313421 -3.520876 -0.779367
```

## **Apply**

Rolling Apply to Organize - Turning embedded lists into a multi-index frame

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#### Rolling Apply with a DataFrame returning a Series

Rolling Apply to multiple columns where function calculates a Series before a Scalar from the Series is returned

```
In [141]: df = pd.DataFrame(data=np.random.randn(2000,2)/10000,
               index=pd.date_range('2001-01-01',periods=2000),
               columns=['A','B']); df
 ....:
Out[141]:
2001-01-01 0.000032 -0.000004
2001-01-02 -0.000001 0.000207
2001-01-03 0.000120 -0.000220
2001-01-04 -0.000083 -0.000165
2001-01-05 -0.000047 0.000156
2001-01-06 0.000027 0.000104
2001-01-07 0.000041 -0.000101
2006-06-17 -0.000034 0.000034
2006-06-18 0.000002 0.000166
2006-06-19 0.000023 -0.000081
2006-06-20 -0.000061 0.000012
2006-06-21 -0.000111 0.000027
2006-06-22 -0.000061 -0.000009
2006-06-23 0.000074 -0.000138
[2000 rows x 2 columns]
In [142]: def gm(aDF,Const):
 v = ((((aDF.A+aDF.B)+1).cumprod())-1)*Const
 ....: return (aDF.index[0],v.iloc[-1])
In [143]: S = pd.Series(dict([gm(df.iloc[i:min(i+51,len(df)-1)],5))) for i in range(len(df)-50)
```

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```
Out[143]:
2001-01-01 -0.001373
2001-01-02 -0.001705
2001-01-03 -0.002885
2001-01-04 -0.002987
2001-01-05 -0.002384
2001-01-06 -0.004700
2001-01-07 -0.005500
2006-04-28 -0.002682
2006-04-29 -0.002436
2006-04-30 -0.002602
2006-05-01 -0.001785
2006-05-02 -0.001799
2006-05-03 -0.000605
2006-05-04 -0.000541
Length: 1950, dtype: float64
```

#### Rolling apply with a DataFrame returning a Scalar

Rolling Apply to multiple columns where function returns a Scalar (Volume Weighted Average Price)

```
In [144]: rng = pd.date_range(start = '2014-01-01',periods = 100)
In [145]: df = pd.DataFrame({'Open' : np.random.randn(len(rng)),
                'Close': np.random.randn(len(rng)),
 .....
                'Volume': np.random.randint(100,2000,len(rng))}, index=rng); df
 .....
 ....:
Out[145]:
        Close
                Open Volume
2014-01-01 -0.653039 0.011174
                               1581
2014-01-02 1.314205 0.214258 1707
2014-01-03 -0.341915 -1.046922 1768
2014-01-04 -1.303586 -0.752902
                                836
2014-01-05 0.396288 -0.410793
                                694
2014-01-06 -0.548006 0.648401
                                796
2014-01-07 0.481380 0.737320
                                265
2014-04-04 -2.548128 0.120378
                                564
2014-04-05 0.223346 0.231661
                                1908
2014-04-06 1.228841 0.952664 1090
2014-04-07 0.552784 -0.176090
                              1813
2014-04-08 -0.795389 1.781318
                               1103
```

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```
2014-04-09 -0.018815 -0.753493 1456
2014-04-10 1.138197 -1.047997 1193
[100 rows x 3 columns]
In [146]: def vwap(bars): return ((bars.Close*bars.Volume).sum()/bars.Volume.sum())
In [147]: window = 5
In [148]: s = pd.concat([ (pd.Series(vwap(df.iloc[i:i+window]), index=[df.index[i+windo
In [149]: s.round(2)
Out[149]:
2014-01-06 -0.03
2014-01-07 0.07
2014-01-08 -0.40
2014-01-09 -0.81
2014-01-10 -0.63
2014-01-11 -0.86
2014-01-12 -0.36
2014-04-04 -1.27
2014-04-05 -1.36
2014-04-06 -0.73
2014-04-07 0.04
2014-04-08 0.21
2014-04-09 0.07
2014-04-10 0.25
Length: 95, dtype: float64
```

### **Timeseries**

#### Between times

Using indexer between time

Constructing a datetime range that excludes weekends and includes only certain times

Vectorized Lookup

#### Aggregation and plotting time series

Turn a matrix with hours in columns and days in rows into a continuous row sequence in the form of a time series. How to rearrange a python pandas DataFrame?

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#### Dealing with duplicates when reindexing a timeseries to a specified frequency

Calculate the first day of the month for each entry in a DatetimeIndex

#### Resampling

The Resample docs.

TimeGrouping of values grouped across time

TimeGrouping #2

Using TimeGrouper and another grouping to create subgroups, then apply a custom function

Resampling with custom periods

Resample intraday frame without adding new days

Resample minute data

Resample with groupby

## Merge

The Concat docs. The Join docs.

Append two dataframes with overlapping index (emulate R rbind)

```
In [152]: rng = pd.date_range('2000-01-01', periods=6)

In [153]: df1 = pd.DataFrame(np.random.randn(6, 3), index=rng, columns=['A', 'B', 'C']

In [154]: df2 = df1.copy()
```

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ignore index is needed in pandas < v0.13, and depending on df construction

```
In [155]: df = df1.append(df2,ignore_index=True); df
Out[155]:
                  C
      Α
            В
0 -0.480676 -1.305282 -0.212846
1 1.979901 0.363112 -0.275732
2 -1.433852 0.580237 -0.013672
3 1.776623 -0.803467 0.521517
4 -0.302508 -0.442948 -0.395768
5 -0.249024 -0.031510 2.413751
6 -0.480676 -1.305282 -0.212846
7 1.979901 0.363112 -0.275732
8 -1.433852 0.580237 -0.013672
9 1.776623 -0.803467 0.521517
10 -0.302508 -0.442948 -0.395768
11 -0.249024 -0.031510 2.413751
```

#### Self Join of a DataFrame

```
In [156]: df = pd.DataFrame(data={'Area': ['A'] * 5 + ['C'] * 2,
                  'Bins': [110] * 2 + [160] * 3 + [40] * 2,
 ....:
                  'Test_0': [0, 1, 0, 1, 2, 0, 1],
 .....
                   'Data': np.random.randn(7)});df
 .....
Out[156]:
 Area Bins
             Data Test 0
0 A 110 -0.378914
                       0
1 A 110 -1.032527
                       1
2 A 160 -1.402816
3 A 160 0.715333
                       1
4 A 160 -0.091438
                       2
5 C 40 1.608418
                      0
6 C 40 0.753207
                       1
In [157]: df['Test_1'] = df['Test_0'] - 1
In [158]: pd.merge(df, df, left_on=['Bins', 'Area','Test_0'], right_on=['Bins', 'Area','Test_1
Out[158]:
 Area Bins Data_L Test_0_L Test_1_L Data_R Test_0_R Test_1_R
0 A 110 -0.378914
                        0
                            -1 -1.032527
                                              1
                                                     0
                                                     0
1 A 160 -1.402816
                        0
                              -1 0.715333
                                              1
2 A 160 0.715333 1
                                              2
                                                     1
                              0 -0.091438
```

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```
3 C 40 1.608418 0 -1 0.753207 1 0
```

How to set the index and join

KDB like asof join

Join with a criteria based on the values

Using searchsorted to merge based on values inside a range

## **Plotting**

The Plotting docs.

Make Matplotlib look like R

Setting x-axis major and minor labels

Plotting multiple charts in an ipython notebook

Creating a multi-line plot

Plotting a heatmap

Annotate a time-series plot

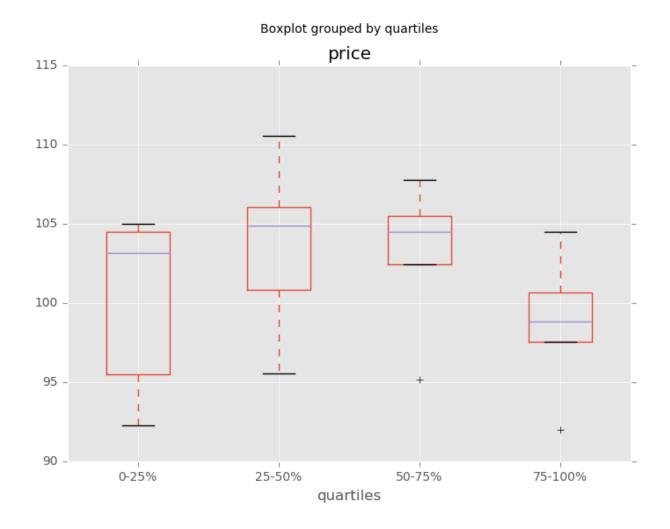
Annotate a time-series plot #2

Generate Embedded plots in excel files using Pandas, Vincent and xlsxwriter

Boxplot for each quartile of a stratifying variable

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## Out[161]: <matplotlib.axes.\_subplots.AxesSubplot at 0x127e372b0>



## Data In/Out

Performance comparison of SQL vs HDF5

CSV

The CSV docs

read\_csv in action

appending to a csv

Reading a csv chunk-by-chunk

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#### Reading only certain rows of a csv chunk-by-chunk

#### Reading the first few lines of a frame

Reading a file that is compressed but not by gzip/bz2 (the native compressed formats which read\_csv understands). This example shows a WinZipped file, but is a general application of opening the file within a context manager and using that handle to read. See here

Inferring dtypes from a file

Dealing with bad lines

Dealing with bad lines II

Reading CSV with Unix timestamps and converting to local timezone

Write a multi-row index CSV without writing duplicates

#### Reading multiple files to create a single DataFrame

The best way to combine multiple files into a single DataFrame is to read the individual frames one by one, put all of the individual frames into a list, and then combine the frames in the list using pd.concat():

```
In [162]: for i in range(3):
    ....:    data = pd.DataFrame(np.random.randn(10, 4))
    ....:    data.to_csv('file_{}.csv'.format(i))
    ....:
In [163]: files = ['file_0.csv', 'file_1.csv', 'file_2.csv']
In [164]: result = pd.concat([pd.read_csv(f) for f in files], ignore_index=True)
```

You can use the same approach to read all files matching a pattern. Here is an example using glob:

```
In [165]: import glob

In [166]: files = glob.glob('file_*.csv')

In [167]: result = pd.concat([pd.read_csv(f) for f in files], ignore_index=True)
```

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Finally, this strategy will work with the other pd.read\_\*(...) functions described in the io docs.

#### Parsing date components in multi-columns

Parsing date components in multi-columns is faster with a format

```
In [30]: i = pd.date_range('20000101',periods=10000)
In [31]: df = pd.DataFrame(dict(year = i.year, month = i.month, day = i.day))
In [32]: df.head()
Out[32]:
 day month year
  1
       1 2000
1 2
       1 2000
2 3
      1 2000
      1 2000
4 5 1 2000
In [33]: %timeit pd.to_datetime(df.year*10000+df.month*100+df.day,format='%Y%m
100 loops, best of 3: 7.08 ms per loop
# simulate combinging into a string, then parsing
In [34]: ds = df.apply(lambda x: "\%04d\%02d\%02d" % (x['year'],x['month'],x['day']),axis
In [35]: ds.head()
Out[35]:
0 20000101
1 20000102
2 20000103
3 20000104
4 20000105
dtype: object
In [36]: %timeit pd.to_datetime(ds)
1 loops, best of 3: 488 ms per loop
```

Skip row between header and data

```
In [168]: data = """;;;;
.....: ;;;;
```

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### Option 1: pass rows explicitly to skiprows

```
In [169]: pd.read_csv(StringIO(data), sep=';', skiprows=[11,12],
          index_col=0, parse_dates=True, header=10)
 .....
 ....:
Out[169]:
           Param1 Param2 Param4 Param5
date
                                      3
1990-01-01 00:00:00
                       1
                                 2
                            3
                                      5
1990-01-01 01:00:00
                       5
                                 4
1990-01-01 02:00:00
                       9
                            5
                                 6
                                      7
                                8
                                      9
1990-01-01 03:00:00
                      13
1990-01-01 04:00:00
                      17
                             9
                                       11
                                 10
1990-01-01 05:00:00
                       21
                            11
                                  12
                                        13
```

#### Option 2: read column names and then data

```
In [170]: pd.read_csv(StringIO(data), sep=';', header=10, nrows=10).columns
Out[170]: Index(['date', 'Param1', 'Param2', 'Param4', 'Param5'], dtype='object')
In [171]: columns = pd.read_csv(StringIO(data), sep=';', header=10, nrows=10).column
```

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```
In [172]: pd.read_csv(StringIO(data), sep=';', index_col=0,
            header=12, parse_dates=True, names=columns)
 .....
 ....:
Out[172]:
           Param1 Param2 Param4 Param5
date
1990-01-01 00:00:00
                                 2
                                      3
                       1
                                      5
1990-01-01 01:00:00
                       5
                            3
                                 4
1990-01-01 02:00:00
                            5
                                      7
                       9
                                 6
1990-01-01 03:00:00
                      13
                            7
                                 8
                                      9
1990-01-01 04:00:00
                      17
                            9
                                 10
                                     11
1990-01-01 05:00:00
                      21
                            11
                                  12
                                       13
```

## SQL

The SQL docs

Reading from databases with SQL

#### Excel

The Excel docs

Reading from a filelike handle

Modifying formatting in XIsxWriter output

#### HTML

Reading HTML tables from a server that cannot handle the default request header

#### **HDFStore**

The HDFStores docs

Simple Queries with a Timestamp Index

Managing heterogeneous data using a linked multiple table hierarchy

Merging on-disk tables with millions of rows

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#### Avoiding inconsistencies when writing to a store from multiple processes/threads

De-duplicating a large store by chunks, essentially a recursive reduction operation. Shows a function for taking in data from csv file and creating a store by chunks, with date parsing as well. See here

Creating a store chunk-by-chunk from a csv file

Appending to a store, while creating a unique index

Large Data work flows

Reading in a sequence of files, then providing a global unique index to a store while appending

Groupby on a HDFStore with low group density

Groupby on a HDFStore with high group density

Hierarchical queries on a HDFStore

Counting with a HDFStore

**Troubleshoot HDFStore exceptions** 

Setting min itemsize with strings

Using ptrepack to create a completely-sorted-index on a store

Storing Attributes to a group node

```
In [173]: df = pd.DataFrame(np.random.randn(8,3))
In [174]: store = pd.HDFStore('test.h5')
In [175]: store.put('df',df)
# you can store an arbitrary python object via pickle
In [176]: store.get_storer('df').attrs.my_attribute = dict(A = 10)
In [177]: store.get_storer('df').attrs.my_attribute
Out[177]: {'A': 10}
```

## **Binary Files**

pandas readily accepts numpy record arrays, if you need to read in a binary file consisting of an

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array of C structs. For example, given this C program in a file called main.c compiled with gcc main.c -std=gnu99 on a 64-bit machine,

```
#include <stdio.h>
#include <stdint.h>
typedef struct _Data
  int32_t count;
  double avg;
  float scale;
} Data;
int main(int argc, const char *argv[])
  size t n = 10;
  Data d[n];
  for (int i = 0; i < n; ++i)
     d[i].count = i;
     d[i].avg = i + 1.0;
     d[i].scale = (float) i + 2.0f;
  }
  FILE *file = fopen("binary.dat", "wb");
  fwrite(&d, sizeof(Data), n, file);
  fclose(file);
  return 0;
}
```

the following Python code will read the binary file 'binary.dat' into a pandas DataFrame, where each element of the struct corresponds to a column in the frame:

```
names = 'count', 'avg', 'scale'

# note that the offsets are larger than the size of the type because of
# struct padding
offsets = 0, 8, 16
formats = 'i4', 'f8', 'f4'
dt = np.dtype({'names': names, 'offsets': offsets, 'formats': formats},
```

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```
align=True)
df = pd.DataFrame(np.fromfile('binary.dat', dt))
```

**Note:** The offsets of the structure elements may be different depending on the architecture of the machine on which the file was created. Using a raw binary file format like this for general data storage is not recommended, as it is not cross platform. We recommended either HDF5 or msgpack, both of which are supported by pandas' IO facilities.

## Computation

Numerical integration (sample-based) of a time series

## **Timedeltas**

The Timedeltas docs.

Using timedeltas

```
In [178]: s = pd.Series(pd.date_range('2012-1-1', periods=3, freq='D'))
In [179]: s - s.max()
Out[179]:
0 -2 days
1 -1 days
2 0 days
dtype: timedelta64[ns]
In [180]: s.max() - s
Out[180]:
0 2 days
1 1 days
2 0 days
dtype: timedelta64[ns]
In [181]: s - datetime.datetime(2011,1,1,3,5)
Out[181]:
0 364 days 20:55:00
1 365 days 20:55:00
2 366 days 20:55:00
dtype: timedelta64[ns]
```

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```
In [182]: s + datetime.timedelta(minutes=5)
Out[182]:
0 2012-01-01 00:05:00
1 2012-01-02 00:05:00
2 2012-01-03 00:05:00
dtype: datetime64[ns]
In [183]: datetime.datetime(2011,1,1,3,5) - s
Out[183]:
0 -365 days +03:05:00
1 -366 days +03:05:00
2 -367 days +03:05:00
dtype: timedelta64[ns]
In [184]: datetime.timedelta(minutes=5) + s
Out[184]:
0 2012-01-01 00:05:00
1 2012-01-02 00:05:00
2 2012-01-03 00:05:00
dtype: datetime64[ns]
```

#### Adding and subtracting deltas and dates

```
In [185]: deltas = pd.Series([ datetime.timedelta(days=i) for i in range(3) ])
In [186]: df = pd.DataFrame(dict(A = s, B = deltas)); df
Out[186]:
      Α
0 2012-01-01 0 days
1 2012-01-02 1 days
2 2012-01-03 2 days
In [187]: df['New Dates'] = df['A'] + df['B'];
In [188]: df['Delta'] = df['A'] - df['New Dates']; df
Out[188]:
           B New Dates Delta
0 2012-01-01 0 days 2012-01-01 0 days
1 2012-01-02 1 days 2012-01-03 -1 days
2 2012-01-03 2 days 2012-01-05 -2 days
In [189]: df.dtypes
Out[189]:
```

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```
A datetime64[ns]
B timedelta64[ns]
New Dates datetime64[ns]
Delta timedelta64[ns]
dtype: object
```

#### Another example

Values can be set to NaT using np.nan, similar to datetime

```
In [190]: y = s - s.shift(); y
Out[190]:
0    NaT
1    1 days
2    1 days
dtype: timedelta64[ns]

In [191]: y[1] = np.nan; y
Out[191]:
0    NaT
1    NaT
2    1 days
dtype: timedelta64[ns]
```

## Aliasing Axis Names

To globally provide aliases for axis names, one can define these 2 functions:

```
In [192]: def set_axis_alias(cls, axis, alias):
    ....: if axis not in cls._AXIS_NUMBERS:
    ....: raise Exception("invalid axis [%s] for alias [%s]" % (axis, alias))
    ....: cls._AXIS_ALIASES[alias] = axis
    ....:
```

```
In [193]: def clear_axis_alias(cls, axis, alias):
....: if axis not in cls._AXIS_NUMBERS:
....: raise Exception("invalid axis [%s] for alias [%s]" % (axis, alias))
....: cls._AXIS_ALIASES.pop(alias,None)
....:
```

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## Creating Example Data

To create a dataframe from every combination of some given values, like R's expand.grid() function, we can create a dict where the keys are column names and the values are lists of the data values:

```
In [198]: def expand_grid(data_dict):
 ....: rows = itertools.product(*data dict.values())
       return pd.DataFrame.from_records(rows, columns=data_dict.keys())
 ....:
In [199]: df = expand_grid(
 ....: {'height': [60, 70],
 ....: 'weight': [100, 140, 180],
 ....: 'sex': ['Male', 'Female']})
 .....
In [200]: df
Out[200]:
  height weight sex
0
     60
         100 Male
1
     60
         100 Female
2
     60
         140 Male
3
     60
         140 Female
4
     60
         180 Male
5
     60
         180 Female
6
     70
         100 Male
7
     70
         100 Female
8
     70
         140 Male
```

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9	70	140 Female
10	70	180 Male
11	70	180 Female

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