

Introduction to Python Data Visualisation

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3 Data Visualisation

- We look at the `matplotlib` plotting libraries.
- Interactive 2D plotting is available with `plotly`.
- More information on `plotly` and some introductory examples can be found in the **Python for Finance** book.
- Likewise, an example for 3D plotting is also found in the book or in online documentation.
- Here, we focus on 2D plotting.

2D Plotting

- Some standard imports and customisations:

```
[1]: import matplotlib as mpl
import matplotlib.pyplot as plt # main plotting subpackage
plt.style.use('seaborn') # sets the plotting style
mpl.rcParams['font.family'] = 'serif' # set the font to be serif in all plots
```

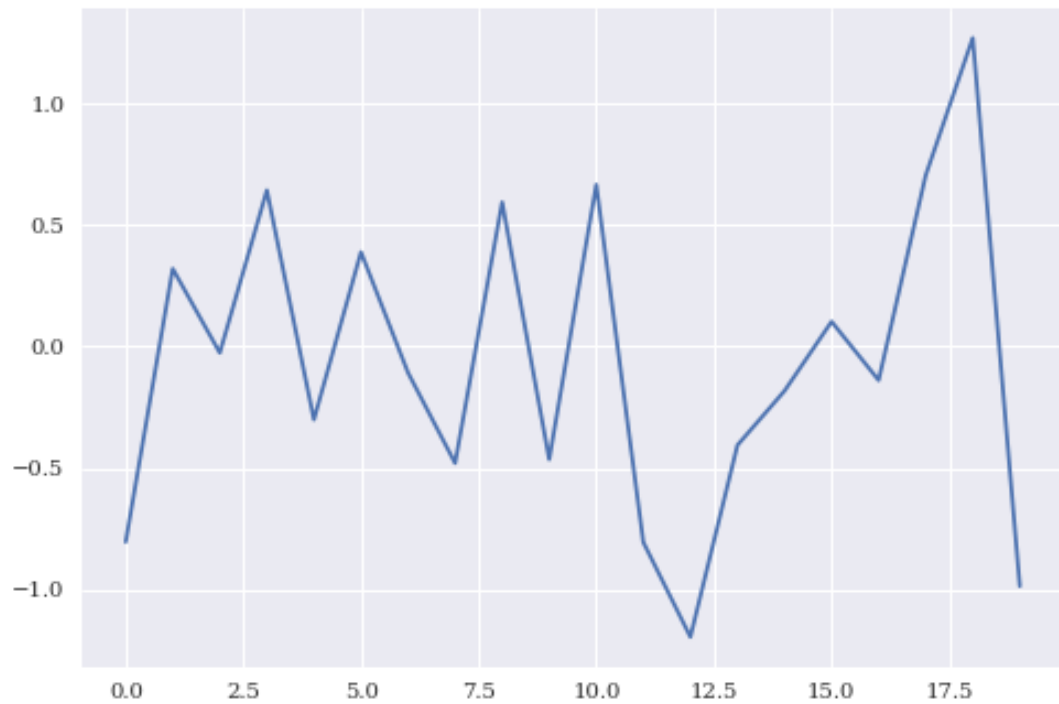
```
[2]: mpl.__version__ # the version of matplotlib
```

```
[2]: '3.1.3'
```

Simple plotting

- The standard (and powerful) plotting method is `plt.plot()`.
- It takes as basic argument lists or arrays of x values and y values

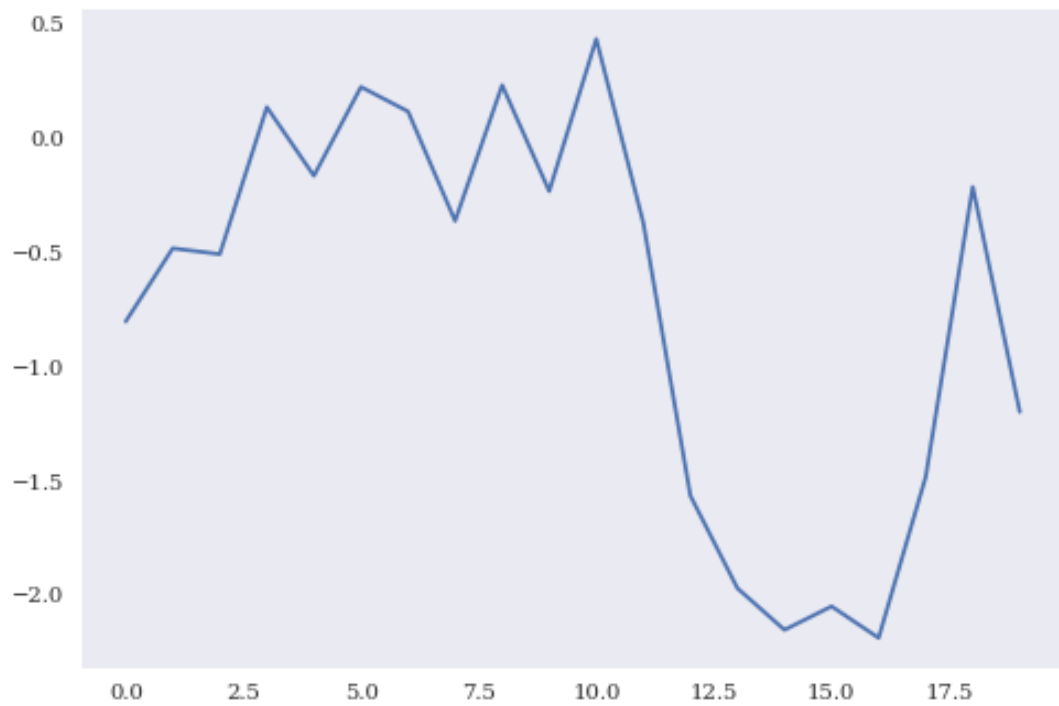
```
[3]: import numpy as np
np.random.seed(1000)
y=np.random.standard_normal(20) # draw some random numbers
x=np.arange(len(y)) # fix the x axis
plt.plot(x,y); # plot y against x
```



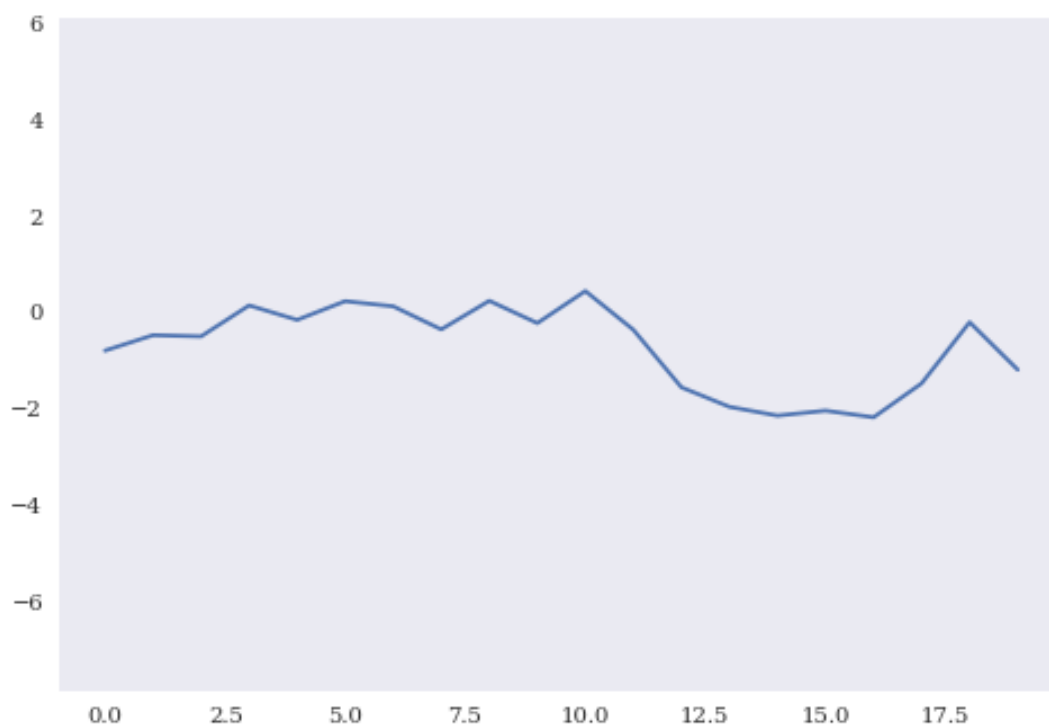
Simple plotting

- A number of functions are available to customise the plot:

```
[4]: plt.plot(y.cumsum())  
     plt.grid(False) #
```



```
[5]: plt.plot(y.cumsum())
plt.grid(False)
plt.axis('equal');
```



Simple plotting

- Options for `plt.axis()`:

Table 7-1. Options for `plt.axis()`

Parameter	Description
Empty	Returns current axis limits
off	Turns axis lines and labels off
equal	Leads to equal scaling
scaled	Produces equal scaling via dimension changes
tight	Makes all data visible (tightens limits)
image	Makes all data visible (with data limits)
[xmin, xmax, ymin, ymax]	Sets limits to given (list of) values

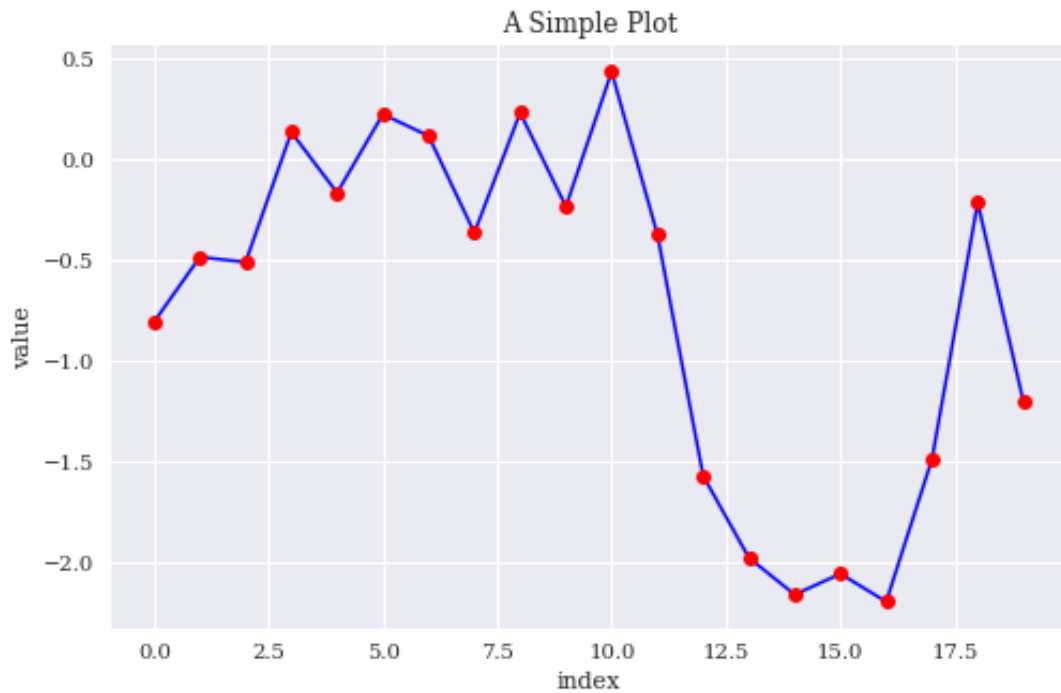
Options for `plt.axis`

Source: Python for Finance, 2nd ed.

Simple plotting

- Further customisations:

```
[6]: plt.figure(figsize=(8, 5)) # increase size of figure
plt.plot(y.cumsum(), 'b', lw=1.5) # plot data in blue with a line width of 1.5
plt.plot(y.cumsum(), 'ro') # plot the data points as red dots
plt.xlabel('index') # label of x-axis
plt.ylabel('value') # label of y-axis
plt.title('A Simple Plot'); # plot title
```



Simple plotting

- Standard colour abbreviations:

Character	Colour
b	blue
g	green
r	red
c	cyan
m	magenta
y	yellow
k	black
w	white

Simple plotting

- Line styles:

Character	Colour
'_'	solid line
'--'	dashed line
'-.'	dash-dot line
':'	dotted line

Simple plotting

- Some marker styles:

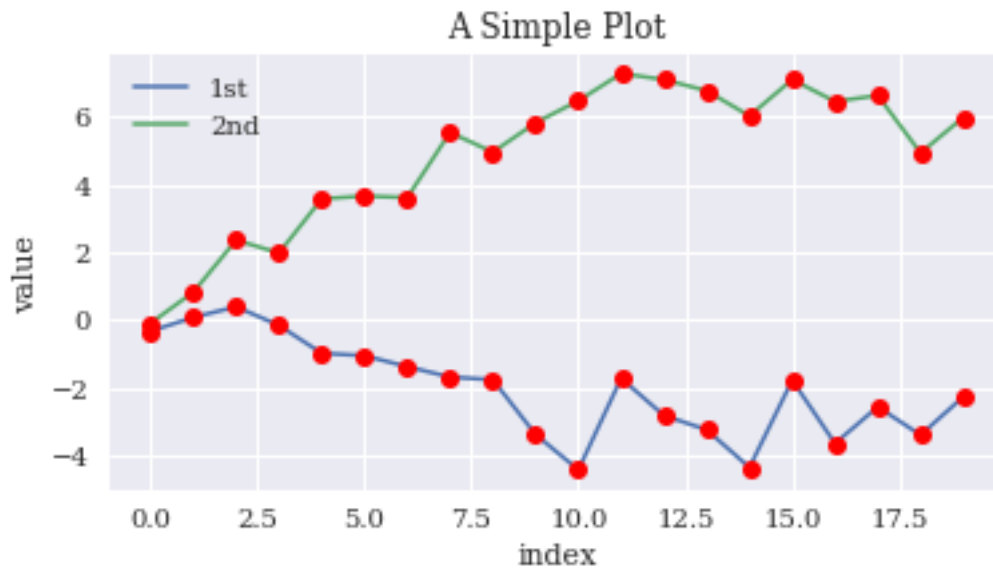
Character	Colour
'.'	point
','	pixel
'o'	circle
'v'	triangle down
'^'	triangle up
'<'	triangle left
'>'	triangle right
'*'	star
'h'	hexagon

- More marker styles are found [here](#) and [here](#).

Plotting several data sets

- If the data are arranged in a multi-dimensional array, then `plot()` will automatically plot the columns separately:

```
[7]: y = np.random.standard_normal((20, 2)).cumsum(axis=0)
plt.figure(figsize=(6, 3))
plt.plot(y[:, 0], lw=1.5, label='1st') # define a label to be used in the legend
plt.plot(y[:, 1], lw=1.5, label='2nd')
plt.plot(y, 'ro')
plt.legend(loc=0) # add a legend, consult the legend help to find out about
↳ locations
plt.xlabel('index')
plt.ylabel('value')
plt.title('A Simple Plot');
```



Subplots

- `plt.subplots()` is a powerful method to either combine several plots with separate axes or to produce separate plots.
- In the first example, the plots overlay each other:

Subplots

```
[8]: y[:,0] = y[:,0] * 100
```

```
[9]: fig, ax1 = plt.subplots() # defines figure and axis objects
plt.plot(y[:, 0], 'b', lw=1.5, label='1st')
plt.plot(y[:, 0], 'ro')
plt.legend(loc=8)
plt.xlabel('index')
plt.ylabel('value 1st')
plt.title('A Simple Plot')
ax2 = ax1.twinx() # create a second y-axis object
plt.plot(y[:, 1], 'g', lw=1.5, label='2nd')
plt.plot(y[:, 1], 'ro')
plt.legend(loc=0)
plt.ylabel('value 2nd');
```

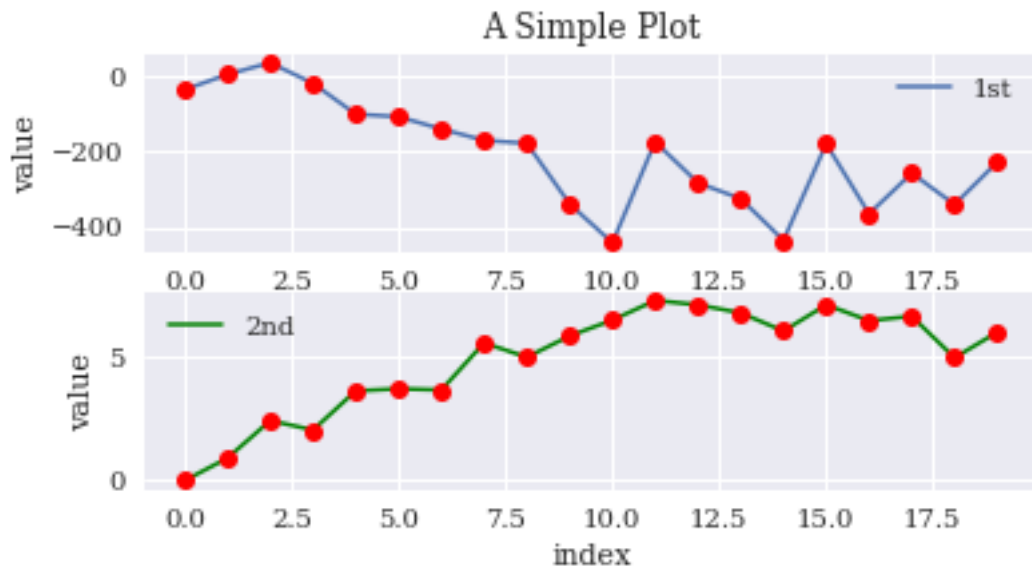


Subplots

- The second example creates two separate plots.
- The main argument to `subplot()` is a 3-digit integer describing the position of the subplot.
- The integers refer to `nrows`, `ncols` and `index`, where `index` starts at 1 in the upper left corner and increases to the right.

Subplots

```
[10]: plt.figure(figsize=(6, 3))
plt.subplot(211) # defines the upper plot in a figure with two rows and one column
plt.plot(y[:, 0], lw=1.5, label='1st')
plt.plot(y[:, 0], 'ro')
plt.legend(loc=0)
plt.ylabel('value')
plt.title('A Simple Plot')
plt.subplot(212) # defines the lower plot
plt.plot(y[:, 1], 'g', lw=1.5, label='2nd')
plt.plot(y[:, 1], 'ro')
plt.legend(loc=0)
plt.xlabel('index')
plt.ylabel('value');
```

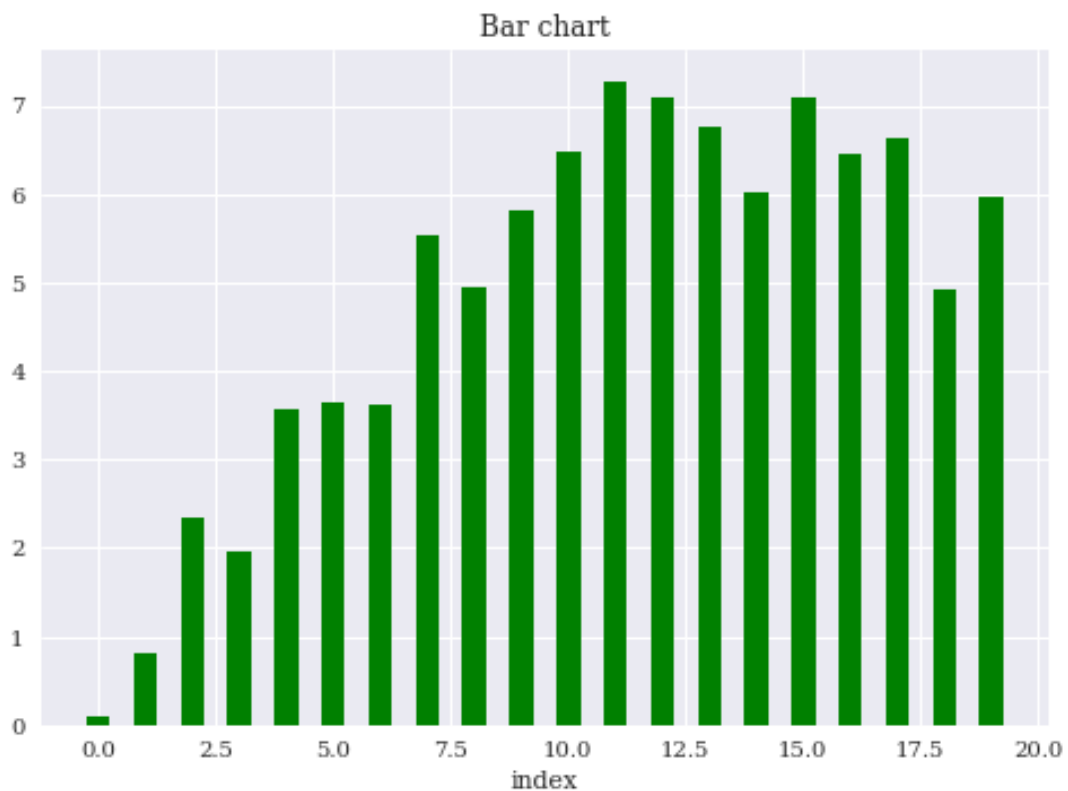


Other plot styles

- The following examples introduce bar charts, scatter plots, histograms and boxplots

Bar chart

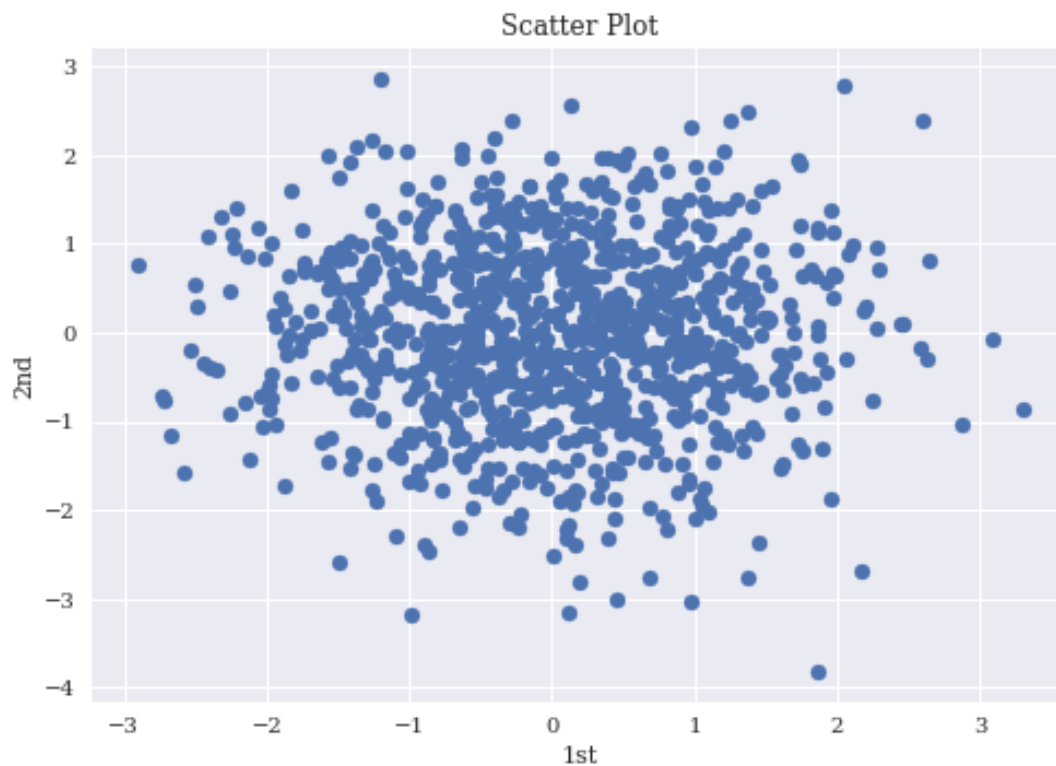
```
[11]: plt.bar(np.arange(len(y)), abs(y[:, 1]), width=0.5, color='g')
plt.xlabel('index')
plt.title('Bar chart');
```



Scatter plot

```
[12]: y = np.random.standard_normal((1000, 2))
```

```
[13]: plt.scatter(y[:, 0], y[:, 1], marker='o')  
plt.xlabel('1st')  
plt.ylabel('2nd')  
plt.title('Scatter Plot');
```

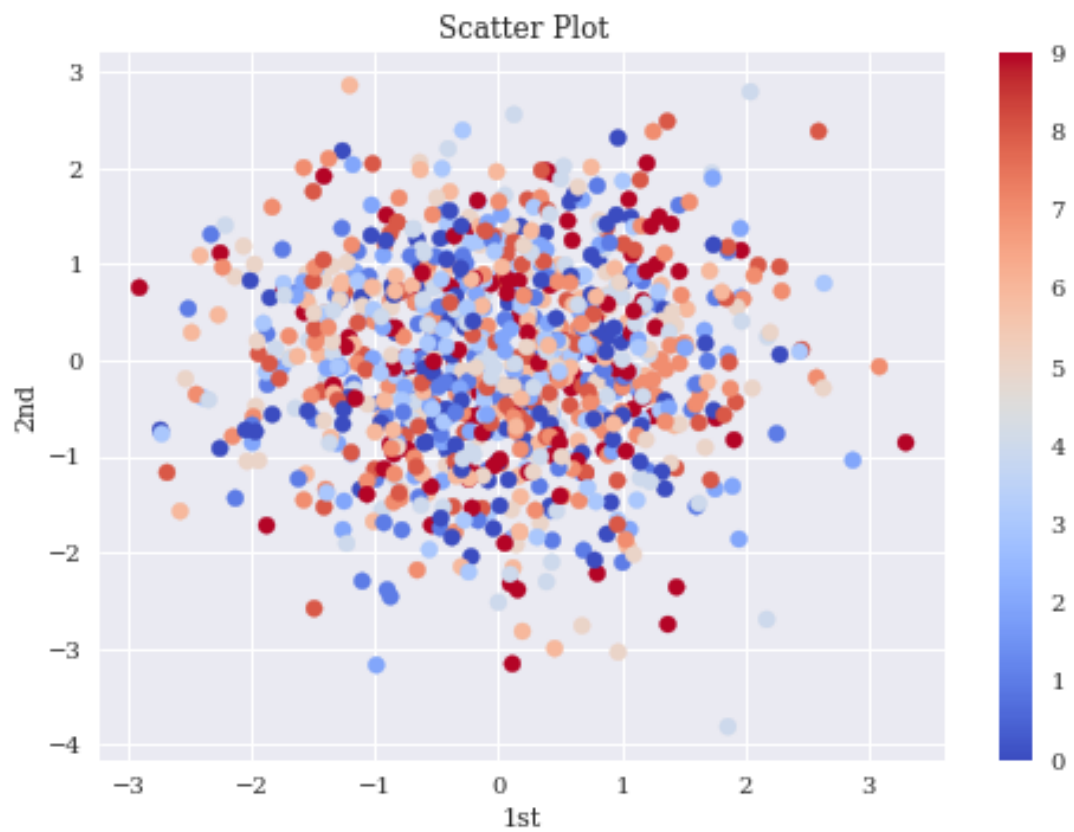


Scatter plot

- Adding a third dimension via a colour map:

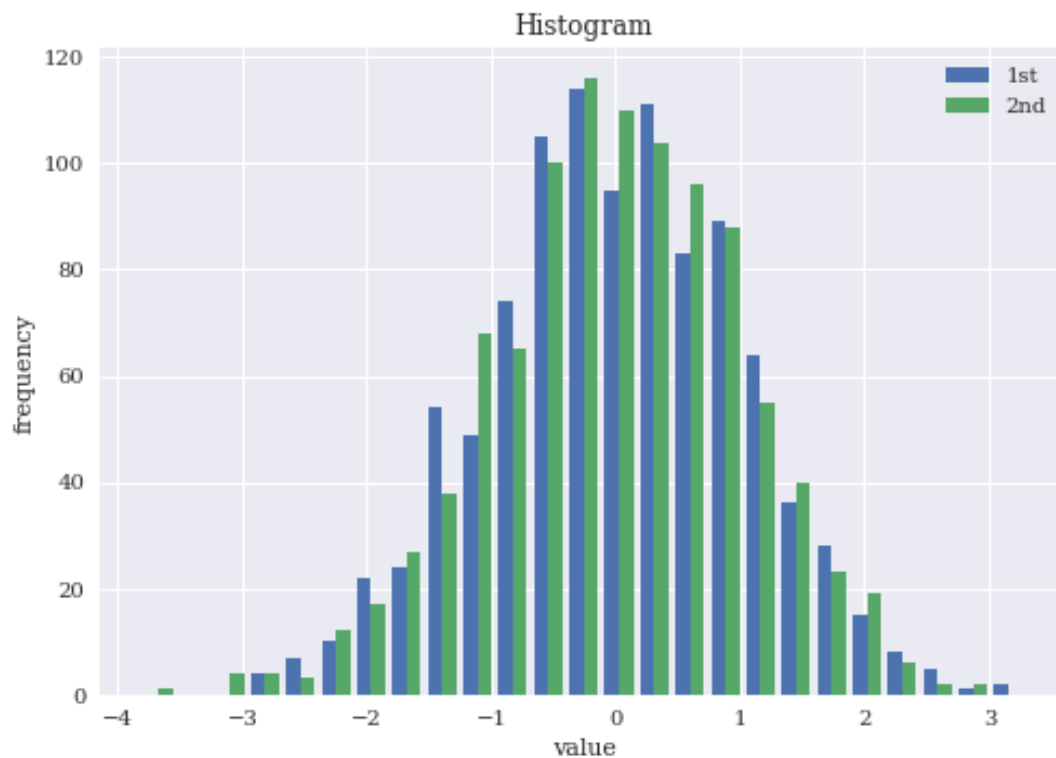
```
[14]: c = np.random.randint(0, 10, len(y))
```

```
[15]: plt.scatter(y[:, 0], y[:, 1],  
                 c=c,  
                 cmap='coolwarm',  
                 marker='o')  
plt.colorbar()  
plt.xlabel('1st')  
plt.ylabel('2nd')  
plt.title('Scatter Plot');
```



Histogram

```
[16]: plt.hist(y, label=['1st', '2nd'], bins=25)
plt.legend(loc=0)
plt.xlabel('value')
plt.ylabel('frequency')
plt.title('Histogram');
```



Histogram

- Parameters for `plt.hist()`:

Parameter	Description
x	list object(s), ndarray object
bins	Number of bins
range	Lower and upper range of bins
normed	Norming such that integral value is 1
weights	Weights for every value in x
cumulative	Every bin contains the counts of the lower bins
histtype	Options (strings): bar, barstacked, step, stepfilled
align	Options (strings): left, mid, right
orientation	Options (strings): horizontal, vertical
rwidth	Relative width of the bars

Parameters for `plt.hist`

Source: Python for Finance, 2nd ed.

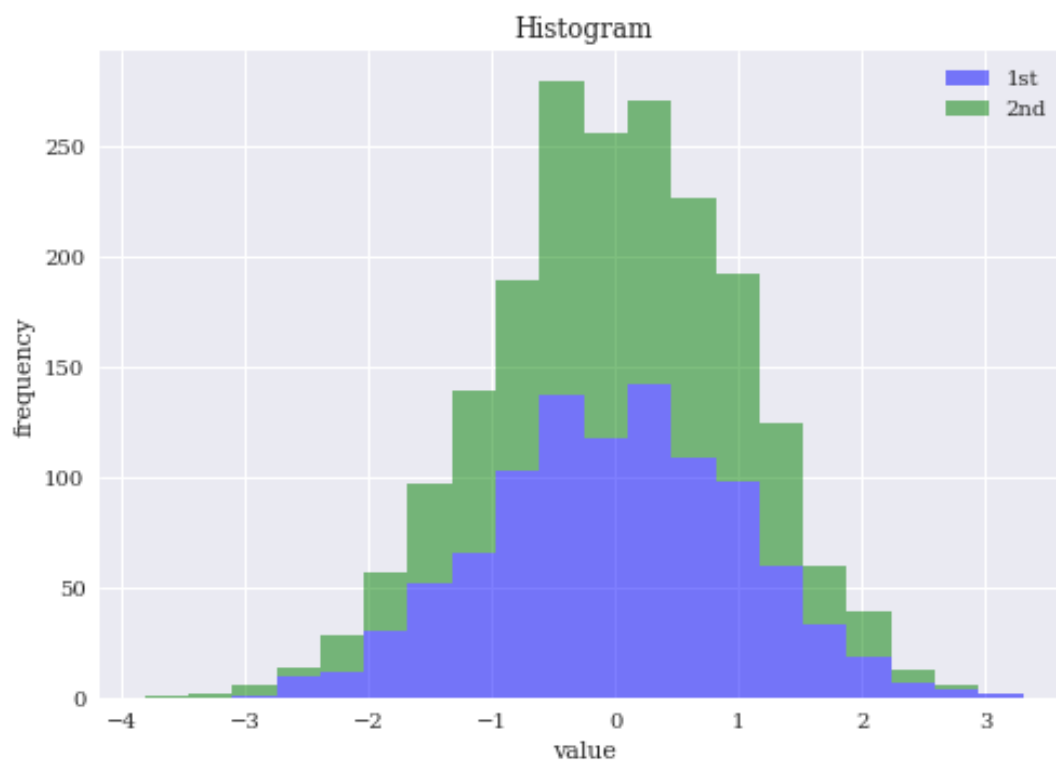
Parameter	Description
log	Log scale
color	Color per data set (array-like)
label	String or sequence of strings for labels
stacked	Stacks multiple data sets

Parameters for plt.hist

Histogram

- A stacked histogram:

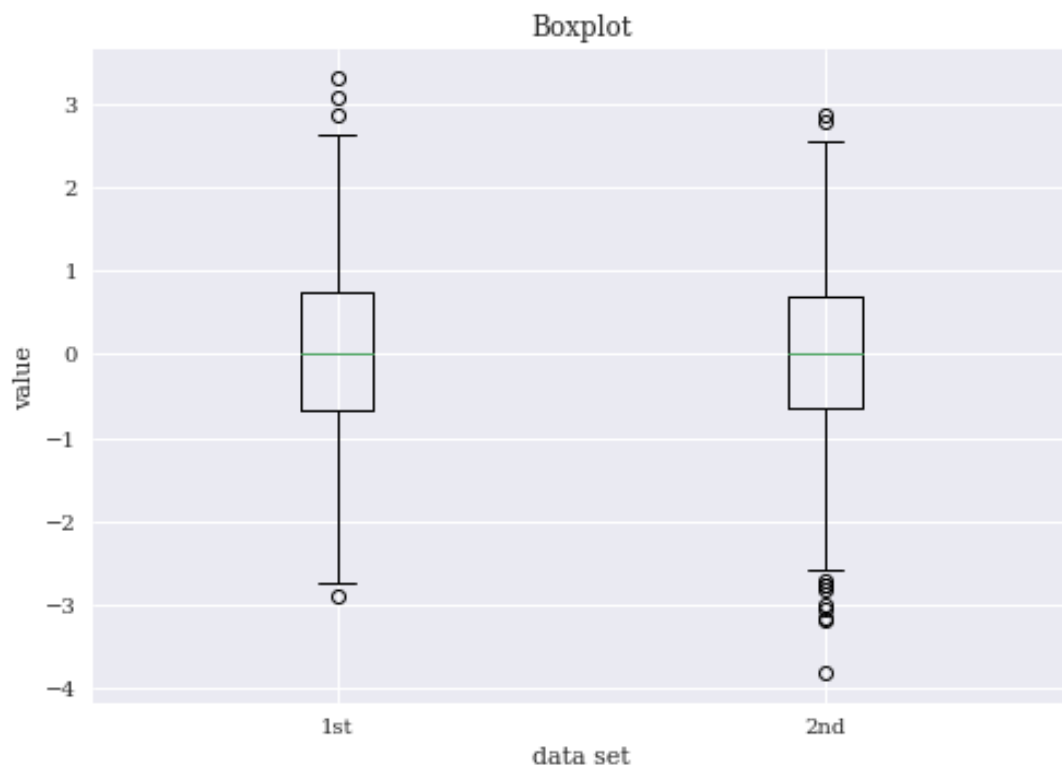
```
[17]: plt.hist(y, label=['1st', '2nd'], color=['b', 'g'],
            stacked=True, bins=20, alpha=0.5)
plt.legend(loc=0)
plt.xlabel('value')
plt.ylabel('frequency')
plt.title('Histogram');
```



Boxplot

```
[18]: fig, ax = plt.subplots()
plt.boxplot(y)
plt.setp(ax, xticklabels=['1st', '2nd'])
```

```
plt.xlabel('data set')
plt.ylabel('value')
plt.title('Boxplot');
```



Further examples

- Many more examples are found in the [matplotlib gallery](#).