In [1]:

- 1 import numpy as np
- 2 import pandas as pd
- 3 import os
- 4 import sys

In [2]:

1 sys.version

Out[2]:

'3.7.6 (default, Jan 8 2020, 20:23:39) [MSC v.1916 64 bit (AMD64)]'

In [3]:

1 pd.__version__

Out[3]:

'1.0.1'

In [4]:

1 pwd

Out[4]:

'C:\\Users\\Adura\\Documents\\Data Science and Machine Learning Projects\\ju pyter'

In [5]:

1 tech = pd.read_csv("tech_giants.csv")

In [6]:

1 tech.head()

Out[6]:

| | date | month | year | day | name | open | close | high | low | volume | volume_type |
|---|----------------|-------|------|-----|-------|--------|--------|--------|--------|----------|-------------|
| 0 | 2014- 01-02 | 1 | 2014 | 2 | FB | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 1 | 2014- 01-02 | 1 | 2014 | 2 | AAPL | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| 2 | 2014- 01-02 | 1 | 2014 | 2 | GOOGL | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| 3 | 2014- 01-02 | 1 | 2014 | 2 | MSFT | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| 4 | 2014- 01-02 | 1 | 2014 | 2 | AMZN | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

```
In [7]:
 1 tech.shape
Out[7]:
(7105, 11)
In [8]:
 1 7105/250/5
Out[8]:
5.684
In [9]:
 1 tech.columns
Out[9]:
Index(['date', 'month', 'year', 'day', 'name', 'open', 'close', 'high', 'lo
w',
       'volume', 'volume_type'],
      dtype='object')
In [10]:
 1 tech.year.value_counts()
Out[10]:
2015
        1260
2014
       1260
2016
       1260
     1255
2018
2017
      1255
2019
        815
Name: year, dtype: int64
```

In [11]:

```
1 tech.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 7105 entries, 0 to 7104
Data columns (total 11 columns):
```

Column Non-Null Count Dtype 7105 non-null object 0 date 1 month 7105 non-null int64 2 year 7105 non-null int64 3 7105 non-null int64 day 4 7105 non-null object name open 5 7105 non-null float64 6 close 7105 non-null float64 7105 non-null float64 7 high 8 low 7105 non-null float64 9 7105 non-null int64 volume 10 volume_type 7105 non-null object dtypes: float64(4), int64(4), object(3)

memory usage: 610.7+ KB

In [12]:

```
tech.info(verbose=False)
```

<class 'pandas.core.frame.DataFrame'> RangeIndex: 7105 entries, 0 to 7104 Columns: 11 entries, date to volume_type dtypes: float64(4), int64(4), object(3)

memory usage: 610.7+ KB

Index and RangeIndex

In [13]:

```
tech.volume.head(10)
```

Out[13]:

```
43257622
0
1
      8398851
2
      1822719
3
     30643745
4
      2140246
5
     38287706
6
     1669229
7
     31134795
8
     14043410
9
      2213512
```

Name: volume, dtype: int64

In [14]:

1 tech.head(10)

Out[14]:

| | date | month | year | day | name | open | close | high | low | volume | volume_type |
|---|----------------|-------|------|-----|-------|--------|--------|--------|--------|----------|-------------|
| 0 | 2014- 01-02 | 1 | 2014 | 2 | FB | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 1 | 2014- 01-02 | 1 | 2014 | 2 | AAPL | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| 2 | 2014- 01-02 | 1 | 2014 | 2 | GOOGL | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| 3 | 2014- 01-02 | 1 | 2014 | 2 | MSFT | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| 4 | 2014- 01-02 | 1 | 2014 | 2 | AMZN | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| 5 | 2014- 01-03 | 1 | 2014 | 3 | FB | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| 6 | 2014- 01-03 | 1 | 2014 | 3 | GOOGL | 557.50 | 552.50 | 558.47 | 552.47 | 1669229 | medium |
| 7 | 2014- 01-03 | 1 | 2014 | 3 | MSFT | 37.20 | 36.91 | 37.22 | 36.60 | 31134795 | medium |
| 8 | 2014- 01-03 | 1 | 2014 | 3 | AAPL | 79.00 | 77.28 | 79.10 | 77.20 | 14043410 | low |
| 9 | 2014- 01-03 | 1 | 2014 | 3 | AMZN | 398.29 | 396.44 | 402.71 | 396.22 | 2213512 | medium |

In [15]:

1 type(tech.index)

Out[15]:

pandas.core.indexes.range.RangeIndex

In [16]:

1 type(tech.columns)

Out[16]:

pandas.core.indexes.base.Index

In [17]:

1 tech.set_index('date')

Out[17]:

| | month | year | day | name | open | close | high | low | volume | volume_type |
|----------------|-------|------|-----|-------|---------|---------|---------|---------|----------|-------------|
| date | | | | | | | | | | |
| 2014- 01-02 | 1 | 2014 | 2 | FB | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 2014- 01-02 | 1 | 2014 | 2 | AAPL | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| 2014- 01-02 | 1 | 2014 | 2 | GOOGL | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| 2014- 01-02 | 1 | 2014 | 2 | MSFT | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| 2014- 01-02 | 1 | 2014 | 2 | AMZN | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| | | | | | | | | | | |
| 2019- 08-23 | 8 | 2019 | 23 | MSFT | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 | medium |
| 2019- 08-23 | 8 | 2019 | 23 | AAPL | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 | medium |
| 2019- 08-23 | 8 | 2019 | 23 | GOOGL | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 | medium |
| 2019- 08-23 | 8 | 2019 | 23 | AMZN | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 | medium |
| 2019- 08-23 | 8 | 2019 | 23 | FB | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 | medium |

7105 rows × 10 columns

In [18]:

```
1 tech.set_index('date').loc['2019-08-01']
```

Out[18]:

| | month | year | day | name | open | close | high | low | volume | volume_type |
|----------------|-------|------|-----|-------|---------|---------|---------|---------|----------|-------------|
| date | | | | | | | | | | |
| 2019- 08-01 | 8 | 2019 | 1 | GOOGL | 1217.63 | 1211.78 | 1236.30 | 1207.00 | 1771271 | medium |
| 2019- 08-01 | 8 | 2019 | 1 | FB | 194.17 | 192.73 | 198.47 | 190.88 | 17777013 | medium |
| 2019- 08-01 | 8 | 2019 | 1 | MSFT | 137.00 | 138.06 | 140.94 | 136.93 | 40557502 | medium |
| 2019- 08-01 | 8 | 2019 | 1 | AMZN | 1871.72 | 1855.32 | 1897.92 | 1844.01 | 4713311 | medium |
| 2019- 08-01 | 8 | 2019 | 1 | AAPL | 213.90 | 208.43 | 218.03 | 206.74 | 54017922 | medium |

Creation of MultiIndex

In [19]:

```
1 tech.set_index(['date', 'name'], inplace=True)
```

In [20]:

```
1 tech.head()
```

Out[20]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

In [21]:

1 tech.sort_index()

Out[21]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|-------|-------|-------|------|-----|---------|---------|---------|---------|----------|-------------|
| date | name | | | | | | | | | |
| 2014- | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| 01-02 | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | | | | | | | | | | |
| 2019- | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 | medium |
| 08-23 | AMZN | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 | medium |
| | FB | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 | medium |

In [22]:

1 type(tech.index)

Out[22]:

pandas.core.indexes.multi.MultiIndex

MultiIndex from read_csv()

In [23]:

1 tech.head()

Out[23]:

| | | | month | year | day | open | close | high | low | volume | volume_type |
|----|--------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| | date | name | | | | | | | | | |
| 20 | 14-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| | 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

the read_csv way

In [24]:

```
pd.read_csv("tech_giants.csv", index_col=['date', 'name'])
```

Out[24]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|-------|-------|------|-----|---------|---------|---------|---------|----------|-------------|
| date | name | | | | | | | | | |
| 2014- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 01-02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| | | | | | | | | | | |
| 2019- 08-23 | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 | medium |
| 00-23 | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 | medium |
| | GOOGL | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 | medium |
| | AMZN | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 | medium |
| | FB | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 | medium |

7105 rows × 9 columns

another approach

In [25]:

1 tech.head()

Out[25]:

| | | | month | year | day | open | close | high | low | volume | volume_type |
|-------|-----|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| d | ate | name | | | | | | | | | |
| 2014- | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| | 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

pd.DataFrame(data, index=MultiIndexObject).... to be explored later

Indexing Hierarchical DataFrame

In [26]:

```
1 tech.head()
```

Out[26]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|--------|---------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| da | te name | | | | | | | | | |
| 2014-0 | | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

Getting Google's Closing Price

In [27]:

```
1 tech.loc['2014-01-02']
```

Out[27]:

| | month | year | day | open | close | high | low | volume | volume_type |
|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| name | | | | | | | | | |
| FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

In [28]:

```
1 tech.loc['2014-01-02', 'GOOGL']
```

Out[28]:

| month | 1 |
|-------------|---------|
| year | 2014 |
| day | 2 |
| open | 557.73 |
| close | 556.56 |
| high | 558.88 |
| low | 554.13 |
| volume | 1822719 |
| volume type | medium |

Name: (2014-01-02, GOOGL), dtype: object

```
In [29]:
 1 tech.loc['2014-01-02', 'GOOGL'].close # Google's close price for date
Out[29]:
556.56
In [30]:
 1 tech.loc[('2014-01-02', 'GOOGL')].close
Out[30]:
556.56
In [31]:
 1 #OR
 2 tech.loc[('2014-01-02', 'GOOGL'), 'close']
Out[31]:
556.56
```

In [32]:

1 tech.head(10)

Out[32]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| 2014-01- 03 | FB | 1 | 2014 | 3 | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| | GOOGL | 1 | 2014 | 3 | 557.50 | 552.50 | 558.47 | 552.47 | 1669229 | medium |
| | MSFT | 1 | 2014 | 3 | 37.20 | 36.91 | 37.22 | 36.60 | 31134795 | medium |
| | AAPL | 1 | 2014 | 3 | 79.00 | 77.28 | 79.10 | 77.20 | 14043410 | low |
| | AMZN | 1 | 2014 | 3 | 398.29 | 396.44 | 402.71 | 396.22 | 2213512 | medium |

agnostic -> non-committal attitude or belief

iloc is agnostic to hierarchical dfs loc cares

```
In [33]:
```

```
1 tech.iloc[2,4]
```

Out[33]:

556.56

the label-based approach

Getting AAPL's open and close price for 2014-01-03

```
In [34]:
```

```
1 tech.loc[('2014-01-03', 'AAPL'), ['open', 'close']]
```

Out[34]:

open 79 77.28 close

Name: (2014-01-03, AAPL), dtype: object

position-based approach

In [35]:

1 tech.head(10)

Out[35]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |
| 2014-01- 03 | FB | 1 | 2014 | 3 | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| | GOOGL | 1 | 2014 | 3 | 557.50 | 552.50 | 558.47 | 552.47 | 1669229 | medium |
| | MSFT | 1 | 2014 | 3 | 37.20 | 36.91 | 37.22 | 36.60 | 31134795 | medium |
| | AAPL | 1 | 2014 | 3 | 79.00 | 77.28 | 79.10 | 77.20 | 14043410 | low |
| | AMZN | 1 | 2014 | 3 | 398.29 | 396.44 | 402.71 | 396.22 | 2213512 | medium |

```
In [36]:
```

```
1 tech.iloc[8, [3,4]]
```

Out[36]:

79 open close 77.28

Name: (2014-01-03, AAPL), dtype: object

In [37]:

```
1 #OR
2 tech.iloc[8, 3:5]
```

Out[37]:

79 open close 77.28

Name: (2014-01-03, AAPL), dtype: object

In [38]:

```
1 tech.loc[['2015-01-06', '2015-01-07']]
```

Out[38]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2015-01- 06 | AAPL | 1 | 2015 | 6 | 106.54 | 106.26 | 107.43 | 104.63 | 65797116 | medium |
| | FB | 1 | 2015 | 6 | 77.23 | 76.15 | 77.59 | 75.36 | 27399288 | medium |
| | AMZN | 1 | 2015 | 6 | 302.20 | 295.29 | 303.00 | 292.38 | 3519034 | medium |
| | MSFT | 1 | 2015 | 6 | 46.38 | 45.65 | 46.75 | 45.54 | 36447854 | medium |
| | GOOGL | 1 | 2015 | 6 | 520.49 | 506.64 | 521.21 | 505.55 | 2731813 | medium |
| 2015-01- | FB | 1 | 2015 | 7 | 76.76 | 76.15 | 77.36 | 75.82 | 22045333 | medium |
| 07 | MSFT | 1 | 2015 | 7 | 45.98 | 46.23 | 46.46 | 45.49 | 29114061 | medium |
| | GOOGL | 1 | 2015 | 7 | 510.99 | 505.15 | 511.49 | 503.65 | 2345875 | medium |
| | AMZN | 1 | 2015 | 7 | 297.54 | 298.42 | 301.28 | 295.33 | 2640349 | medium |
| | AAPL | 1 | 2015 | 7 | 107.20 | 107.75 | 108.20 | 106.70 | 40105934 | medium |

In [39]:

```
1 #OR
2 tech.loc['2015-01-06':'2015-01-08']
```

Out[39]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2015-01- | AAPL | 1 | 2015 | 6 | 106.54 | 106.26 | 107.43 | 104.63 | 65797116 | medium |
| 06 | FB | 1 | 2015 | 6 | 77.23 | 76.15 | 77.59 | 75.36 | 27399288 | medium |
| | AMZN | 1 | 2015 | 6 | 302.20 | 295.29 | 303.00 | 292.38 | 3519034 | medium |
| | MSFT | 1 | 2015 | 6 | 46.38 | 45.65 | 46.75 | 45.54 | 36447854 | medium |
| | GOOGL | 1 | 2015 | 6 | 520.49 | 506.64 | 521.21 | 505.55 | 2731813 | medium |
| 2015-01- 07 | FB | 1 | 2015 | 7 | 76.76 | 76.15 | 77.36 | 75.82 | 22045333 | medium |
| 07 | MSFT | 1 | 2015 | 7 | 45.98 | 46.23 | 46.46 | 45.49 | 29114061 | medium |
| | GOOGL | 1 | 2015 | 7 | 510.99 | 505.15 | 511.49 | 503.65 | 2345875 | medium |
| | AMZN | 1 | 2015 | 7 | 297.54 | 298.42 | 301.28 | 295.33 | 2640349 | medium |
| | AAPL | 1 | 2015 | 7 | 107.20 | 107.75 | 108.20 | 106.70 | 40105934 | medium |
| 2015-01- | AAPL | 1 | 2015 | 8 | 109.23 | 111.89 | 112.15 | 108.70 | 59364547 | medium |
| 08 | AMZN | 1 | 2015 | 8 | 300.59 | 300.46 | 303.14 | 296.11 | 3088398 | medium |
| | MSFT | 1 | 2015 | 8 | 46.75 | 47.59 | 47.75 | 46.72 | 29645202 | medium |
| | FB | 1 | 2015 | 8 | 76.74 | 78.18 | 78.23 | 76.08 | 23960953 | medium |
| | GOOGL | 1 | 2015 | 8 | 501.51 | 506.91 | 507.50 | 495.02 | 3662224 | medium |

In [40]:

```
1 # tech.loc[['2015-01-06', '2015-01-07'], ['FB', 'AMZN']] would give an error
```

In [41]:

```
1 # fix for the cell above
2 tech.loc[(['2015-01-06', '2015-01-07'], ['FB', 'AMZN']), ['close', 'volume']]
```

Out[41]:

| | | close | volume |
|------------|------|--------|----------|
| date | name | | |
| 2015-01-06 | FB | 76.15 | 27399288 |
| | AMZN | 295.29 | 3519034 |
| 2015-01-07 | FB | 76.15 | 22045333 |
| | AMZN | 298.42 | 2640349 |

what about slices

```
In [42]:
```

1 tech.loc['2017-01-03':'2017-01-31', 'open':'low']

Out[42]:

| | | open | close | high | low |
|------------|-------|--------|--------|--------|--------|
| date | name | - Po | 3.000 | | |
| 2017-01-03 | AMZN | 757.92 | 753.67 | 758.76 | 747.70 |
| | FB | 116.03 | 116.86 | | |
| | MSFT | 62.79 | 62.58 | 62.84 | 62.13 |
| | AAPL | 115.80 | 116.15 | 116.33 | 114.76 |
| | GOOGL | 800.62 | 808.01 | 811.44 | 796.89 |
| ••• | | | | | |
| 2017-01-31 | MSFT | 64.86 | 64.65 | 65.15 | 64.26 |
| | AAPL | 121.15 | 121.35 | 121.39 | 120.62 |
| | FB | 130.17 | 130.32 | 130.66 | 129.52 |

how to isolate google from the above?

using the slice object

tech.loc[(:, 'GOOGL'), 'open':'low'] would give an error

tech.loc[(['2017-01-03', '2017-01-31'], 'GOOGL'), 'open':'low'] gives an error- unhashable

```
In [43]:
```

```
1 tech.loc[(slice('2017-01-03','2017-01-31'), 'GOOGL'), 'open':'low']
Out[43]:
```

| | | open | Close | nign | IOW |
|------------|-------|--------|--------|--------|--------|
| date | name | | | | |
| 2017-01-03 | GOOGL | 800.62 | 808.01 | 811.44 | 796.89 |
| 2017-01-04 | GOOGL | 809.89 | 807.77 | 813.43 | 804.11 |
| 2017-01-05 | GOOGL | 807.50 | 813.02 | 813.74 | 805.92 |
| 2017-01-06 | GOOGL | 814.99 | 825.21 | 828.96 | 811.50 |
| 2017-01-09 | GOOGL | 826.37 | 827.18 | 830.43 | 821.62 |
| 2017-01-10 | GOOGL | 827.07 | 826.01 | 829.41 | 823.14 |
| 2017-01-11 | GOOGL | 826.62 | 829.86 | 829.90 | 821.47 |
| 2017-01-12 | GOOGL | 828.38 | 829.53 | 830.38 | 821.01 |
| 2017-01-13 | GOOGL | 831.00 | 830.94 | 834.65 | 829.52 |

close

hiah

low

open price for FB and AMZN for all dates in the df

In [44]:

```
1 tech.loc[(slice(None), ['FB', 'AMZN']), 'open']
```

Out[44]:

| date | name | |
|-------------|---------|----------------------|
| 2014-01-02 | FB | 54.86 |
| | AMZN | 398.80 |
| 2014-01-03 | FB | 55.00 |
| | AMZN | 398.29 |
| 2014-01-06 | AMZN | 396.13 |
| | | ••• |
| 2019-08-21 | AMZN | 1819.39 |
| 2019-08-22 | FB | 183.43 |
| | AMZN | 1828.00 |
| 2019-08-23 | AMZN | 1793.03 |
| | FB | 180.84 |
| Name: open, | Length: | 2842, dtype: float64 |

Using pd.IndexSlice

High and low for all days for AMZN and FB

```
In [45]:
```

```
1 tech.loc[pd.IndexSlice[:, ['FB', 'AMZN']], 'high':'low']
Out[45]:
                  high
                         low
      date name
2014-01-02
              FΒ
                   55.22
                          54.19
           AMZN
                   399.36 394.02
2014-01-03
              FΒ
                   55.65
                          54.53
           AMZN
                   402.71
                          396.22
2014-01-06 AMZN
                   397.00
                          388.42
2019-08-21 AMZN 1829.58 1815.00
2019-08-22
              FΒ
                   184.11
                          179.91
           AMZN 1829.41 1800.10
```

In [46]:

```
1 i = pd.IndexSlice
```

In [47]:

```
1 tech.loc[i[:, ['FB', 'AMZN']], 'high':'low']
```

Out[47]:

| | | high | low |
|------------|------|---------|---------|
| date | name | | |
| 2014-01-02 | FB | 55.22 | 54.19 |
| | AMZN | 399.36 | 394.02 |
| 2014-01-03 | FB | 55.65 | 54.53 |
| | AMZN | 402.71 | 396.22 |
| 2014-01-06 | AMZN | 397.00 | 388.42 |
| | | | |
| 2019-08-21 | AMZN | 1829.58 | 1815.00 |
| 2019-08-22 | FB | 184.11 | 179.91 |
| | AMZN | 1829.41 | 1800.10 |

jan6 -jan10

In [48]:

```
1 tech.loc[i['2014-01-06':'2014-01-10', ['FB', 'AMZN']], 'high':'low']
```

Out[48]:

| | | high | low |
|------------|------|--------|--------|
| date | name | | |
| 2014-01-06 | AMZN | 397.00 | 388.42 |
| | FB | 57.26 | 54.05 |
| 2014-01-07 | FB | 58.55 | 57.22 |
| | AMZN | 398.47 | 394.29 |
| 2014-01-08 | AMZN | 403.00 | 396.04 |
| | FB | 58.41 | 57.23 |
| 2014-01-09 | AMZN | 406.89 | 398.44 |
| | FB | 58.96 | 56.65 |
| 2014-01-10 | FB | 58.30 | 57.06 |
| | AMZN | 403.76 | 393.80 |

Cross Section with xs()

xs() is a type of label-based indexing

In [49]:

```
1 tech.xs('2019-01-02')
```

Out[49]:

| | month | year | day | open | close | high | low | volume | volume_type |
|-------|-------|------|-----|---------|---------|---------|---------|----------|-------------|
| name | | | | | | | | | |
| MSFT | 1 | 2019 | 2 | 99.55 | 101.12 | 101.75 | 98.94 | 35329345 | medium |
| FB | 1 | 2019 | 2 | 128.99 | 135.68 | 137.51 | 128.56 | 28146193 | medium |
| GOOGL | 1 | 2019 | 2 | 1027.20 | 1054.68 | 1060.79 | 1025.28 | 1593395 | medium |
| AMZN | 1 | 2019 | 2 | 1465.20 | 1539.13 | 1553.36 | 1460.93 | 7983103 | medium |
| AAPL | 1 | 2019 | 2 | 154.89 | 157.92 | 158.85 | 154.23 | 37039737 | medium |

In [50]:

```
1 tech.loc['2019-01-02']
```

Out[50]:

| | month | year | day | open | close | high | low | volume | volume_type |
|-------|-------|------|-----|---------|---------|---------|---------|----------|-------------|
| name | | | | | | | | | |
| MSFT | 1 | 2019 | 2 | 99.55 | 101.12 | 101.75 | 98.94 | 35329345 | medium |
| FB | 1 | 2019 | 2 | 128.99 | 135.68 | 137.51 | 128.56 | 28146193 | medium |
| GOOGL | 1 | 2019 | 2 | 1027.20 | 1054.68 | 1060.79 | 1025.28 | 1593395 | medium |
| AMZN | 1 | 2019 | 2 | 1465.20 | 1539.13 | 1553.36 | 1460.93 | 7983103 | medium |
| AAPL | 1 | 2019 | 2 | 154.89 | 157.92 | 158.85 | 154.23 | 37039737 | medium |

Syntax for loc indexer

In [51]:

```
1 tech.loc[(slice(None), 'FB'), :]
```

Out[51]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------------|------|-------|------|-----|-------|-------|-------|-------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- 02 | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 2014-01- 03 | FB | 1 | 2014 | 3 | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| 2014-01- 06 | FB | 1 | 2014 | 6 | 54.39 | 57.20 | 57.26 | 54.05 | 68974359 | high |
| 2014-01- 07 | FB | 1 | 2014 | 7 | 57.67 | 57.92 | 58.55 | 57.22 | 77329009 | high |
| 2014-01- 08 | FB | 1 | 2014 | 8 | 57.59 | 58.23 | 58.41 | 57.23 | 56800776 | high |
| | | | | | | | | | | |
| 2042 22 | | | | | | | | | | |

Syntax using xs indexer

In [52]:

1 tech.xs('FB', level=1)

Out[52]:

| | month | year | day | open | close | high | low | volume | volume_type |
|------------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | | | | | | | | | |
| 2014-01-02 | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 2014-01-03 | 1 | 2014 | 3 | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| 2014-01-06 | 1 | 2014 | 6 | 54.39 | 57.20 | 57.26 | 54.05 | 68974359 | high |
| 2014-01-07 | 1 | 2014 | 7 | 57.67 | 57.92 | 58.55 | 57.22 | 77329009 | high |
| 2014-01-08 | 1 | 2014 | 8 | 57.59 | 58.23 | 58.41 | 57.23 | 56800776 | high |
| | | | | | | | | | |
| 2019-08-19 | 8 | 2019 | 19 | 186.01 | 186.17 | 187.50 | 184.85 | 9699661 | low |
| 2019-08-20 | 8 | 2019 | 20 | 185.45 | 183.81 | 186.00 | 182.39 | 10087592 | low |
| 2019-08-21 | 8 | 2019 | 21 | 185.00 | 183.55 | 185.90 | 183.14 | 8409548 | low |
| 2019-08-22 | 8 | 2019 | 22 | 183.43 | 182.04 | 184.11 | 179.91 | 10829509 | low |
| 2019-08-23 | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 | medium |

1421 rows × 9 columns

In [53]:

```
1 tech.xs('FB', level=1, drop_level=False)
```

Out[53]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|------------|------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01-02 | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 2014-01-03 | FB | 1 | 2014 | 3 | 55.00 | 54.56 | 55.65 | 54.53 | 38287706 | medium |
| 2014-01-06 | FB | 1 | 2014 | 6 | 54.39 | 57.20 | 57.26 | 54.05 | 68974359 | high |
| 2014-01-07 | FB | 1 | 2014 | 7 | 57.67 | 57.92 | 58.55 | 57.22 | 77329009 | high |
| 2014-01-08 | FB | 1 | 2014 | 8 | 57.59 | 58.23 | 58.41 | 57.23 | 56800776 | high |
| | | | | | | | | | | |
| 2019-08-19 | FB | 8 | 2019 | 19 | 186.01 | 186.17 | 187.50 | 184.85 | 9699661 | low |
| 2019-08-20 | FB | 8 | 2019 | 20 | 185.45 | 183.81 | 186.00 | 182.39 | 10087592 | low |
| 2019-08-21 | FB | 8 | 2019 | 21 | 185.00 | 183.55 | 185.90 | 183.14 | 8409548 | low |
| 2019-08-22 | FB | 8 | 2019 | 22 | 183.43 | 182.04 | 184.11 | 179.91 | 10829509 | low |
| 2019-08-23 | FB | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 | medium |

1421 rows × 9 columns

Selecting from Multiple levels at once

In [54]:

```
1 tech.xs(('2019-01-02','FB'), level=(0,1), axis=0)
```

Out[54]:

| | | month | year | day | open | close | high | low | low volume volume_ty | |
|------------|------|-------|------|-----|--------|--------|--------|--------|----------------------|--------|
| date | name | | | | | | | | | |
| 2019-01-02 | FB | 1 | 2019 | 2 | 128.99 | 135.68 | 137.51 | 128.56 | 28146193 | medium |

Skill Challenge

In [55]:

```
1 tech_df2 = tech.loc['2015-07-13':'2016-08-17']
```

In [56]:

1 tech_df2.head()

Out[56]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2015-07- | MSFT | 7 | 2015 | 13 | 44.98 | 45.54 | 45.62 | 44.95 | 28178329 | medium |
| 13 | AMZN | 7 | 2015 | 13 | 448.29 | 455.57 | 457.87 | 447.54 | 3956802 | medium |
| | FB | 7 | 2015 | 13 | 88.66 | 90.10 | 90.22 | 88.42 | 29976670 | medium |
| | GOOGL | 7 | 2015 | 13 | 559.51 | 571.73 | 572.85 | 558.70 | 2089641 | medium |
| | AAPL | 7 | 2015 | 13 | 125.03 | 125.66 | 125.76 | 124.32 | 41440538 | medium |

In [57]:

1 tech_df2.loc[(slice(None),'AAPL'), :].sample(10)

Out[57]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|------------|------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2015-09-09 | AAPL | 9 | 2015 | 9 | 113.76 | 110.15 | 114.02 | 109.77 | 85010804 | high |
| 2015-08-11 | AAPL | 8 | 2015 | 11 | 117.81 | 113.49 | 118.18 | 113.33 | 97082814 | high |
| 2015-09-08 | AAPL | 9 | 2015 | 8 | 111.65 | 112.31 | 112.56 | 110.32 | 54843626 | medium |
| 2016-05-26 | AAPL | 5 | 2016 | 26 | 99.68 | 100.41 | 100.73 | 98.64 | 56331159 | medium |
| 2016-02-08 | AAPL | 2 | 2016 | 8 | 93.13 | 95.01 | 95.70 | 93.04 | 54021375 | medium |
| 2015-09-18 | AAPL | 9 | 2015 | 18 | 112.21 | 113.45 | 114.30 | 111.87 | 74285291 | high |
| 2016-01-26 | AAPL | 1 | 2016 | 26 | 99.93 | 99.99 | 100.88 | 98.07 | 75077002 | high |
| 2016-05-12 | AAPL | 5 | 2016 | 12 | 92.72 | 90.34 | 92.78 | 89.47 | 76314690 | high |
| 2016-03-22 | AAPL | 3 | 2016 | 22 | 105.25 | 106.72 | 107.29 | 105.21 | 32444375 | medium |
| 2015-10-02 | AAPL | 10 | 2015 | 2 | 108.01 | 110.38 | 111.01 | 107.55 | 58019758 | medium |

```
In [58]:
```

```
1 #OR
2 tech_df2.xs(level=1, key='AAPL', drop_level=False).sample(10)
```

Out[58]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|------------|------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2015-07-21 | AAPL | 7 | 2015 | 21 | 132.85 | 130.75 | 132.92 | 130.32 | 76756427 | high |
| 2016-05-11 | AAPL | 5 | 2016 | 11 | 93.48 | 92.51 | 93.57 | 92.46 | 28719109 | medium |
| 2015-12-11 | AAPL | 12 | 2015 | 11 | 115.19 | 113.18 | 115.39 | 112.85 | 46886161 | medium |
| 2015-07-15 | AAPL | 7 | 2015 | 15 | 125.72 | 126.82 | 127.15 | 125.58 | 33649200 | medium |
| 2016-03-17 | AAPL | 3 | 2016 | 17 | 105.52 | 105.80 | 106.47 | 104.96 | 14894744 | low |
| 2016-05-04 | AAPL | 5 | 2016 | 4 | 95.20 | 94.19 | 95.90 | 93.82 | 41025475 | medium |
| 2015-09-17 | AAPL | 9 | 2015 | 17 | 115.66 | 113.92 | 116.49 | 113.72 | 64112641 | medium |
| 2015-10-20 | AAPL | 10 | 2015 | 20 | 111.34 | 113.77 | 114.17 | 110.82 | 48967763 | medium |
| 2016-08-03 | AAPL | 8 | 2016 | 3 | 104.81 | 105.79 | 105.84 | 104.77 | 30202641 | medium |
| 2015-11-18 | AAPL | 11 | 2015 | 18 | 115.76 | 117.29 | 117.49 | 115.50 | 46674697 | medium |

In [59]:

```
1 tech.loc[pd.IndexSlice[:, ['AAPL', 'GOOGL']], ['high', 'low']]
```

Out[59]:

| | | high | low |
|------------|-------|---------|---------|
| date | name | | |
| 2014-01-02 | AAPL | 79.58 | 78.86 |
| | GOOGL | 558.88 | 554.13 |
| 2014-01-03 | GOOGL | 558.47 | 552.47 |
| | AAPL | 79.10 | 77.20 |
| 2014-01-06 | AAPL | 78.11 | 76.23 |
| | | | |
| 2019-08-21 | AAPL | 213.65 | 211.60 |
| 2019-08-22 | AAPL | 214.44 | 210.75 |
| | GOOGL | 1198.78 | 1178.91 |
| 2019-08-23 | AAPL | 212.05 | 201.00 |
| | GOOGL | 1195.67 | 1150.00 |

2842 rows × 2 columns

Anatomy of a MultiIndex Object

```
In [60]:
```

```
tech.head()
```

Out[60]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

```
In [61]:
```

```
1 type(tech)
```

Out[61]:

pandas.core.frame.DataFrame

In [62]:

```
1 type(tech.index)
```

Out[62]:

pandas.core.indexes.multi.MultiIndex

In [63]:

```
1 tech.index.names
```

Out[63]:

FrozenList(['date', 'name'])

In [64]:

1 tech.columns

Out[64]:

```
Index(['month', 'year', 'day', 'open', 'close', 'high', 'low', 'volume',
       'volume_type'],
      dtype='object')
```

In [65]:

```
1 type(tech.columns)
```

Out[65]:

pandas.core.indexes.base.Index

```
In [66]:
 1 #Levels
 2 tech.index.nlevels
Out[66]:
2
In [67]:
 1 len(tech.index.levels)
Out[67]:
2
In [68]:
 1 tech.index.levels[0]
Out[68]:
Index(['2014-01-02', '2014-01-03', '2014-01-06', '2014-01-07', '2014-01-08',
       '2014-01-09', '2014-01-10', '2014-01-13', '2014-01-14', '2014-01-15',
       '2019-08-12', '2019-08-13', '2019-08-14', '2019-08-15', '2019-08-16',
       '2019-08-19', '2019-08-20', '2019-08-21', '2019-08-22', '2019-08-2
3'],
      dtype='object', name='date', length=1421)
In [69]:
 1 tech.index.levels[1]
Out[69]:
Index(['AAPL', 'AMZN', 'FB', 'GOOGL', 'MSFT'], dtype='object', name='name')
In [70]:
 1 #Levshape -> checking the shape of the Levels
   tech.index.levshape
Out[70]:
(1421, 5)
In [71]:
 1 tech.index.values
Out[71]:
array([('2014-01-02', 'FB'), ('2014-01-02', 'AAPL'),
       ('2014-01-02', 'GOOGL'), ..., ('2019-08-23', 'GOOGL'),
       ('2019-08-23', 'AMZN'), ('2019-08-23', 'FB')], dtype=object)
```

Adding Another Level

In [72]:

```
1 tech.head()
```

Out[72]:

| | | month | year | day | open | close | high | low | volume | volume_type |
|----------|-------|-------|------|-----|--------|--------|--------|--------|----------|-------------|
| date | name | | | | | | | | | |
| 2014-01- | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | medium |
| 02 | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | low |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | medium |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | medium |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | medium |

In [73]:

```
1 tech.set_index('volume_type', append=True, inplace=True)
```

In [74]:

```
1 tech.head()
```

Out[74]:

| | | | month | year | day | open | close | high | low | volume |
|----------|-------|-------------|-------|------|-----|--------|--------|--------|--------|----------|
| date | name | volume_type | | | | | | | | |
| 2014-01- | FB | medium | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 02 | AAPL | low | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | GOOGL | medium | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | MSFT | medium | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | AMZN | medium | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |

In [75]:

```
1 tech.index.nlevels
```

Out[75]:

3

In [76]:

```
1 tech.index.levels[2]
```

Out[76]:

```
Index(['high', 'low', 'medium'], dtype='object', name='volume_type')
```

Get: jan 2019 high-value trading days

In [77]:

```
1 tech.loc[(slice('2019-01-01', '2019-01-31'), slice(None), 'high'), :]
```

Out[77]:

| | | | month | year | day | open | close | high | low | volume |
|----------------|------|-------------|-------|------|-----|---------|---------|---------|---------|----------|
| date | name | volume_type | | | | | | | | |
| 2019- 01-03 | AAPL | high | 1 | 2019 | 3 | 143.98 | 142.19 | 145.72 | 142.00 | 91312195 |
| 2019- 01-04 | AMZN | high | 1 | 2019 | 4 | 1530.00 | 1575.39 | 1594.00 | 1518.31 | 9182575 |
| 2019- 01-08 | AMZN | high | 1 | 2019 | 8 | 1664.69 | 1656.58 | 1676.61 | 1616.61 | 8881428 |
| 2019- | AMZN | high | 1 | 2019 | 31 | 1692.85 | 1718.73 | 1736.41 | 1679.08 | 10910338 |
| 01-31 | FB | high | 1 | 2019 | 31 | 165.60 | 166.69 | 171.68 | 165.00 | 77233602 |

Get: all high trading days

In [78]:

```
1 tech.xs(level=2, key='high')
```

Out[78]:

| | | month | year | day | open | close | high | low | volume |
|------------|-------|-------|------|-----|---------|---------|---------|---------|----------|
| date | name | | | | | | | | |
| 2014-01-06 | FB | 1 | 2014 | 6 | 54.39 | 57.20 | 57.26 | 54.05 | 68974359 |
| 2014-01-07 | FB | 1 | 2014 | 7 | 57.67 | 57.92 | 58.55 | 57.22 | 77329009 |
| 2014-01-08 | FB | 1 | 2014 | 8 | 57.59 | 58.23 | 58.41 | 57.23 | 56800776 |
| 2014-01-09 | FB | 1 | 2014 | 9 | 58.66 | 57.22 | 58.96 | 56.65 | 92349222 |
| 2014-01-13 | FB | 1 | 2014 | 13 | 57.89 | 55.91 | 58.25 | 55.38 | 63106519 |
| | | | | | | | | | |
| 2019-04-30 | GOOGL | 4 | 2019 | 30 | 1190.63 | 1198.96 | 1200.98 | 1183.00 | 6658855 |
| 2019-06-03 | FB | 6 | 2019 | 3 | 175.00 | 164.15 | 175.05 | 161.01 | 56059609 |
| | AMZN | 6 | 2019 | 3 | 1760.01 | 1692.69 | 1766.29 | 1672.00 | 9098708 |

Get FB high-trading days

```
In [79]:
```

```
1 tech.xs(level=(2,1), key=('high', 'FB'), drop_level=False)
```

Out[79]:

| | | | month | year | day | open | close | high | low | volume |
|----------------|------|-------------|-------|------|-----|-------|-------|-------|-------|----------|
| date | name | volume_type | | | | | | | | |
| 2014-01- 06 | FB | high | 1 | 2014 | 6 | 54.39 | 57.20 | 57.26 | 54.05 | 68974359 |
| 2014-01- 07 | FB | high | 1 | 2014 | 7 | 57.67 | 57.92 | 58.55 | 57.22 | 77329009 |
| 2014-01- 08 | FB | high | 1 | 2014 | 8 | 57.59 | 58.23 | 58.41 | 57.23 | 56800776 |
| 2014-01- 09 | FB | high | 1 | 2014 | 9 | 58.66 | 57.22 | 58.96 | 56.65 | 92349222 |
| 2014-01- 13 | FB | high | 1 | 2014 | 13 | 57.89 | 55.91 | 58.25 | 55.38 | 63106519 |
| | | | | | | | | | | |
| 0040 40 | | 1. ! 1. | | | | | | | | |

Get: AMZN low trading days

In [80]:

```
1 tech.loc[(slice(None), 'AMZN', 'low'), :]
```

Out[80]:

| data | nomo | volume type | month | year | day | open | close | high | low | volume |
|----------------|---------|-------------|-------|------|-----|--------|--------|--------|--------|---------|
| date | name | volume_type | | | | | | | | |
| 2014- 01-07 | AMZN | low | 1 | 2014 | 7 | 395.04 | 398.03 | 398.47 | 394.29 | 1916684 |
| 2014- 01-09 | AMZN | low | 1 | 2014 | 9 | 403.75 | 401.01 | 406.89 | 398.44 | 2103793 |
| 2014- 01-22 | AMZN | low | 1 | 2014 | 22 | 408.00 | 404.54 | 408.06 | 402.00 | 2069759 |
| 2014- 03-10 | AMZN | low | 3 | 2014 | 10 | 372.27 | 370.53 | 372.73 | 367.00 | 2107820 |
| 2014- 06-04 | AMZN | low | 6 | 2014 | 4 | 306.85 | 306.78 | 309.50 | 303.84 | 2111176 |
| | | ••• | | | | | | | | |
| 0040 | A 84781 | | | | | | | | | |

In [81]:

```
1 tech.loc[(slice(None), 'AMZN', 'low'), :].shape[0]
```

Out[81]:

87

Get: AMZN high trading days

```
In [82]:
```

```
1 tech.xs(level=[1,2], key=['AMZN', 'high'])
```

Out[82]:

| | month | year | day | open | close | high | low | volume |
|------------|-------|------|-----|---------|---------|---------|---------|----------|
| date | | | | | | | | |
| 2014-01-30 | 1 | 2014 | 30 | 393.77 | 403.01 | 406.25 | 387.70 | 10900116 |
| 2014-01-31 | 1 | 2014 | 31 | 372.20 | 358.69 | 375.45 | 357.76 | 16181519 |
| 2014-02-03 | 2 | 2014 | 3 | 358.99 | 346.15 | 360.85 | 340.10 | 10290934 |
| 2014-04-04 | 4 | 2014 | 4 | 335.15 | 323.00 | 335.44 | 315.61 | 12534578 |
| 2014-04-24 | 4 | 2014 | 24 | 329.98 | 337.15 | 337.40 | 322.95 | 9293735 |
| | | | | | | | | |
| 2019-01-04 | 1 | 2019 | 4 | 1530.00 | 1575.39 | 1594.00 | 1518.31 | 9182575 |
| 2019-01-08 | 1 | 2019 | 8 | 1664.69 | 1656.58 | 1676.61 | 1616.61 | 8881428 |
| 2019-01-31 | 1 | 2019 | 31 | 1692.85 | 1718.73 | 1736.41 | 1679.08 | 10910338 |
| 2019-02-01 | 2 | 2019 | 1 | 1638.88 | 1626.23 | 1673.06 | 1622.01 | 11506213 |
| 2019-06-03 | 6 | 2019 | 3 | 1760.01 | 1692.69 | 1766.29 | 1672.00 | 9098708 |

74 rows × 8 columns

In [83]:

```
1 tech.xs(level=[1,2], key=['AMZN', 'high']).shape[0]
```

Out[83]:

74

In [84]:

```
1 #AMZN medium trading days
2 tech.xs(level=[1,2], key=['AMZN', 'medium'])
```

Out[84]:

| | month | year | day | open | close | high | low | volume |
|------------|-------|------|-----|---------|---------|---------|---------|---------|
| date | | | | | | | | |
| 2014-01-02 | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| 2014-01-03 | 1 | 2014 | 3 | 398.29 | 396.44 | 402.71 | 396.22 | 2213512 |
| 2014-01-06 | 1 | 2014 | 6 | 396.13 | 393.63 | 397.00 | 388.42 | 3172207 |
| 2014-01-08 | 1 | 2014 | 8 | 398.47 | 401.92 | 403.00 | 396.04 | 2316903 |
| 2014-01-10 | 1 | 2014 | 10 | 402.04 | 397.66 | 403.76 | 393.80 | 2681701 |
| | | | | | | | | |
| 2019-08-15 | 8 | 2019 | 15 | 1781.99 | 1776.12 | 1788.00 | 1761.96 | 3809948 |
| 2019-08-16 | 8 | 2019 | 16 | 1792.89 | 1792.57 | 1802.91 | 1784.55 | 3054240 |
| 2019-08-19 | 8 | 2019 | 19 | 1818.08 | 1816.12 | 1826.00 | 1812.61 | 2820303 |
| 2019-08-22 | 8 | 2019 | 22 | 1828.00 | 1805.60 | 1829.41 | 1800.10 | 2658388 |
| 2019-08-23 | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 |

1260 rows × 8 columns

In [85]:

```
1 tech.xs(level=[1,2], key=['AMZN', 'medium']).shape[0]
```

Out[85]:

1260

Shuffling Levels

In [86]:

1 tech.head()

Out[86]:

| | | | month | year | day | open | close | high | low | volume |
|----------|-------|-------------|-------|------|-----|--------|--------|--------|--------|----------|
| date | name | volume_type | | | | | | | | |
| 2014-01- | FB | medium | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 02 | AAPL | low | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | GOOGL | medium | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | MSFT | medium | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | AMZN | medium | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |

swaplevel

In [87]:

1 tech.swaplevel(2,1)

Out[87]:

| | | | month | year | day | open | close | high | low | volume |
|----------------|-------------|-------|-------|------|-----|---------|---------|---------|---------|----------|
| date | volume_type | name | | | | | | | | |
| 2014- | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | |
| 2019- 08-23 | medium | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| 00-23 | | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| | | GOOGL | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |
| | | AMZN | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 |
| | | FB | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 |

7105 rows × 8 columns

In [88]:

```
1 tech.swaplevel('volume_type', 'name')
```

Out[88]:

| | | | month | year | day | open | close | high | low | volume |
|-------|-------------|-------|-------|------|-----|---------|---------|---------|---------|----------|
| date | volume_type | name | | | | | | | | |
| 2014- | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | |
| 2019- | medium | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| 08-23 | | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| | | GOOGL | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |

In [89]:

```
1 tech = tech.swaplevel('volume_type', 'name')
```

In [90]:

1 tech.head()

Out[90]:

| | | | month | year | day | open | close | high | low | volume |
|----------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| date | volume_type | name | | | | | | | | |
| 2014-01- | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |

the alternative method:reorder_levels()

```
In [91]:
```

```
1 tech.reorder_levels([2,0,1])
```

Out[91]:

| | | | month | year | day | open | close | high | low | volume |
|-------|----------------|-------------|-------|------|-----|--------|--------|--------|--------|----------|
| name | date | volume_type | | | | | | | | |
| FB | 2014- 01-02 | medium | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| AAPL | 2014- 01-02 | low | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| GOOGL | 2014- 01-02 | medium | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| MSFT | 2014- 01-02 | medium | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| AMZN | 2014- 01-02 | medium | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | |
| MOET | 2042 | 1! | | | | | | | | |

In [92]:

```
1 tech.index
```

Out[92]:

```
MultiIndex([('2014-01-02', 'medium',
                                               'FB'),
                                             'AAPL'),
               ('2014-01-02', 'low',
              ('2014-01-02', 'medium', 'GOOGL'),
              ('2014-01-02', 'medium', ('2014-01-02', 'medium',
                                             'MSFT'),
                                             'AMZN'),
                                              'FB'),
               ('2014-01-03', 'medium',
              ('2014-01-03', 'medium', 'GOOGL'), ('2014-01-03', 'medium', 'MSFT'),
               ('2014-01-03', 'low',
                                             'AAPL'),
               ('2014-01-03', 'medium',
                                              'AMZN'),
               ('2019-08-22', 'medium',
                                             'MSFT'),
                                              'FB'),
               ('2019-08-22', 'low',
              ('2019-08-22', 'medium',
                                              'AMZN'),
              ('2019-08-22', 'medium',
                                             'AAPL'),
              ('2019-08-22', 'low', 'GOOGL'), ('2019-08-23', 'medium', 'MSFT'),
              ('2019-08-23', 'medium', ('2019-08-23', 'medium',
                                              'AAPL'),
                                             'GOOGL'),
               ('2019-08-23', 'medium',
                                             'AMZN'),
              ('2019-08-23', 'medium',
                                                'FB')],
             names=['date', 'volume_type', 'name'], length=7105)
```

In [93]:

```
1 | tech.index.reorder_levels([2,0,1])
```

Out[93]:

```
MultiIndex([(
                      'FB', '2014-01-02', 'medium'),
                ('AAPL', '2014-01-02', 'low'),
('GOOGL', '2014-01-02', 'medium'),
                   'MSFT', '2014-01-02', 'medium'),
                   'AMZN', '2014-01-02', 'medium'),
                ( 'FB', '2014-01-03', 'medium'), ('GOOGL', '2014-01-03', 'medium'),
                  'MSFT', '2014-01-03', 'medium'),
                   'AAPL', '2014-01-03',
                                                  'low'),
                 ('AMZN', '2014-01-03', 'medium'),
                  'MSFT', '2019-08-22', 'medium'),
                   'FB', '2019-08-22', 'low'), 'AMZN', '2019-08-22', 'medium'),
                   'AAPL', '2019-08-22', 'medium'),
                ('GOOGL', '2019-08-22',
                                                   'low'),
                ('MSFT', '2019-08-23', 'medium'),
('AAPL', '2019-08-23', 'medium'),
('GOOGL', '2019-08-23', 'medium'),
                   'AMZN', '2019-08-23', 'medium'), 
'FB', '2019-08-23', 'medium')],
               names=['name', 'date', 'volume type'], length=7105)
```

Removing MultiIndex Levels

df.drop levels. df.reset_index(drop=bool)

In [94]:

```
tech.droplevel(1)# does not restore the level back to the df
```

Out[94]:

| | | month | year | day | open | close | high | low | volume |
|------------|-------|-------|------|-----|---------|---------|---------|---------|----------|
| date | name | | | | | | | | |
| 2014-01-02 | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| ••• | | | | | | | | | |
| 2019-08-23 | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| | GOOGL | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |

In [95]:

1 tech.reset_index(level=1) # restores the level to the column of the dataframe because

Out[95]:

| | | volume_type | month | year | day | open | close | high | low | volume |
|-------|-------|-------------|-------|------|-----|---------|---------|---------|---------|----------|
| date | name | | | | | | | | | |
| 2014- | FB | medium | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 01-02 | AAPL | low | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | GOOGL | medium | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | MSFT | medium | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | AMZN | medium | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | |
| 2019- | MSFT | medium | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| 08-23 | AAPL | medium | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| | GOOGL | medium | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |

Removing Several levels at once

In [96]:

1 tech.head()

Out[96]:

| | | | month | year | day | open | close | high | low | volume |
|----------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| date | volume_type | name | | | | | | | | |
| 2014-01- | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |

In [97]:

```
1 tech.droplevel(['volume_type', 'name'])
```

Out[97]:

| | month | year | day | open | close | close high | | volume |
|------------|-------|------|-----|---------|---------|------------|---------|----------|
| date | | | | | | | | |
| 2014-01-02 | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 2014-01-02 | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 2014-01-02 | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 2014-01-02 | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| 2014-01-02 | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | |
| 2019-08-23 | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| 2019-08-23 | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| 2019-08-23 | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |
| 2019-08-23 | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 |
| 2019-08-23 | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 |

7105 rows × 8 columns

In [98]:

1 tech.droplevel([1, 2])

Out[98]:

| | month | year | day | open | close | high | low | volume |
|------------|-------|------|-----|---------|---------|---------|---------|----------|
| date | | | | | | | | |
| 2014-01-02 | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 2014-01-02 | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 2014-01-02 | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 2014-01-02 | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| 2014-01-02 | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | |
| 2019-08-23 | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| 2019-08-23 | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| 2019-08-23 | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |

In [99]:

1 tech.reset_index(level=[1,2], drop=False)

Out[99]:

| | volume_type | name | month | year | day | open | close | high | low | volume |
|----------------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| date | | | | | | | | | | |
| 2014- 01-02 | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 2014- 01-02 | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 2014- 01-02 | medium | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| 2014- 01-02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | |
| 0040 | | | | | | | | | | |

In [100]:

- 1 #Total reset
- 2 tech.head()

Out[100]:

| | | | month | year | day | open | close | high | low | volume |
|--------|----------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| da | te volume_type | name | | | | | | | | |
| 2014-0 | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| | | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |

In [101]:

1 tech.reset_index()

Out[101]:

| | date | volume_type | name | month | year | day | open | close | high | low | volume |
|------|----------------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| 0 | 2014- 01-02 | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 1 | 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 2 | 2014- 01-02 | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 3 | 2014- 01-02 | medium | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |
| 4 | 2014- 01-02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | | | | | | | | | |
| 7100 | 2019- 08-23 | medium | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |

MultiIndex sort_index()

In [102]:

1 tech.loc[(slice('2014-01-02', '2014-04-02'), slice(None), 'AAPL'), 'open':'low'] Out[102]:

| | | | open | close | high | low |
|------------|-------------|------|-------|-------|-------|-------|
| date | volume_type | name | | | | |
| 2014-01-02 | low | AAPL | 79.38 | 79.02 | 79.58 | 78.86 |
| 2014-01-03 | low | AAPL | 79.00 | 77.28 | 79.10 | 77.20 |
| 2014-01-06 | low | AAPL | 76.78 | 77.70 | 78.11 | 76.23 |
| 2014-01-07 | low | AAPL | 77.76 | 77.15 | 77.99 | 76.85 |
| 2014-01-08 | low | AAPL | 76.97 | 77.64 | 77.94 | 76.96 |
| | | | | | | |
| 2014-03-27 | low | AAPL | 77.11 | 76.78 | 77.36 | 76.45 |
| 2014-03-28 | low | AAPL | 76.82 | 76.69 | 76.99 | 76.32 |
| 2014-03-31 | low | AAPL | 77.03 | 76.68 | 77.26 | 76.56 |

In [103]:

1 tech.sort_index(inplace=True)

In [104]:

1 tech.head()

Out[104]:

| | | | month | year | day | open | close | high | low | volume |
|----------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| date | volume_type | name | | | | | | | | |
| 2014-01- | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [105]:

1 tech.loc[(slice('2014-01-02', '2014-04-02'), slice(None), slice('AAPL', 'FB')), 'open'

Out[105]:

| | | | open | close | high | low |
|------------|-------------|------|--------|--------|--------|--------|
| date | volume_type | name | | | | |
| 2014-01-02 | low | AAPL | 79.38 | 79.02 | 79.58 | 78.86 |
| | medium | AMZN | 398.80 | 397.97 | 399.36 | 394.02 |
| | | FB | 54.86 | 54.71 | 55.22 | 54.19 |
| 2014-01-03 | low | AAPL | 79.00 | 77.28 | 79.10 | 77.20 |
| | medium | AMZN | 398.29 | 396.44 | 402.71 | 396.22 |
| | | | | | | |
| 2014-04-01 | low | AAPL | 76.84 | 77.38 | 77.41 | 76.68 |
| | medium | AMZN | 338.35 | 342.99 | 344.43 | 338.00 |
| 2014-04-02 | high | FB | 63.24 | 62.72 | 63.91 | 62.21 |
| | low | AAPL | 77.48 | 77.51 | 77.64 | 77.18 |
| | medium | AMZN | 345.99 | 341.96 | 348.30 | 340.38 |
| | | | | | | |

189 rows × 4 columns

In [106]:

```
1 tech.loc[(slice('2014-01-02', '2014-04-02'), slice(None), slice('AAPL', 'FB')), 'open':
```

Out[106]:

| | | | open | close | high | low |
|------------|-------------|------|--------|--------|--------|--------|
| date | volume_type | name | | | | |
| 2014-01-02 | low | AAPL | 79.38 | 79.02 | 79.58 | 78.86 |
| | medium | AMZN | 398.80 | 397.97 | 399.36 | 394.02 |
| | | FB | 54.86 | 54.71 | 55.22 | 54.19 |
| 2014-01-03 | low | AAPL | 79.00 | 77.28 | 79.10 | 77.20 |
| | medium | AMZN | 398.29 | 396.44 | 402.71 | 396.22 |
| ••• | | | | | | |
| 2014-04-01 | low | AAPL | 76.84 | 77.38 | 77.41 | 76.68 |
| | medium | AMZN | 338.35 | 342.99 | 344.43 | 338.00 |
| 2014-04-02 | e high | FB | 63.24 | 62.72 | 63.91 | 62.21 |
| | low | AAPL | 77.48 | 77.51 | 77.64 | 77.18 |
| | medium | AMZN | 345.99 | 341.96 | 348.30 | 340.38 |

189 rows × 4 columns

Sorting Different Levels in Different Orders

In [107]:

```
1 tech.sort_index(level=(0,2), ascending=[False, True])
```

Out[107]:

| | | | month | year | day | open | close | high | low | volume |
|----------------|-------------|-------|-------|------|-----|---------|---------|---------|---------|----------|
| date | volume_type | name | | | | | | | | |
| 2019- | medium | AAPL | 8 | 2019 | 23 | 209.43 | 202.64 | 212.05 | 201.00 | 46882843 |
| 08-23 | | AMZN | 8 | 2019 | 23 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 5277898 |
| | | FB | 8 | 2019 | 23 | 180.84 | 177.75 | 183.13 | 176.66 | 17331221 |
| | | GOOGL | 8 | 2019 | 23 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 1813141 |
| | | MSFT | 8 | 2019 | 23 | 137.19 | 133.39 | 138.35 | 132.80 | 38515386 |
| | | | | | | | | | | |
| 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 01-02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

7105 rows × 8 columns

More MultiIndex Methods()

In [108]:

```
1 tidx = tech.index
```

In [109]:

1 type(tidx)

Out[109]:

pandas.core.indexes.multi.MultiIndex

In [110]:

```
1 tidx.is_lexsorted() # lexicographically sorted
```

Out[110]:

True

in lexsort; 10 comes before 7

```
In [111]:
```

```
1 tidx.sortlevel(0, ascending=False, sort remaining=True)
Out[111]:
(MultiIndex([('2019-08-23', 'medium',
                                         'MSFT'),
              ('2019-08-23', 'medium',
                                        'GOOGL'),
              ('2019-08-23', 'medium',
                                           'FB'),
              ('2019-08-23', 'medium',
                                         'AMZN'),
               '2019-08-23', 'medium',
                                         'AAPL'),
                            'medium',
               '2019-08-22<mark>'</mark>,
                                         'MSFT'),
              ('2019-08-22', 'medium',
                                         'AMZN'),
                                         'AAPL'),
              ('2019-08-22', 'medium',
                               'low',
               '2019-08-22',
                                        'GOOGL'),
              ('2019-08-22',
                                 'low',
                                           'FB'),
              ('2014-01-03', 'medium',
                                         'MSFT'),
                            , 'medium',
               '2014-01-03',
                                         'GOOGL'),
              ('2014-01-03', 'medium',
                                           'FB'),
              ('2014-01-03', 'medium',
                                         'AMZN'),
              ('2014-01-03',
                                         'AAPL'),
                                'low',
               '2014-01-02', 'medium',
                                         'MSFT'),
              ('2014-01-02', 'medium',
                                        'GOOGL'),
              ('2014-01-02', 'medium',
                                           'FB'),
               '2014-01-02', 'medium',
                                         'AMZN'),
                                 'low',
              ('2014-01-02',
                                         'AAPL')],
            names=['date', 'volume_type', 'name'], length=7105),
 array([7104, 7103, 7102, ...,
                                                0], dtype=int64))
                                    2,
                                          1,
In [112]:
   tidx.sortlevel([0,1,2], ascending=[True, True, True])
Out[112]:
(MultiIndex([('2014-01-02',
                                 'low',
                                         'AAPL'),
              ('2014-01-02', 'medium',
                                         'AMZN'),
               2014-01-02',
                            'medium',
                                           'FB'),
              ('2014-01-02', 'medium',
                                        'GOOGL'),
              ('2014-01-02', 'medium',
                                         'MSFT'),
               2014-01-03',
                                'low',
                                         'AAPL'),
              ('2014-01-03', 'medium',
                                         'AMZN'),
                                           'FB'),
              ('2014-01-03', 'medium',
              ('2014-01-03', 'medium',
                                        'GOOGL'),
              ('2014-01-03', 'medium',
                                         'MSFT'),
                                           'FB'),
              ('2019-08-22',
                                 'low',
               '2019-08-22',
                                 'low',
                                        'GOOGL'),
              ('2019-08-22',
                            'medium',
                                         'AAPL'),
                                         'AMZN'),
              ('2019-08-22', 'medium',
              ('2019-08-22', 'medium',
                                         'MSFT'),
               '2019-08-23',
                              'medium',
                                         'AAPL'),
                                         'AMZN'),
              ('2019-08-23', 'medium',
              ('2019-08-23', 'medium',
                                           'FB'),
              ('2019-08-23', 'medium',
                                        'GOOGL'),
             ('2019-08-23', 'medium',
                                         'MSFT')],
            names=['date', 'volume_type', 'name'], length=7105),
                        2, ..., 7102, 7103, 7104], dtype=int64))
 array([
```

```
In [113]:
```

```
1 tech.head()
```

Out[113]:

| | | | | month | year | day | open | close | high | low | volume |
|---|----------|-------------|-------|-------|------|-----|--------|--------|--------|--------|----------|
| | date | volume_type | name | | | | | | | | |
| - | 2014-01- | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | 02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [114]:

```
1 tidx.names
```

Out[114]:

FrozenList(['date', 'volume_type', 'name'])

In [115]:

```
1 tidx.set_names(['Trading Date', 'Volume Category', 'Ticker'], inplace=True)
2 #also tech.index.set_names()
```

In [116]:

```
1 tidx
```

```
Out[116]:
```

```
MultiIndex([('2014-01-02', 'low', ('2014-01-02', 'medium',
                                             'AAPL'),
                                             'AMZN'),
              ('2014-01-02', 'medium',
                                               'FB'),
              ('2014-01-02', 'medium', ('2014-01-02', 'medium',
                                            'GOOGL'),
                                            'MSFT'),
                                             'AAPL'),
              ('2014-01-03', 'low',
              ('2014-01-03', 'medium',
                                             'AMZN'),
              ('2014-01-03', 'medium', ('2014-01-03', 'medium',
                                              'FB'),
                                            'GOOGL'),
              ('2014-01-03', 'medium',
                                            'MSFT'),
                                   'low',
              ('2019-08-22',
                                              'FB'),
              ('2019-08-22',
                                   'low',
                                            'GOOGL'),
              ('2019-08-22', 'medium',
                                             'AAPL'),
              ('2019-08-22', 'medium',
                                             'AMZN'),
              ('2019-08-22', 'medium',
                                             'MSFT'),
              ('2019-08-23', 'medium',
                                            'AAPL'),
              ('2019-08-23'. 'medium'.
                                             'AMZN').
```

```
In [117]:
```

```
1 tech.head()
```

Out[117]:

| | | | month | year | day | open | close | high | low | volume | |
|-----------------|--------------------|--------|-------|------|-----|--------|--------|--------|--------|----------|---|
| Trading Date | Volume Category | Ticker | | | | | | | | | |
| 2014-01- | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 | |
| 02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 | |
| | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 | |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 | |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 | _ |

In [118]:

```
1 tidx.to_flat_index()
```

Out[118]:

```
('2014-01-02', 'low', 'AAPL'), ('2014-01-02', 'medium', 'AMZN'), ('2014-01-02', 'medium', 'FB'), ('2014-01-02', 'medium', 'GOOGL'), ('2014-01-02', 'medium', 'MSFT'), ('2014-01-03', 'low', 'AAPL'), ('2014-01-03', 'medium', 'FB'),
Index([
             ('2014-01-03', 'medium', 'GOOGL'), ('2014-01-03', 'medium', 'MSFT'),
                       ('2019-08-22', 'low', 'FB'),
                                                                              ('2019-08-22', 'low', 'GOOGL'),
              ('2019-08-22', 'medium', 'AAPL'), ('2019-08-22', 'medium', 'AMZN'), ('2019-08-22', 'medium', 'MSFT'), ('2019-08-23', 'medium', 'AAPL'), ('2019-08-23', 'medium', 'AMZN'), ('2019-08-23', 'medium', 'FB'),
            ('2019-08-23', 'medium', 'GOOGL'), ('2019-08-23', 'medium', 'MSF
T')],
           dtype='object', length=7105)
```

In [119]:

```
1 tech.close
```

Out[119]:

| Trading Date | Volume Ca | ategory | Ticker | |
|--------------|-----------|---------|--------|---------|
| 2014-01-02 | low | | AAPL | 79.02 |
| | medium | | AMZN | 397.97 |
| | | | FB | 54.71 |
| | | | G00GL | 556.56 |
| | | | MSFT | 37.16 |
| | | | | • • • |
| 2019-08-23 | medium | | AAPL | 202.64 |
| | | | AMZN | 1749.62 |
| | | | FB | 177.75 |
| | | | G00GL | 1153.58 |
| | | | MSFT | 133.39 |
| | | | | |

Name: close, Length: 7105, dtype: float64

In [120]:

```
1 type(tech.close)
```

Out[120]:

pandas.core.series.Series

Reshaping with stack()

In [121]:

```
1 tech.head()
```

Out[121]:

| | | | month | year | day | open | close | high | low | volume |
|-----------------|--------------------|--------|-------|------|-----|--------|--------|--------|--------|----------|
| Trading Date | Volume Category | Ticker | | | | | | | | |
| 2014-01- | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [122]:

1 tech.stack()

Out[122]:

| Trading Date 2014-01-02 | Volume Category low | Ticker AAPL | month year day open close | 1.00 2014.00 2.00 79.38 79.02 |
|----------------------------|------------------------|----------------|--|---|
| 2019-08-23 | medium | MSFT | open close high low volume | 137.19 133.39 138.35 132.80 38515386.00 |

Length: 56840, dtype: float64

In [123]:

1 type(tech.stack())

Out[123]:

pandas.core.series.Series

In [124]:

1 stacked = tech.stack()

```
In [125]:
 1 stacked.head()
Out[125]:
Trading Date Volume Category Ticker
2014-01-02
              low
                               AAPL
                                                   1.00
                                       month
                                                2014.00
                                       year
                                       day
                                                   2.00
                                                  79.38
                                       open
                                       close
                                                  79.02
dtype: float64
In [126]:
 1 type(stacked)
Out[126]:
pandas.core.series.Series
In [127]:
 1 stacked.index.nlevels
Out[127]:
4
In [128]:
   names = stacked.index.names
In [129]:
 1 names
Out[129]:
FrozenList(['Trading Date', 'Volume Category', 'Ticker', None])
In [130]:
 1 stacked.index.set_names([*names[:-1], 'Previously a Column Axis'], inplace=True)
```

In [131]:

| - 1 | |
|-----|---------|
| - 1 | stacked |
| | |

Out[131].

| Out[131]: | | | | |
|----------------------------------|------------------------|----------------|--------------------------------|-----------|
| Trading Date 2014-01-02 00 | Volume Category low | Ticker AAPL | Previously a Column Axis month | 1. |
| | | | year | 2014. |
| 00 00 | | | day | 2. |
| | | | open | 79. |
| 38 | | | close | 79. |
| 02 | | | | |
| 2019-08-23 19 | medium | MSFT | open | 137. |
| 39 | | | close | 133. |
| | | | high | 138. |
| 35 | | | low | 132. |
| 80 | | | | |
| 00 | | | volume | 38515386. |
| Length: 56840 | , dtype: float64 | | | |
| 4 | | | | • |

In [132]:

1 stacked.head()

Out[132]:

| Trading Date | Volume Category | Ticker | Previously a Column Axis | |
|--------------|-----------------|--------|--------------------------|---------|
| 2014-01-02 | low | AAPL | month | 1.00 |
| | | | year | 2014.00 |
| | | | day | 2.00 |
| | | | open | 79.38 |
| | | | close | 79.02 |

dtype: float64

Unstack()

In [133]:

1 tech.head()

Out[133]:

| | | | | month | year | day | open | close | high | low | volume |
|---|-----------------|--------------------|--------|-------|------|-----|--------|--------|--------|--------|----------|
| | Trading Date | Volume Category | Ticker | | | | | | | | |
| • | 2014-01- | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| | 02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| | | | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| | | | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| | | | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [134]:

1 stacked.index.nlevels

Out[134]:

In [135]:

1 stacked

Out[135]:

| Trading Date 2014-01-02 1.00 | Volume Category low | Ticker AAPL | Previously a Column Axis month | | • |
|------------------------------|------------------------|----------------|--------------------------------|----------|---|
| 4.00 | | | year | 201 | |
| | | | day | | |
| 2.00 | | | open | 7 | |
| 9.38 | | | close | 7 | |
| 9.02 | | | C103C | , | |
| 2019-08-23 7.19 | medium | MSFT | open | 13 | |
| 3.39 | | | close | 13 | |
| | | | high | 13 | |
| 8.35 | | | low | 13 | |
| 2.80 | | | volume | 3851538 | |
| 6.00 Length: 56840 | , dtype: float64 | | VOIGING | 3031330 | |
| 4 | | | | • | ~ |

In [136]:

1 stacked.unstack()

Out[136]:

| | | Previously a Column Axis | month | year | day | open | close | high | low | volume |
|-----------------|--------------------|--------------------------------|-------|--------|------|---------|---------|---------|---------|--------|
| Trading Date | Volume Category | Ticker | | | | | | | | |
| 2014- | low | AAPL | 1.0 | 2014.0 | 2.0 | 79.38 | 79.02 | 79.58 | 78.86 | 83988 |
| 01-02 | medium | AMZN | 1.0 | 2014.0 | 2.0 | 398.80 | 397.97 | 399.36 | 394.02 | 21402 |
| | | FB | 1.0 | 2014.0 | 2.0 | 54.86 | 54.71 | 55.22 | 54.19 | 432576 |
| | | GOOGL | 1.0 | 2014.0 | 2.0 | 557.73 | 556.56 | 558.88 | 554.13 | 18227 |
| | | MSFT | 1.0 | 2014.0 | 2.0 | 37.35 | 37.16 | 37.40 | 37.10 | 306437 |
| | | | | | | | | | | |
| 2019- 08-23 | medium | AAPL | 8.0 | 2019.0 | 23.0 | 209.43 | 202.64 | 212.05 | 201.00 | 468828 |
| 06-23 | | AMZN | 8.0 | 2019.0 | 23.0 | 1793.03 | 1749.62 | 1804.90 | 1745.23 | 52778 |
| | | FB | 8.0 | 2019.0 | 23.0 | 180.84 | 177.75 | 183.13 | 176.66 | 173312 |
| | | GOOGL | 8.0 | 2019.0 | 23.0 | 1185.17 | 1153.58 | 1195.67 | 1150.00 | 18131 |
| | | MSFT | 8.0 | 2019.0 | 23.0 | 137.19 | 133.39 | 138.35 | 132.80 | 385153 |

7105 rows × 8 columns

unstack() does the opposite of stack()

In [137]:

1 stacked.unstack().unstack()

Out[137]:

| | Previously a Column Axis | month | | | | | year | | | | |
|-----------------|--------------------------------|-------|------|-----|-------|------|--------|--------|--------|--------|------|
| | Ticker | AAPL | AMZN | FB | GOOGL | MSFT | AAPL | AMZN | FB | GOOGL | MSF" |
| Trading Date | Volume Category | | | | | | | | | | |
| 2014- | low | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | NaN | NaN | Na |
| 01-02 | medium | NaN | 1.0 | 1.0 | 1.0 | 1.0 | NaN | 2014.0 | 2014.0 | 2014.0 | 2014 |
| 2014- | low | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | NaN | NaN | Na |
| 01-03 | medium | NaN | 1.0 | 1.0 | 1.0 | 1.0 | NaN | 2014.0 | 2014.0 | 2014.0 | 2014 |
| 2014- 01-06 | high | NaN | NaN | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | Na |
| | | | | | | | | | | | |
| 2019- | low | NaN | 8.0 | 8.0 | 8.0 | 8.0 | NaN | 2019.0 | 2019.0 | 2019.0 | 2019 |
| 08-21 | medium | 8.0 | NaN | NaN | NaN | NaN | 2019.0 | NaN | NaN | NaN | Na |
| 2019- | low | NaN | NaN | 8.0 | 8.0 | NaN | NaN | NaN | 2019.0 | 2019.0 | Na |
| 08-22 | medium | 8.0 | 8.0 | NaN | NaN | 8.0 | 2019.0 | 2019.0 | NaN | NaN | 2019 |
| 2019- 08-23 | medium | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 2019.0 | 2019.0 | 2019.0 | 2019.0 | 2019 |

2090 rows × 40 columns

08-23

localhost:8888/notebooks/Documents/Data Science and Machine Learning Projects/jupyter/5. Pandas(Going MultiDimensional).ipynb#the-read... 49/57

In [138]:

1 stacked.unstack().unstack(fill_value=-1)# fill value can also be a string, the level po

Out[138]:

| | Previously a Column Axis | month | | | | | year | | | | |
|-----------------|--------------------------------|-------|------|------|-------|------|--------|--------|--------|--------|--------|
| | Ticker | AAPL | AMZN | FB | GOOGL | MSFT | AAPL | AMZN | FB | GOOGL | MSFT |
| Trading Date | Volume Category | | | | | | | | | | |
| 2014- | low | 1.0 | -1.0 | -1.0 | -1.0 | -1.0 | 2014.0 | -1.0 | -1.0 | -1.0 | -1.0 |
| 01-02 | medium | -1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -1.0 | 2014.0 | 2014.0 | 2014.0 | 2014. |
| 2014- | low | 1.0 | -1.0 | -1.0 | -1.0 | -1.0 | 2014.0 | -1.0 | -1.0 | -1.0 | -1.0 |
| 01-03 | medium | -1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -1.0 | 2014.0 | 2014.0 | 2014.0 | 2014.0 |
| 2014- 01-06 | high | -1.0 | -1.0 | 1.0 | -1.0 | -1.0 | -1.0 | -1.0 | 2014.0 | -1.0 | -1.0 |
| | | | | | | | | | | | |
| 2019- 08-21 | low | -1.0 | 8.0 | 8.0 | 8.0 | 8.0 | -1.0 | 2019.0 | 2019.0 | 2019.0 | 2019. |
| 08-21 | medium | 8.0 | -1.0 | -1.0 | -1.0 | -1.0 | 2019.0 | -1.0 | -1.0 | -1.0 | -1.0 |
| 2019- | low | -1.0 | -1.0 | 8.0 | 8.0 | -1.0 | -1.0 | -1.0 | 2019.0 | 2019.0 | -1.0 |
| 08-22 | medium | 8.0 | 8.0 | -1.0 | -1.0 | 8.0 | 2019.0 | 2019.0 | -1.0 | -1.0 | 2019. |
| 2019- 08-23 | medium | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 2019.0 | 2019.0 | 2019.0 | 2019.0 | 2019. |

2090 rows × 40 columns

08-23

Creating MultiLevel Columns Manually

In [139]:

stacked.head()

Out[139]:

| Trading Date | Volume Category | Ticker | Previously a Column Axis | |
|--------------|-----------------|--------|--------------------------|---------|
| 2014-01-02 | low | AAPL | month | 1.00 |
| | | | year | 2014.00 |
| | | | day | 2.00 |
| | | | open | 79.38 |
| | | | close | 79.02 |

dtype: float64

In [140]:

1 stacked.unstack().unstack()

Out[140]:

| | Previously a Column Axis | month | | | | | year | | | | |
|-----------------|--------------------------------|-------|------|-----|-------|------|--------|--------|--------|--------|------|
| | Ticker | AAPL | AMZN | FB | GOOGL | MSFT | AAPL | AMZN | FB | GOOGL | MSF |
| Trading Date | Volume Category | | | | | | | | | | |
| 2014- | low | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | NaN | NaN | Na |
| 01-02 | medium | NaN | 1.0 | 1.0 | 1.0 | 1.0 | NaN | 2014.0 | 2014.0 | 2014.0 | 2014 |
| 2014- | low | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | NaN | NaN | Na |
| 01-03 | medium | NaN | 1.0 | 1.0 | 1.0 | 1.0 | NaN | 2014.0 | 2014.0 | 2014.0 | 2014 |
| 2014- 01-06 | high | NaN | NaN | 1.0 | NaN | NaN | NaN | NaN | 2014.0 | NaN | Na |
| | ••• | | | | | | | | | | |
| 2019- 08-21 | low | NaN | 8.0 | 8.0 | 8.0 | 8.0 | NaN | 2019.0 | 2019.0 | 2019.0 | 2019 |
| 00-21 | medium | 8.0 | NaN | NaN | NaN | NaN | 2019.0 | NaN | NaN | NaN | Na |
| 2019- | low | NaN | NaN | 8.0 | 8.0 | NaN | NaN | NaN | 2019.0 | 2019.0 | Na |
| 08-22 | medium | 8.0 | 8.0 | NaN | NaN | 8.0 | 2019.0 | 2019.0 | NaN | NaN | 2019 |
| 2019- 08-23 | medium | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 2019.0 | 2019.0 | 2019.0 | 2019.0 | 2019 |

Build Manually

2090 rows × 40 columns

criteria:

- -2 level multiindex column axis, containing:
- trading volume(high and low) and tickers(MSFT & AMZN)
- 10 random closing price observations

In [141]:

tech.reset_index(inplace=True)

In [142]:

```
1 tech.head()
```

Out[142]:

| | Trading Date | Volume Category | Ticker | month | year | day | open | close | high | low | volume |
|---|-----------------|--------------------|--------|-------|------|-----|--------|--------|--------|--------|----------|
| 0 | 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 1 | 2014- 01-02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| 2 | 2014- 01-02 | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 3 | 2014- 01-02 | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 4 | 2014- 01-02 | medium | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [143]:

```
1 #Step 1: Create multiindex
pd.MultiIndex.from_product([['low', 'high'], ['MSFT', 'AMZN']],
3
                              names=['Volume Category', 'Ticker'])
```

Out[143]:

```
MultiIndex([( 'low', 'MSFT'),
                 ( 'low', 'AMZN'),
('high', 'MSFT'),
('high', 'AMZN')],
                names=['Volume Category', 'Ticker'])
```

In [144]:

```
cols = pd.MultiIndex.from_product([['low', 'high'], ['MSFT', 'AMZN']],
                               names=['Volume Category', 'Ticker'])
2
```

In [145]:

```
1 cols
```

Out[145]:

```
MultiIndex([( 'low', 'MSFT'),
              ( 'low', 'AMZN'),
('high', 'MSFT'),
              ('high', 'AMZN')],
             names=['Volume Category', 'Ticker'])
```

In [146]:

```
1 #Step 2: prep the underlying data
2 low = tech['Volume Category'] =='low'
3 high= tech['Volume Category'] =='high'
4 amzn = tech.Ticker == 'AMZN'
5 msft = tech.Ticker == 'MSFT'
```

In [147]:

```
1 tech[tech['Volume Category'] == 'low']
```

Out[147]:

| | Trading Date | Volume Category | Ticker | month | year | day | open | close | high | low | volu |
|------|-----------------|--------------------|--------|-------|------|-----|---------|---------|---------|---------|-------|
| 0 | 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398 |
| 5 | 2014- 01-03 | low | AAPL | 1 | 2014 | 3 | 79.00 | 77.28 | 79.10 | 77.20 | 14043 |
| 11 | 2014- 01-06 | low | AAPL | 1 | 2014 | 6 | 76.78 | 77.70 | 78.11 | 76.23 | 14765 |
| 16 | 2014- 01-07 | low | AAPL | 1 | 2014 | 7 | 77.76 | 77.15 | 77.99 | 76.85 | 11347 |
| 17 | 2014- 01-07 | low | AMZN | 1 | 2014 | 7 | 395.04 | 398.03 | 398.47 | 394.29 | 1916 |
| | | | | | | | | | | | |
| 7091 | 2019- 08-21 | low | FB | 8 | 2019 | 21 | 185.00 | 183.55 | 185.90 | 183.14 | 8409 |
| 7092 | 2019- 08-21 | low | GOOGL | 8 | 2019 | 21 | 1195.82 | 1191.58 | 1200.56 | 1187.92 | 708 |
| 7093 | 2019- 08-21 | low | MSFT | 8 | 2019 | 21 | 138.55 | 138.79 | 139.49 | 138.00 | 14982 |
| 7095 | 2019- 08-22 | low | FB | 8 | 2019 | 22 | 183.43 | 182.04 | 184.11 | 179.91 | 10829 |
| 7096 | 2019- 08-22 | low | GOOGL | 8 | 2019 | 22 | 1193.80 | 1191.52 | 1198.78 | 1178.91 | 867 |

597 rows × 11 columns

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In [148]:

1 tech.head()

Out[148]:

| | Trading Date | Volume Category | Ticker | month | year | day | open | close | high | low | volume |
|---|-----------------|--------------------|--------|-------|------|-----|--------|--------|--------|--------|----------|
| 0 | 2014- 01-02 | low | AAPL | 1 | 2014 | 2 | 79.38 | 79.02 | 79.58 | 78.86 | 8398851 |
| 1 | 2014- 01-02 | medium | AMZN | 1 | 2014 | 2 | 398.80 | 397.97 | 399.36 | 394.02 | 2140246 |
| 2 | 2014- 01-02 | medium | FB | 1 | 2014 | 2 | 54.86 | 54.71 | 55.22 | 54.19 | 43257622 |
| 3 | 2014- 01-02 | medium | GOOGL | 1 | 2014 | 2 | 557.73 | 556.56 | 558.88 | 554.13 | 1822719 |
| 4 | 2014- 01-02 | medium | MSFT | 1 | 2014 | 2 | 37.35 | 37.16 | 37.40 | 37.10 | 30643745 |

In [149]:

```
1 tech.loc[(tech['Volume Category']=='low') & (tech['Ticker']=='AMZN')]
```

Out[149]:

| | Trading Date | Volume Category | Ticker | month | year | day | open | close | high | low | volum |
|------|-----------------|--------------------|--------|-------|------|-----|---------|---------|---------|---------|--------|
| 17 | 2014- 01-07 | low | AMZN | 1 | 2014 | 7 | 395.04 | 398.03 | 398.47 | 394.29 | 191668 |
| 27 | 2014- 01-09 | low | AMZN | 1 | 2014 | 9 | 403.75 | 401.01 | 406.89 | 398.44 | 210379 |
| 67 | 2014- 01-22 | low | AMZN | 1 | 2014 | 22 | 408.00 | 404.54 | 408.06 | 402.00 | 206975 |
| 227 | 2014- 03-10 | low | AMZN | 3 | 2014 | 10 | 372.27 | 370.53 | 372.73 | 367.00 | 210782 |
| 526 | 2014- 06-04 | low | AMZN | 6 | 2014 | 4 | 306.85 | 306.78 | 309.50 | 303.84 | 211117 |
| | | | | | | | | | | | |
| 5395 | 2018- 04-17 | low | AMZN | 4 | 2018 | 17 | 1445.00 | 1441.50 | 1447.00 | 1427.48 | 7167 |
| 5521 | 2018- 05-22 | low | AMZN | 5 | 2018 | 22 | 1589.89 | 1581.40 | 1589.89 | 1575.25 | 211563 |
| 6921 | 2019- 07-03 | low | AMZN | 7 | 2019 | 3 | 1935.89 | 1939.00 | 1941.59 | 1930.50 | 169029 |
| 7085 | 2019- 08-20 | low | AMZN | 8 | 2019 | 20 | 1814.50 | 1801.38 | 1816.82 | 1799.88 | 193283 |
| 7090 | 2019- 08-21 | low | AMZN | 8 | 2019 | 21 | 1819.39 | 1823.54 | 1829.58 | 1815.00 | 203923 |

87 rows × 11 columns

```
In [150]:
```

```
1 tech.loc[(tech['Volume Category']=='low') & (tech['Ticker']=='AMZN')].close.sample(10).
```

Out[150]:

```
array([1801.38, 436.04, 780.37, 310.3, 1186.1, 854.59, 559.44,
       386.04, 847.38,
                       339.04])
```

In [151]:

```
1 tech.loc[low & amzn].close.sample(10).values
```

Out[151]:

```
array([ 849.88, 423.67, 853.42, 401.01, 426.95, 1823.54, 426.87,
      1801.38, 370.53, 770.6])
```

```
In [152]:
```

```
1 tech.loc[low & msft].close.sample(10).values
```

Out[152]:

```
99.05, 120.77, 64.93, 103.07, 137.46, 119.93, 63.28,
array([126.24,
               85.51])
       73.16,
```

In [153]:

```
1
  data = [
2
           tech[low & msft].close.sample(10).values,
3
           tech[low & amzn].close.sample(10).values,
4
          tech[high & msft].close.sample(10).values,
5
           tech[high & amzn].close.sample(10).values
6
```

In [154]:

```
1 tech[low & msft].close.sample(10).values
```

Out[154]:

```
array([ 63.24, 103.07, 65.39, 64.41, 74.68, 53.93, 73.98, 109.67,
       47.88, 77.91])
```

In [155]:

```
1 data = [ [*i] for i in zip(*data)]
```

In [156]:

```
data
```

Out[156]:

```
[[85.72, 335.78, 102.32, 1692.69],
 [99.05, 436.29, 43.07, 987.71],
 [64.41, 535.02, 88.18, 1460.83],
 [120.77, 1186.1, 50.99, 296.58],
 [103.07, 771.24, 44.53, 1495.46],
 [65.68, 310.35, 106.16, 599.03],
 [72.72, 430.99, 42.66, 1429.95],
 [57.6, 1441.5, 43.48, 1046.0],
 [65.39, 1581.4, 52.06, 1699.19],
 [47.45, 404.54, 41.68, 299.9]]
```

In [157]:

```
1 | df = pd.DataFrame(data, columns=cols)
```

In [158]:

1 df

Out[158]:

| Volume Category | low | | high | | |
|-----------------|--------|---------|--------|---------|--|
| Ticker | MSFT | AMZN | MSFT | AMZN | |
| 0 | 85.72 | 335.78 | 102.32 | 1692.69 | |
| 1 | 99.05 | 436.29 | 43.07 | 987.71 | |
| 2 | 64.41 | 535.02 | 88.18 | 1460.83 | |
| 3 | 120.77 | 1186.10 | 50.99 | 296.58 | |
| 4 | 103.07 | 771.24 | 44.53 | 1495.46 | |
| 5 | 65.68 | 310.35 | 106.16 | 599.03 | |
| 6 | 72.72 | 430.99 | 42.66 | 1429.95 | |
| 7 | 57.60 | 1441.50 | 43.48 | 1046.00 | |
| 8 | 65.39 | 1581.40 | 52.06 | 1699.19 | |
| 9 | 47.45 | 404.54 | 41.68 | 299.90 | |

In []:

1