pandas: powerful Python data analysis toolkit

Release 0.10.1

Wes McKinney & PyData Development Team

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PDF Version **Date**: January 22, 2013 **Version**: 0.10.1 **Binary Installers:** http://pypi.python.org/pypi/pandas **Source Repository:** http://github.com/pydata/pandas/issues **& Ideas:** https://github.com/pydata/pandas/issues

Q&A Support: http://stackoverflow.com/questions/tagged/pandas

Developer Mailing List: http://groups.google.com/group/pystatsmodels

pandas is a Python package providing fast, flexible, and expressive data structures designed to make working with "relational" or "labeled" data both easy and intuitive. It aims to be the fundamental high-level building block for doing practical, real world data analysis in Python. Additionally, it has the broader goal of becoming the most powerful and flexible open source data analysis / manipulation tool available in any language. It is already well on its way toward this goal.

pandas is well suited for many different kinds of data:

- Tabular data with heterogeneously-typed columns, as in an SQL table or Excel spreadsheet
- Ordered and unordered (not necessarily fixed-frequency) time series data.
- Arbitrary matrix data (homogeneously typed or heterogeneous) with row and column labels
- Any other form of observational / statistical data sets. The data actually need not be labeled at all to be placed into a pandas data structure

The two primary data structures of pandas, Series (1-dimensional) and DataFrame (2-dimensional), handle the vast majority of typical use cases in finance, statistics, social science, and many areas of engineering. For R users, DataFrame provides everything that R's data.frame provides and much more. pandas is built on top of NumPy and is intended to integrate well within a scientific computing environment with many other 3rd party libraries.

Here are just a few of the things that pandas does well:

- Easy handling of **missing data** (represented as NaN) in floating point as well as non-floating point data
- Size mutability: columns can be inserted and deleted from DataFrame and higher dimensional objects
- Automatic and explicit **data alignment**: objects can be explicitly aligned to a set of labels, or the user can simply ignore the labels and let *Series*, *DataFrame*, etc. automatically align the data for you in computations
- Powerful, flexible **group by** functionality to perform split-apply-combine operations on data sets, for both aggregating and transforming data
- Make it easy to convert ragged, differently-indexed data in other Python and NumPy data structures into DataFrame objects
- Intelligent label-based **slicing**, **fancy indexing**, and **subsetting** of large data sets
- Intuitive **merging** and **joining** data sets
- Flexible **reshaping** and pivoting of data sets
- **Hierarchical** labeling of axes (possible to have multiple labels per tick)
- Robust IO tools for loading data from flat files (CSV and delimited), Excel files, databases, and saving / loading data from the ultrafast HDF5 format
- **Time series**-specific functionality: date range generation and frequency conversion, moving window statistics, moving window linear regressions, date shifting and lagging, etc.

Many of these principles are here to address the shortcomings frequently experienced using other languages / scientific research environments. For data scientists, working with data is typically divided into multiple stages: munging and

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cleaning data, analyzing / modeling it, then organizing the results of the analysis into a form suitable for plotting or tabular display. pandas is the ideal tool for all of these tasks.

Some other notes

- pandas is **fast**. Many of the low-level algorithmic bits have been extensively tweaked in Cython code. However, as with anything else generalization usually sacrifices performance. So if you focus on one feature for your application you may be able to create a faster specialized tool.
- pandas is a dependency of statsmodels, making it an important part of the statistical computing ecosystem in Python.
- pandas has been used extensively in production in financial applications.

Note: This documentation assumes general familiarity with NumPy. If you haven't used NumPy much or at all, do invest some time in learning about NumPy first.

See the package overview for more detail about what's in the library.

2 CONTENTS

WHAT'S NEW

These are new features and improvements of note in each release.

1.1 v0.10.1 (January 22, 2013)

This is a minor release from 0.10.0 and includes new features, enhancements, and bug fixes. In particular, there is substantial new HDFStore functionality contributed by Jeff Reback.

An undesired API breakage with functions taking the inplace option has been reverted and deprecation warnings added.

1.1.1 API changes

- Functions taking an inplace option return the calling object as before. A deprecation message has been added
- Groupby aggregations Max/Min no longer exclude non-numeric data (GH2700)
- Resampling an empty DataFrame now returns an empty DataFrame instead of raising an exception (GH2640)
- The file reader will now raise an exception when NA values are found in an explicitly specified integer column instead of converting the column to float (GH2631)
- DatetimeIndex.unique now returns a DatetimeIndex with the same name and
- timezone instead of an array (GH2563)

1.1.2 New features

• MySQL support for database (contribution from Dan Allan)

1.1.3 HDFStore

You may need to upgrade your existing data files. Please visit the **compatibility** section in the main docs.

You can designate (and index) certain columns that you want to be able to perform queries on a table, by passing a list to data_columns

```
In [1530]: store = HDFStore('store.h5')
In [1531]: df = DataFrame(randn(8, 3), index=date_range('1/1/2000', periods=8),
                     columns=['A', 'B', 'C'])
   . . . . . . :
In [1532]: df['string'] = 'foo'
In [1533]: df.ix[4:6,'string'] = np.nan
In [1534]: df.ix[7:9,'string'] = 'bar'
In [1535]: df['string2'] = 'cool'
In [1536]: df
Out[1536]:
                                      C string string2
2000-01-01 0.741687 0.035967 -2.700230 foo
2000-01-02 0.777316 1.201654 0.775594
2000-01-03 0.916695 -0.511978 0.805595
                                            foo
                                                   cool
                                            foo
                                                   cool
2000-01-04 -0.517789 -0.980332 -1.325032
                                           foo
                                                   cool
2000-01-05 0.015397 1.063654 -0.297355 NaN
                                                 cool
2000-01-06 1.118334 -1.750153 0.507924 NaN cool
2000-01-07 -0.163195 0.285564 -0.332279 foo cool
2000-01-08 -0.516040 -0.531297 -0.409554 bar
                                                  cool
# on-disk operations
In [1537]: store.append('df', df, data_columns = ['B','C','string','string2'])
In [1538]: store.select('df',['B > 0', 'string == foo'])
Out[1538]:
                   Α
                             В
                                       C string string2
2000-01-01 0.741687 0.035967 -2.700230
                                          foo
                                                  cool
2000-01-02 0.777316 1.201654 0.775594
                                            foo
                                                   cool
2000-01-07 -0.163195 0.285564 -0.332279
                                            foo
                                                   cool
# this is in-memory version of this type of selection
In [1539]: df[(df.B > 0) & (df.string == 'foo')]
Out[1539]:
                            В
                                       C string string2
2000-01-01 0.741687 0.035967 -2.700230
                                          foo
                                                 cool
2000-01-02 0.777316 1.201654 0.775594
                                            foo
                                                   cool
2000-01-07 -0.163195 0.285564 -0.332279
                                          foo
                                                   cool
Retrieving unique values in an indexable or data column.
In [1540]: store.unique('df','index')
Out[1540]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-01-01 00:00:00, ..., 2000-01-08 00:00:00]
Length: 8, Freq: None, Timezone: None
In [1541]: store.unique('df','string')
Out[1541]: Index([bar, foo], dtype=object)
You can now store datetime 64 in data columns
In [1542]: df_mixed
                                  = df.copy()
```

```
In [1543]: df_mixed['datetime64'] = Timestamp('20010102')
In [1544]: df_{mixed.ix[3:4,['A','B']]} = np.nan
In [1545]: store.append('df_mixed', df_mixed)
In [1546]: df_mixed1 = store.select('df_mixed')
In [1547]: df_mixed1
Out[1547]:
                           В
                                   C string string2
                                                             datetime64
2000-01-01 0.741687 0.035967 -2.700230 foo cool 2001-01-02 00:00:00
2000-01-02 0.777316 1.201654 0.775594
                                        foo cool 2001-01-02 00:00:00
2000-01-03 0.916695 -0.511978 0.805595
                                        foo cool 2001-01-02 00:00:00
                        NaN -1.325032 foo cool 2001-01-02 00:00:00
2000-01-04
              NaN
2000-01-05 0.015397 1.063654 -0.297355 NaN cool 2001-01-02 00:00:00
2000-01-06 1.118334 -1.750153 0.507924
                                         NaN cool 2001-01-02 00:00:00
2000-01-07 -0.163195 0.285564 -0.332279
                                        foo cool 2001-01-02 00:00:00
2000-01-08 -0.516040 -0.531297 -0.409554
                                               cool 2001-01-02 00:00:00
                                         bar
In [1548]: df_mixed1.get_dtype_counts()
Out[1548]:
datetime64[ns]
                1
                 3
float64
                 2
object
```

You can pass columns keyword to select to filter a list of the return columns, this is equivalent to passing a Term('columns', list_of_columns_to_filter)

HDFStore now serializes multi-index dataframes when appending tables.

```
In [1550]: index = MultiIndex(levels=[['foo', 'bar', 'baz', 'qux'],
                                       ['one', 'two', 'three']],
                               labels=[[0, 0, 0, 1, 1, 2, 2, 3, 3, 3],
                                       [0, 1, 2, 0, 1, 1, 2, 0, 1, 2]],
                               names=['foo', 'bar'])
   . . . . . . :
In [1551]: df = DataFrame(np.random.randn(10, 3), index=index,
                          columns=['A', 'B', 'C'])
   . . . . . . :
   . . . . . . :
In [1552]: df
Out[1552]:
                           В
                  Α
foo bar
         0.055458 -0.000871 -0.156757
foo one
```

```
two -1.193604 0.768787 -0.228047
   three 0.054979 -0.423256 0.175289
        -0.961203 -0.302857 0.047525
bar one
        -0.987381 -0.082381 1.122844
         0.357760 -1.287685 -0.555503
   three -1.721204 -0.040879 -1.742960
qux one -1.263551 -0.952076 1.253998
   two -0.994435 -1.857899 -1.409501
   three 2.056446 0.686683 0.295824
In [1553]: store.append('mi', df)
In [1554]: store.select('mi')
Out[1554]:
                                    C
                 Α
foo bar
foo one
         0.055458 -0.000871 -0.156757
        -1.193604 0.768787 -0.228047
   three 0.054979 -0.423256 0.175289
bar one -0.961203 -0.302857 0.047525
        -0.987381 -0.082381 1.122844
   t.wo
baz two 0.357760 -1.287685 -0.555503
   three -1.721204 -0.040879 -1.742960
qux one -1.263551 -0.952076 1.253998
   two -0.994435 -1.857899 -1.409501
   three 2.056446 0.686683 0.295824
# the levels are automatically included as data columns
In [1555]: store.select('mi', Term('foo=bar'))
Out[1555]:
                        В
foo bar
bar one -0.961203 -0.302857 0.047525
   two -0.987381 -0.082381 1.122844
```

Multi-table creation via append_to_multiple and selection via select_as_multiple can create/select from multiple tables and return a combined result, by using where on a selector table.

```
In [1556]: df_mt = DataFrame(randn(8, 6), index=date_range('1/1/2000', periods=8),
                                                 columns=['A', 'B', 'C', 'D', 'E', 'F'])
   . . . . . . :
   . . . . . . :
In [1557]: df_mt['foo'] = 'bar'
# you can also create the tables individually
In [1558]: store.append_to_multiple({ 'df1_mt' : ['A','B'], 'df2_mt' : None }, df_mt, selector = 'df.
In [1559]: store
Out[1559]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
                        frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index],dc->[B,C,string)
/df1_mt
                        frame_table (typ->appendable,nrows->8,ncols->2,indexers->[index],dc->[A,B])
                        \label{lem:constraint} frame\_table \quad (\texttt{typ-} > \texttt{appendable}, \texttt{nrows-} > \texttt{8}, \texttt{ncols-} > \texttt{5}, \texttt{indexers-} > \texttt{[index])}
/df2_mt
/df_mixed
                        frame_table (typ->appendable,nrows->8,ncols->6,indexers->[index])
/mi
                        frame_table (typ->appendable_multi,nrows->10,ncols->5,indexers->[index],dc->[baseled]
```

indiviual tables were created

```
In [1560]: store.select('dfl_mt')
Out[1560]:
                  Α
2000-01-01 0.452273 0.853944
2000-01-02 -0.388093 0.086667
2000-01-03 -0.727640 -0.341083
2000-01-04 1.973282 -0.336809
2000-01-05 0.436261 -0.543731
2000-01-06 -0.068377 -0.215977
2000-01-07 1.203168 0.564612
2000-01-08 -0.414547 2.005601
In [1561]: store.select('df2_mt')
Out[1561]:
                  C
                                               F foo
                           D
2000-01-01 0.585509 0.483793 1.387714 -0.261908 bar
2000-01-02 0.269055 0.011450 -0.104465 -0.406944
2000-01-03 0.478604 0.463990 1.237388 0.628084
2000-01-04 0.963953 0.053805 1.182483
                                        0.566182
2000-01-05 -0.320155 2.545145 0.301306
                                        1.967739
2000-01-06 -1.038566 -0.911641 -1.172296 1.539279 bar
2000-01-07 -0.836731 0.283662 -0.357312 1.295667 bar
2000-01-08 -0.601194 -0.134764 0.280262 -0.627031 bar
# as a multiple
In [1562]: store.select_as_multiple(['df1_mt','df2_mt'], where = ['A>0','B>0'], selector = 'df1_mt'
Out[1562]:
                           В
                                     С
                                               D
                                                         E
                                                                  F
                                                                     foo
2000-01-01 0.452273 0.853944 0.585509 0.483793 1.387714 -0.261908 bar
2000-01-07 1.203168 0.564612 -0.836731 0.283662 -0.357312 1.295667
```

Enhancements

- HDFStore now can read native PyTables table format tables
- You can pass nan_rep = 'my_nan_rep' to append, to change the default nan representation on disk (which converts to/from np.nan), this defaults to nan.
- You can pass index to append. This defaults to True. This will automagically create indicies on the
 indexables and data columns of the table
- You can pass chunksize=an integer to append, to change the writing chunksize (default is 50000). This will significantly lower your memory usage on writing.
- You can pass expectedrows=an integer to the first append, to set the TOTAL number of expectedrows that PyTables will expected. This will optimize read/write performance.
- Select now supports passing start and stop to provide selection space limiting in selection.
- Greatly improved ISO8601 (e.g., yyyy-mm-dd) date parsing for file parsers (GH2698)
- Allow DataFrame.merge to handle combinatorial sizes too large for 64-bit integer (GH2690)
- Series now has unary negation (-series) and inversion (~series) operators (GH2686)
- DataFrame.plot now includes a logx parameter to change the x-axis to log scale (GH2327)
- Series arithmetic operators can now handle constant and ndarray input (GH2574)
- ExcelFile now takes a kind argument to specify the file type (GH2613)
- A faster implementation for Series.str methods (GH2602)

Bug Fixes

- HDFStore tables can now store float 32 types correctly (cannot be mixed with float 64 however)
- Fixed Google Analytics prefix when specifying request segment (GH2713).
- Function to reset Google Analytics token store so users can recover from

improperly setup client secrets (GH2687_). - Fixed groupby bug resulting in segfault when passing in MultiIndex (GH2706) - Fixed bug where passing a Series with datetime64 values into to_datetime results in bogus output values (GH2699) - Fixed bug in pattern in HDFStore expressions when pattern is not a valid regex (GH2694) - Fixed performance issues while aggregating boolean data (GH2692) - When given a boolean mask key and a Series of new values, Series __setitem__ will now align the incoming values with the original Series (GH2686) - Fixed MemoryError caused by performing counting sort on sorting MultiIndex levels with a very large number of combinatorial values (GH2684) - Fixed bug that causes plotting to fail when the index is a DatetimeIndex with a fixed-offset timezone (GH2683) - Corrected businessday subtraction logic when the offset is more than 5 bdays and the starting date is on a weekend (GH2680) - Fixed C file parser behavior when the file has more columns than data (GH2668) - Fixed file reader bug that misaligned columns with data in the presence of an implicit column and a specified usecols value - DataFrames with numerical or datetime indices are now sorted prior to plotting (GH2609) - Fixed DataFrame.from_records error when passed columns, index, but empty records (GH2633) - Several bug fixed for Series operations when dtype is datetime64 (GH2689, GH2629, GH2626)

See the full release notes or issue tracker on GitHub for a complete list.

1.2 v0.10.0 (December 17, 2012)

This is a major release from 0.9.1 and includes many new features and enhancements along with a large number of bug fixes. There are also a number of important API changes that long-time pandas users should pay close attention to.

1.2.1 File parsing new features

The delimited file parsing engine (the guts of read_csv and read_table) has been rewritten from the ground up and now uses a fraction the amount of memory while parsing, while being 40% or more faster in most use cases (in some cases much faster).

There are also many new features:

- Much-improved Unicode handling via the encoding option.
- Column filtering (usecols)
- Dtype specification (dtype argument)
- Ability to specify strings to be recognized as True/False
- Ability to yield NumPy record arrays (as_recarray)
- High performance delim_whitespace option
- Decimal format (e.g. European format) specification
- Easier CSV dialect options: escapechar, lineterminator, quotechar, etc.
- · More robust handling of many exceptional kinds of files observed in the wild

1.2.2 API changes

Deprecated DataFrame BINOP TimeSeries special case behavior

The default behavior of binary operations between a DataFrame and a Series has always been to align on the DataFrame's columns and broadcast down the rows, **except** in the special case that the DataFrame contains time series. Since there are now method for each binary operator enabling you to specify how you want to broadcast, we are phasing out this special case (Zen of Python: *Special cases aren't special enough to break the rules*). Here's what I'm talking about:

```
In [1563]: import pandas as pd
In [1564]: df = pd.DataFrame(np.random.randn(6, 4),
                           index=pd.date_range('1/1/2000', periods=6))
   . . . . . :
In [1565]: df
Out[1565]:
                  \cap
                            1
                                      2
2000-01-01 1.197755 0.443238 -0.793423 0.450845
2000-01-02 -0.833944 1.497871 -0.062647 0.156242
2000-01-03 0.752988 1.193476 -1.622707 0.924629
2000-01-04 0.865121 -0.192174 -0.924645 1.035467
2000-01-05 -0.237298 -0.193078 -0.113703 -1.510585
2000-01-06 0.426243 -0.863411 0.386999 1.318817
# deprecated now
In [1566]: df - df[0]
Out[1566]:
2000-01-01 0 -0.754517 -1.991178 -0.746911
2000-01-02 0 2.331815 0.771297 0.990186
2000-01-03 0 0.440488 -2.375695 0.171640
2000-01-04 0 -1.057295 -1.789767 0.170346
2000-01-05 0 0.044219 0.123595 -1.273288
2000-01-06 0 -1.289654 -0.039243 0.892574
# Change your code to
In [1567]: df.sub(df[0], axis=0) # align on axis 0 (rows)
Out[1567]:
                     1
2000-01-01 0 -0.754517 -1.991178 -0.746911
           0 2.331815 0.771297
2000-01-02
                                  0.990186
2000-01-03 0 0.440488 -2.375695 0.171640
2000-01-04 0 -1.057295 -1.789767 0.170346
2000-01-05 0 0.044219 0.123595 -1.273288
2000-01-06 0 -1.289654 -0.039243 0.892574
```

You will get a deprecation warning in the 0.10.x series, and the deprecated functionality will be removed in 0.11 or later.

Altered resample default behavior

The default time series resample binning behavior of daily D and higher frequencies has been changed to closed='left', label='left'. Lower nfrequencies are unaffected. The prior defaults were causing a great deal of confusion for users, especially resampling data to daily frequency (which labeled the aggregated group with the end of the interval: the next day).

Note:

```
In [1568]: dates = pd.date_range('1/1/2000', '1/5/2000', freq='4h')
In [1569]: series = Series(np.arange(len(dates)), index=dates)
In [1570]: series
Out[1570]:
2000-01-01 00:00:00
2000-01-01 04:00:00
                       1
2000-01-01 08:00:00
                       2
2000-01-01 12:00:00
2000-01-01 16:00:00
                      4
2000-01-01 20:00:00
                      5
2000-01-02 00:00:00
2000-01-02 04:00:00
                       7
2000-01-02 08:00:00
                      8
2000-01-02 12:00:00
                      9
2000-01-02 16:00:00
                      10
2000-01-02 20:00:00
                      11
2000-01-03 00:00:00
                      12
2000-01-03 04:00:00
                      13
2000-01-03 08:00:00
                      14
2000-01-03 12:00:00
                      15
2000-01-03 16:00:00
                      16
2000-01-03 20:00:00
                      17
2000-01-04 00:00:00
                      18
2000-01-04 04:00:00
2000-01-04 08:00:00
                      20
2000-01-04 12:00:00
                      21
2000-01-04 16:00:00
                      22
2000-01-04 20:00:00
                      2.3
2000-01-05 00:00:00
                      24
Freq: 4H
In [1571]: series.resample('D', how='sum')
Out[1571]:
2000-01-01
              15
2000-01-02
             51
2000-01-03
             87
2000-01-04 123
2000-01-05
             24
Freq: D
# old behavior
In [1572]: series.resample('D', how='sum', closed='right', label='right')
Out[1572]:
2000-01-01
               0
2000-01-02
               21
2000-01-03
              57
2000-01-04
              93
2000-01-05
             129
Freq: D
```

• Infinity and negative infinity are no longer treated as NA by isnull and notnull. That they every were was a relic of early pandas. This behavior can be re-enabled globally by the mode.use_inf_as_null option:

```
In [1573]: s = pd.Series([1.5, np.inf, 3.4, -np.inf])
In [1574]: pd.isnull(s)
```

```
Out[1574]:
    False
1
     False
2
     False
3
     False
In [1575]: s.fillna(0)
Out[1575]:
   1.500000
1
         inf
2
     3.400000
3
         -inf
In [1576]: pd.set_option('use_inf_as_null', True)
In [1577]: pd.isnull(s)
Out [1577]:
     False
1
     True
     False
     True
In [1578]: s.fillna(0)
Out[1578]:
    1.5
     0.0
2
     3.4
3
     0.0
In [1579]: pd.reset_option('use_inf_as_null')
```

- Methods with the inplace option now all return None instead of the calling object. E.g. code written like df = df.fillna(0, inplace=True) may stop working. To fix, simply delete the unnecessary variable assignment.
- pandas.merge no longer sorts the group keys (sort=False) by default. This was done for performance reasons: the group-key sorting is often one of the more expensive parts of the computation and is often unnecessary.
- The default column names for a file with no header have been changed to the integers 0 through N 1. This is to create consistency with the DataFrame constructor with no columns specified. The v0.9.0 behavior (names X0, X1, ...) can be reproduced by specifying prefix='X':

```
In [1580]: data= 'a,b,c\n1,Yes,2\n3,No,4'
In [1581]: print data
a,b,c
1, Yes, 2
3,No,4
In [1582]: pd.read_csv(StringIO(data), header=None)
Out[1582]:
  0
     1 2
0 a
      b c
1 1 Yes 2
  3
      No 4
In [1583]: pd.read_csv(StringIO(data), header=None, prefix='X')
Out[1583]:
```

```
X0 X1 X2
0 a b c
1 1 Yes 2
2 3 No 4
```

• Values like 'Yes' and 'No' are not interpreted as boolean by default, though this can be controlled by new true_values and false_values arguments:

```
In [1584]: print data
a,b,c
1, Yes, 2
3, No, 4
In [1585]: pd.read_csv(StringIO(data))
Out[1585]:
      b c
  а
0 1 Yes 2
1 3 No 4
In [1586]: pd.read_csv(StringIO(data), true_values=['Yes'], false_values=['No'])
Out[1586]:
         b c
  а
     True
0 1
            2
1 3 False
```

- The file parsers will not recognize non-string values arising from a converter function as NA if passed in the na_values argument. It's better to do post-processing using the replace function instead.
- Calling fillna on Series or DataFrame with no arguments is no longer valid code. You must either specify a fill value or an interpolation method:

```
In [1587]: s = Series([np.nan, 1., 2., np.nan, 4])
In [1588]: s
Out[1588]:
  NaN
2
      2
3
    NaN
In [1589]: s.fillna(0)
Out[1589]:
     0
1
     1
3
     Λ
In [1590]: s.fillna(method='pad')
Out[1590]:
  NaN
1
      1
2
      2
      2
3
4
      4
```

Convenience methods ffill and bfill have been added:

• Series.apply will now operate on a returned value from the applied function, that is itself a series, and possibly upcast the result to a DataFrame

```
In [1592]: def f(x):
              return Series([ x, x**2 ], index = ['x', 'x^2'])
In [1593]: s = Series(np.random.rand(5))
In [1594]: s
Out[1594]:
    0.713026
1
    0.539601
2
    0.046682
3
    0.536308
    0.373040
In [1595]: s.apply(f)
Out[1595]:
         X
0 0.713026 0.508406
1 0.539601 0.291170
2 0.046682 0.002179
3 0.536308 0.287626
4 0.373040 0.139159
```

- New API functions for working with pandas options (GH2097):
 - get_option / set_option get/set the value of an option. Partial names are accepted. reset_option reset one or more options to their default value. Partial names are accepted. describe_option print a description of one or more options. When called with no arguments.
 print all registered options.

Note: set_printoptions/ reset_printoptions are now deprecated (but functioning), the print options now live under "display.XYZ". For example:

```
In [1596]: get_option("display.max_rows")
Out[1596]: 100
```

• to string() methods now always return unicode strings (GH2224).

1.2.3 New features

1.2.4 Wide DataFrame Printing

Instead of printing the summary information, pandas now splits the string representation across multiple rows by default:

```
In [1597]: wide_frame = DataFrame(randn(5, 16))
```

```
In [1598]: wide_frame
Out[1598]:
                                                                                                                                                              2
                                                                                                                                                                                                                      3
                                                                                                                                                                                                                                                                           4
                                                                                                                                                                                                                                                                                                                                   5
         0.091848 - 0.318810 0.950676 - 1.016290 - 0.267508 0.115960 - 0.615949 - 0.373060
1 \;\; -0.234083 \;\; -0.254881 \;\; -0.142302 \;\;\; 1.291962 \;\;\; 0.876700 \;\;\; 1.704647 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.046376 \;\;\; 0.158167 \;\;\; 0.158167 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;\;\; 0.146376 \;
             0.191589 \ -0.243287 \quad 1.684079 \ -0.637764 \ -0.323699 \ -1.378458 \ -0.868599 \quad 1.91673699 \ -0.637764 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.868599 \ -0.8685999 \ -0.8685999 \ -0.8685999 \ -0.8685999 \ -0.8685999 \ -0.8685999 \ -0.8685999 \ -0.8685999
             1.247851 \quad 0.246737 \quad 1.454094 \quad -1.166264 \quad -0.560671 \quad 1.027488 \quad 0.252915 \quad -0.154549
4\;-0.417236\;\;1.721160\;-0.058702\;-1.297767\;\;0.871349\;-0.177241\;\;0.207366\;\;2.592691
                                                                                                                                                           10
                                                                                                                                                                                                                                                                                                                              13
                                                 8
                                                                                                     9
                                                                                                                                                                                                                   11
                                                                                                                                                                                                                                                                          12
                                                                                                                                                                                                                                                                                                                                                                                         14
                                                                                                                                                                                                                                                                                                                                                                                                                                                 15
         0.276398 -1.947432 -1.183044 -3.030491 -1.055515 -0.177967 1.269136 0.668999
1 \quad 1.503229 \quad -0.335678 \quad 0.157359 \quad 0.828373 \quad 0.860863 \quad 0.618679 \quad -0.507624 \quad -1.174443
2 \quad 1.562215 \quad 0.133322 \quad 0.345906 \quad -1.778234 \quad -1.223208 \quad -0.480258 \quad -0.285245 \quad 0.775414
3\quad 0.181686\ -0.268458\ -0.124345\quad 0.443256\ -0.778424\quad 2.147255\ -0.731309\quad 0.281577
4 \quad 0.423204 \quad -0.006209 \quad 0.314186 \quad 0.363193 \quad 0.196151 \quad -1.598514 \quad -0.843566 \quad -0.353828
The old behavior of printing out summary information can be achieved via the 'expand_frame_repr' print option:
In [1599]: pd.set_option('expand_frame_repr', False)
In [1600]: wide_frame
Out[1600]:
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 5 entries, 0 to 4
Data columns:
     5 non-null values
1
     5 non-null values
2
     5 non-null values
3
     5
        non-null values
4
     5
        non-null values
5
     5
        non-null values
     5
        non-null values
     5 non-null values
8
     5 non-null values
9
     5 non-null values
     5 non-null values
10
11
    5 non-null values
12
     5 non-null values
13
     5 non-null values
14
     5 non-null values
15
     5 non-null values
dtypes: float64(16)
```

The width of each line can be changed via 'line_width' (80 by default):

```
In [1601]: pd.set_option('line_width', 40)
In [1602]: wide_frame
Out [1602]:
                            2
                  1
0 0.091848 -0.318810 0.950676 -1.016290
1 -0.234083 -0.254881 -0.142302 1.291962
  0.191589 -0.243287 1.684079 -0.637764
3 1.247851 0.246737 1.454094 -1.166264
4 -0.417236 1.721160 -0.058702 -1.297767
        4
                  5
                            6
0 - 0.267508 0.115960 - 0.615949 - 0.373060
1 0.876700 1.704647 0.046376 0.158167
2 -0.323699 -1.378458 -0.868599 1.916736
3 -0.560671 1.027488 0.252915 -0.154549
```

```
4 0.871349 -0.177241 0.207366 2.592691
       8 9
                     10
                             11
0 0.276398 -1.947432 -1.183044 -3.030491
1 1.503229 -0.335678 0.157359 0.828373
  1.562215 0.133322 0.345906 -1.778234
  0.181686 -0.268458 -0.124345 0.443256
4 0.423204 -0.006209 0.314186 0.363193
       12
                13
                         14
0 -1.055515 -0.177967 1.269136 0.668999
1 0.860863 0.618679 -0.507624 -1.174443
2 -1.223208 -0.480258 -0.285245 0.775414
3 -0.778424 2.147255 -0.731309 0.281577
4 0.196151 -1.598514 -0.843566 -0.353828
```

1.2.5 Updated PyTables Support

Docs for PyTables Table format & several enhancements to the api. Here is a taste of what to expect.

```
In [1603]: store = HDFStore('store.h5')
In [1604]: df = DataFrame(randn(8, 3), index=date_range('1/1/2000', periods=8),
                     columns=['A', 'B', 'C'])
   . . . . . . :
In [1605]: df
Out[1605]:
                            В
                  Α
2000-01-01 0.516740 -2.335539 -0.715006
2000-01-02 -0.399224 0.798589 2.101702
2000-01-03 -0.190649 0.595370 -1.672567
2000-01-04 0.786765 0.133175 -1.077265
2000-01-05 0.861068 1.982854 -1.059177
2000-01-06 2.050701 -0.615165 -0.601019
2000-01-07 -1.062777 -1.577586 -0.585584
2000-01-08 1.833699 -0.483165 0.652315
# appending data frames
In [1606]: df1 = df[0:4]
In [1607]: df2 = df[4:]
In [1608]: store.append('df', df1)
In [1609]: store.append('df', df2)
In [1610]: store
Out[1610]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
               frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
# selecting the entire store
In [1611]: store.select('df')
Out[1611]:
                           В
2000-01-01 0.516740 -2.335539 -0.715006
2000-01-02 -0.399224 0.798589 2.101702
```

```
2000-01-03 -0.190649 0.595370 -1.672567
2000-01-04 0.786765 0.133175 -1.077265
2000-01-05 0.861068 1.982854 -1.059177
2000-01-06 2.050701 -0.615165 -0.601019
2000-01-07 -1.062777 -1.577586 -0.585584
2000-01-08 1.833699 -0.483165 0.652315
In [1612]: wp = Panel(randn(2, 5, 4), items=['Item1', 'Item2'],
                major_axis=date_range('1/1/2000', periods=5),
                 minor_axis=['A', 'B', 'C', 'D'])
   . . . . . :
   . . . . . . :
In [1613]: wp
Out[1613]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
# storing a panel
In [1614]: store.append('wp',wp)
# selecting via A QUERY
In [1615]: store.select('wp',
            [ Term('major_axis>20000102'), Term('minor_axis', '=', ['A','B']) ])
   . . . . . . :
   . . . . . . :
Out[1615]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 3 (major_axis) x 2 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-03 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to B
# removing data from tables
In [1616]: store.remove('wp', [ 'major_axis', '>', wp.major_axis[3] ])
Out[1616]: 4
In [1617]: store.select('wp')
Out[1617]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 4 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-04 00:00:00
Minor_axis axis: A to D
# deleting a store
In [1618]: del store['df']
In [1619]: store
Out [1619]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
               wide_table (typ->appendable, nrows->16, ncols->2, indexers->[major_axis, minor_axis])
/wp
```

Enhancements

• added ability to hierarchical keys

```
In [1620]: store.put('foo/bar/bah', df)
In [1621]: store.append('food/orange', df)
In [1622]: store.append('food/apple', df)
In [1623]: store
Out[1623]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
                       wide_table (typ->appendable,nrows->16,ncols->2,indexers->[major_ax
/food/apple
                       frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/food/orange
                       frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/foo/bar/bah
                                     (shape -> [8, 3])
                        frame
# remove all nodes under this level
In [1624]: store.remove('food')
In [1625]: store
Out[1625]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
                                   (typ->appendable,nrows->16,ncols->2,indexers->[major_ax
/wp
                        wide_table
/foo/bar/bah
                        frame
                                     (shape->[8,3])
```

• added mixed-dtype support!

```
In [1626]: df['string'] = 'string'
In [1627]: df['int'] = 1
In [1628]: store.append('df',df)
In [1629]: df1 = store.select('df')
In [1630]: df1
Out[1630]:
                           В
                                    C string int
2000-01-01 0.516740 -2.335539 -0.715006 string
2000-01-02 -0.399224 0.798589 2.101702 string
2000-01-03 -0.190649 0.595370 -1.672567 string
2000-01-04 0.786765 0.133175 -1.077265 string
2000-01-05 0.861068 1.982854 -1.059177 string
2000-01-06 2.050701 -0.615165 -0.601019 string
                                                 1
2000-01-07 -1.062777 -1.577586 -0.585584 string
2000-01-08 1.833699 -0.483165 0.652315 string
In [1631]: df1.get_dtype_counts()
Out[1631]:
float64
          1
int64
          1
object
```

- performance improvments on table writing
- support for arbitrarily indexed dimensions
- SparseSeries now has a density property (GH2384)
- enable Series.str.strip/lstrip/rstrip methods to take an input argument to strip arbitrary char-

```
acters (GH2411)
```

 implement value_vars in melt to limit values to certain columns and add melt to pandas namespace (GH2412)

Bug Fixes

- added Term method of specifying where conditions (GH1996).
- del store['df'] now call store.remove('df') for store deletion
- · deleting of consecutive rows is much faster than before
- min_itemsize parameter can be specified in table creation to force a minimum size for indexing columns (the previous implementation would set the column size based on the first append)
- indexing support via create_table_index (requires PyTables >= 2.3) (GH698).
- appending on a store would fail if the table was not first created via put
- fixed issue with missing attributes after loading a pickled dataframe (GH2431)
- minor change to select and remove: require a table ONLY if where is also provided (and not None)

Compatibility

0.10 of HDFStore is backwards compatible for reading tables created in a prior version of pandas, however, query terms using the prior (undocumented) methodology are unsupported. You must read in the entire file and write it out using the new format to take advantage of the updates.

1.2.6 N Dimensional Panels (Experimental)

Adding experimental support for Panel4D and factory functions to create n-dimensional named panels. *Docs* for NDim. Here is a taste of what to expect.

```
In [1632]: p4d = Panel4D(randn(2, 2, 5, 4),
   . . . . . . :
                labels=['Label1','Label2'],
                 items=['Item1', 'Item2'],
   . . . . . . :
                major_axis=date_range('1/1/2000', periods=5),
                 minor_axis=['A', 'B', 'C', 'D'])
   . . . . . . :
In [1633]: p4d
Out[1633]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 2 (labels) x 2 (items) x 5 (major_axis) x 4 (minor_axis)
Labels axis: Label1 to Label2
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
```

See the full release notes or issue tracker on GitHub for a complete list.

1.3 v0.9.1 (November 14, 2012)

This is a bugfix release from 0.9.0 and includes several new features and enhancements along with a large number of bug fixes. The new features include by-column sort order for DataFrame and Series, improved NA handling for the rank method, masking functions for DataFrame, and intraday time-series filtering for DataFrame.

1.3.1 New features

• Series.sort, DataFrame.sort, and DataFrame.sort_index can now be specified in a per-column manner to support multiple sort orders (GH928)

```
In [1634]: df = DataFrame(np.random.randint(0, 2, (6, 3)), columns=['A', 'B', 'C'])
In [1635]: df.sort(['A', 'B'], ascending=[1, 0])
Out[1635]:
  A B C
  0 1 0
2
  1
     1
3
  1
     1
        1
4 1
     1
        0
0
  1
     0
     0
```

• DataFrame.rank now supports additional argument values for the na_option parameter so missing values can be assigned either the largest or the smallest rank (GH1508, GH2159)

```
In [1636]: df = DataFrame(np.random.randn(6, 3), columns=['A', 'B', 'C'])
In [1637]: df.ix[2:4] = np.nan
In [1638]: df.rank()
Out[1638]:
   A B C
0
   1
     3 2
1
   2
     1
          1
2 NaN NaN NaN
3 NaN NaN NaN
4 NaN NaN NaN
  3 2 3
In [1639]: df.rank(na_option='top')
Out[1639]:
  A B C
  4 6
1 5 4 4
2 2 2 2
3 2 2 2
4 2 2 2
5
  6 5 6
In [1640]: df.rank(na_option='bottom')
Out[1640]:
  A B C
     3
  1
  2
1
     1
        1
  5
     5
  5
  5
4
    5 5
```

DataFrame has new where and mask methods to select values according to a given boolean mask (GH2109, GH2151)

DataFrame currently supports slicing via a boolean vector the same length as the DataFrame (inside the []). The returned DataFrame has the same number of columns as the original, but is sliced on its

index.

If a DataFrame is sliced with a DataFrame based boolean condition (with the same size as the original DataFrame), then a DataFrame the same size (index and columns) as the original is returned, with elements that do not meet the boolean condition as *NaN*. This is accomplished via the new method *DataFrame.where*. In addition, *where* takes an optional *other* argument for replacement.

```
In [1644]: df[df>0]
Out[1644]:
                    В
       NaN 0.365239 NaN
1
       NaN
                 NaN NaN
2
       NaN
                 NaN NaN
3
       NaN
                 NaN NaN
  1.765997
                 NaN NaN
In [1645]: df.where(df>0)
Out[1645]:
         Α
                    В
       NaN 0.365239 NaN
0
                 NaN NaN
1
       NaN
2
       NaN
                  NaN NaN
3
       NaN
                  NaN NaN
  1.765997
                 NaN NaN
In [1646]: df.where(df>0,-df)
Out[1646]:
         Α
                   В
0
  1.381185 0.365239 1.810632
  0.673382 1.967580 0.401183
  0.583047 0.998625
                      0.629277
  0.548001
            0.852612
                      0.126250
  1.765997
            1.593297
                      0.966162
```

Furthermore, *where* now aligns the input boolean condition (ndarray or DataFrame), such that partial selection with setting is possible. This is analagous to partial setting via .ix (but on the contents rather than the axis labels)

```
In [1647]: df2 = df.copy()
In [1648]: df2[ df2[1:4] > 0 ] = 3
In [1649]: df2
```

```
Out[1649]:

A B C
0 -1.381185 0.365239 -1.810632
1 -0.673382 -1.967580 -0.401183
2 -0.583047 -0.998625 -0.629277
3 -0.548001 -0.852612 -0.126250
4 1.765997 -1.593297 -0.966162
```

DataFrame.mask is the inverse boolean operation of where.

```
In [1650]: df.mask(df<=0)</pre>
Out[1650]:
                     В
          Α
\cap
        NaN 0.365239 NaN
1
        NaN
                  NaN NaN
2
        NaN
                   NaN NaN
        NaN
                   NaN NaN
  1.765997
                   NaN NaN
```

• Enable referencing of Excel columns by their column names (GH1936)

- Added option to disable pandas-style tick locators and formatters using *series.plot(x_compat=True)* or *pan-das.plot_params['x_compat'] = True* (GH2205)
- Existing TimeSeries methods at_time and between_time were added to DataFrame (GH2149)
- DataFrame.dot can now accept ndarrays (GH2042)
- DataFrame.drop now supports non-unique indexes (GH2101)
- Panel.shift now supports negative periods (GH2164)
- DataFrame now support unary ~ operator (GH2110)

1.3.2 API changes

• Upsampling data with a PeriodIndex will result in a higher frequency TimeSeries that spans the original time window

```
In [1653]: prng = period_range('2012Q1', periods=2, freq='Q')
In [1654]: s = Series(np.random.randn(len(prng)), prng)
In [1655]: s.resample('M')
Out[1655]:
```

```
2012-01 -0.332601

2012-02 NaN

2012-03 NaN

2012-04 -1.327330

2012-05 NaN

2012-06 NaN

Freq: M
```

• Period.end_time now returns the last nanosecond in the time interval (GH2124, GH2125, GH1764)

```
In [1656]: p = Period('2012')
In [1657]: p.end_time
Out[1657]: <Timestamp: 2012-12-31 23:59:59.999999999</pre>
```

• File parsers no longer coerce to float or bool for columns that have custom converters specified (GH2184)

See the full release notes or issue tracker on GitHub for a complete list.

1.4 v0.9.0 (October 7, 2012)

This is a major release from 0.8.1 and includes several new features and enhancements along with a large number of bug fixes. New features include vectorized unicode encoding/decoding for *Series.str*, *to_latex* method to DataFrame, more flexible parsing of boolean values, and enabling the download of options data from Yahoo! Finance.

1.4.1 New features

- Add encode and decode for unicode handling to vectorized string processing methods in Series.str (GH1706)
- Add DataFrame.to_latex method (GH1735)
- Add convenient expanding window equivalents of all rolling * ops (GH1785)
- Add Options class to pandas.io.data for fetching options data from Yahoo! Finance (GH1748, GH1739)
- More flexible parsing of boolean values (Yes, No, TRUE, FALSE, etc) (GH1691, GH1295)
- Add level parameter to Series.reset_index
- TimeSeries.between_time can now select times across midnight (GH1871)
- Series constructor can now handle generator as input (GH1679)
- DataFrame.dropna can now take multiple axes (tuple/list) as input (GH924)
- Enable skip_footer parameter in ExcelFile.parse (GH1843)

1.4.2 API changes

• The default column names when header=None and no columns names passed to functions like read_csv has changed to be more Pythonic and amenable to attribute access:

Creating a Series from another Series, passing an index, will cause reindexing to happen inside rather than treating the Series like an ndarray. Technically improper usages like Series (df[col1], index=df[col2]) that worked before "by accident" (this was never intended) will lead to all NA Series in some cases. To be perfectly clear:

```
In [1665]: s1 = Series([1, 2, 3])
In [1666]: s1
Out[1666]:
0
     1
     2
1
2
     3
In [1667]: s2 = Series(s1, index=['foo', 'bar', 'baz'])
In [1668]: s2
Out[1668]:
foo
     NaN
bar
      NaN
baz
```

- Deprecated day_of_year API removed from PeriodIndex, use dayofyear (GH1723)
- Don't modify NumPy suppress printoption to True at import time
- The internal HDF5 data arrangement for DataFrames has been transposed. Legacy files will still be readable by HDFStore (GH1834, GH1824)
- Legacy cruft removed: pandas.stats.misc.quantileTS
- Use ISO8601 format for Period repr: monthly, daily, and on down (GH1776)
- Empty DataFrame columns are now created as object dtype. This will prevent a class of TypeErrors that was occurring in code where the dtype of a column would depend on the presence of data or not (e.g. a SQL query having results) (GH1783)
- Setting parts of DataFrame/Panel using ix now aligns input Series/DataFrame (GH1630)
- first and last methods in GroupBy no longer drop non-numeric columns (GH1809)
- Resolved inconsistencies in specifying custom NA values in text parser. na_values of type dict no longer override default NAs unless keep_default_na is set to false explicitly (GH1657)
- DataFrame.dot will not do data alignment, and also work with Series (GH1915)

See the full release notes or issue tracker on GitHub for a complete list.

1.5 v0.8.1 (July 22, 2012)

This release includes a few new features, performance enhancements, and over 30 bug fixes from 0.8.0. New features include notably NA friendly string processing functionality and a series of new plot types and options.

1.5.1 New features

- Add vectorized string processing methods accessible via Series.str (GH620)
- Add option to disable adjustment in EWMA (GH1584)
- Radviz plot (GH1566)
- Parallel coordinates plot
- Bootstrap plot
- Per column styles and secondary y-axis plotting (GH1559)
- New datetime converters millisecond plotting (GH1599)
- Add option to disable "sparse" display of hierarchical indexes (GH1538)
- Series/DataFrame's set_index method can append levels to an existing Index/MultiIndex (GH1569, GH1577)

1.5.2 Performance improvements

- Improved implementation of rolling min and max (thanks to Bottleneck!)
- Add accelerated 'median' GroupBy option (GH1358)
- Significantly improve the performance of parsing ISO8601-format date strings with DatetimeIndex or to_datetime(GH1571)
- Improve the performance of GroupBy on single-key aggregations and use with Categorical types
- Significant datetime parsing performance improvments

1.6 v0.8.0 (June 29, 2012)

This is a major release from 0.7.3 and includes extensive work on the time series handling and processing infrastructure as well as a great deal of new functionality throughout the library. It includes over 700 commits from more than 20 distinct authors. Most pandas 0.7.3 and earlier users should not experience any issues upgrading, but due to the migration to the NumPy datetime64 dtype, there may be a number of bugs and incompatibilities lurking. Lingering incompatibilities will be fixed ASAP in a 0.8.1 release if necessary. See the full release notes or issue tracker on GitHub for a complete list.

1.6.1 Support for non-unique indexes

All objects can now work with non-unique indexes. Data alignment / join operations work according to SQL join semantics (including, if application, index duplication in many-to-many joins)

1.6.2 NumPy datetime64 dtype and 1.6 dependency

Time series data are now represented using NumPy's datetime64 dtype; thus, pandas 0.8.0 now requires at least NumPy 1.6. It has been tested and verified to work with the development version (1.7+) of NumPy as well which includes some significant user-facing API changes. NumPy 1.6 also has a number of bugs having to do with nanosecond resolution data, so I recommend that you steer clear of NumPy 1.6's datetime64 API functions (though limited as they are) and only interact with this data using the interface that pandas provides.

See the end of the 0.8.0 section for a "porting" guide listing potential issues for users migrating legacy codebases from pandas 0.7 or earlier to 0.8.0.

Bug fixes to the 0.7.x series for legacy NumPy < 1.6 users will be provided as they arise. There will be no more further development in 0.7.x beyond bug fixes.

1.6.3 Time series changes and improvements

Note: With this release, legacy scikits.timeseries users should be able to port their code to use pandas.

Note: See *documentation* for overview of pandas timeseries API.

- New datetime64 representation **speeds up join operations and data alignment**, **reduces memory usage**, and improve serialization / deserialization performance significantly over datetime.datetime
- High performance and flexible resample method for converting from high-to-low and low-to-high frequency. Supports interpolation, user-defined aggregation functions, and control over how the intervals and result labeling are defined. A suite of high performance Cython/C-based resampling functions (including Open-High-Low-Close) have also been implemented.
- Revamp of frequency aliases and support for frequency shortcuts like '15min', or '1h30min'
- New DatetimeIndex class supports both fixed frequency and irregular time series. Replaces now deprecated DateRange class
- New PeriodIndex and Period classes for representing *time spans* and performing **calendar logic**, including the 12 fiscal quarterly frequencies <timeseries.quarterly>. This is a partial port of, and a substantial enhancement to, elements of the scikits.timeseries codebase. Support for conversion between PeriodIndex and DatetimeIndex
- New Timestamp data type subclasses *datetime.datetime*, providing the same interface while enabling working with nanosecond-resolution data. Also provides *easy time zone conversions*.
- Enhanced support for *time zones*. Add *tz_convert* and tz_lcoalize methods to TimeSeries and DataFrame. All timestamps are stored as UTC; Timestamps from DatetimeIndex objects with time zone set will be localized to localtime. Time zone conversions are therefore essentially free. User needs to know very little about pytz library now; only time zone names as as strings are required. Time zone-aware timestamps are equal if and only if their UTC timestamps match. Operations between time zone-aware time series with different time zones will result in a UTC-indexed time series.
- Time series string indexing conveniences / shortcuts: slice years, year and month, and index values with strings
- Enhanced time series **plotting**; adaptation of scikits.timeseries matplotlib-based plotting code
- New date_range, bdate_range, and period_range factory functions
- Robust **frequency inference** function *infer_freq* and inferred_freq property of DatetimeIndex, with option to infer frequency on construction of DatetimeIndex

- to_datetime function efficiently parses array of strings to DatetimeIndex. DatetimeIndex will parse array or list of strings to datetime64
- Optimized support for datetime64-dtype data in Series and DataFrame columns
- New NaT (Not-a-Time) type to represent NA in timestamp arrays
- Optimize Series.asof for looking up "as of" values for arrays of timestamps
- Milli, Micro, Nano date offset objects
- Can index time series with datetime.time objects to select all data at particular **time of day** (TimeSeries.at_time) or **between two times** (TimeSeries.between_time)
- Add *tshift* method for leading/lagging using the frequency (if any) of the index, as opposed to a naive lead/lag using shift

1.6.4 Other new features

- New *cut* and qcut functions (like R's cut function) for computing a categorical variable from a continuous variable by binning values either into value-based (cut) or quantile-based (qcut) bins
- Rename Factor to Categorical and add a number of usability features
- Add *limit* argument to fillna/reindex
- More flexible multiple function application in GroupBy, and can pass list (name, function) tuples to get result in particular order with given names
- Add flexible *replace* method for efficiently substituting values
- Enhanced read_csv/read_table for reading time series data and converting multiple columns to dates
- Add *comments* option to parser functions: read_csv, etc.
- Add:ref'dayfirst <io.dayfirst>' option to parser functions for parsing international DD/MM/YYYY dates
- Allow the user to specify the CSV reader *dialect* to control quoting etc.
- Handling thousands separators in read_csv to improve integer parsing.
- Enable unstacking of multiple levels in one shot. Alleviate pivot_table bugs (empty columns being introduced)
- Move to klib-based hash tables for indexing; better performance and less memory usage than Python's dict
- Add first, last, min, max, and prod optimized GroupBy functions
- New ordered_merge function
- Add flexible *comparison* instance methods eq, ne, lt, gt, etc. to DataFrame, Series
- Improve scatter_matrix plotting function and add histogram or kernel density estimates to diagonal
- Add 'kde' plot option for density plots
- Support for converting DataFrame to R data.frame through rpy2
- Improved support for complex numbers in Series and DataFrame
- Add pct_change method to all data structures
- Add max_colwidth configuration option for DataFrame console output
- Interpolate Series values using index values
- · Can select multiple columns from GroupBy

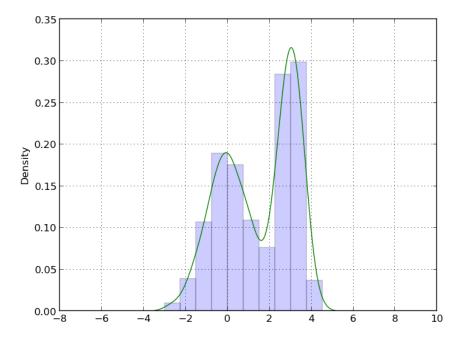
- Add update methods to Series/DataFrame for updating values in place
- Add any and all method to DataFrame

1.6.5 New plotting methods

Series.plot now supports a secondary y option:

```
In [1669]: plt.figure()
Out[1669]: <matplotlib.figure.Figure at 0x1ba9e310>
In [1670]: fx['FR'].plot(style='g')
Out[1670]: <matplotlib.axes.AxesSubplot at 0x1ba93e10>
In [1671]: fx['IT'].plot(style='k--', secondary_y=True)
Out[1671]: <matplotlib.axes.AxesSubplot at 0x1ba93e10>
                                                            2400
                                                            2200
10
                                                            2000
                                                            1800
 8
                                                            1600
 7
                                                            1400
 6
                                                            1200
 5
                                                            1000
                                                            800
        1984
                 1989
                         1994
                                  1999
                                           2004
                                                    2009
```

Vytautas Jancauskas, the 2012 GSOC participant, has added many new plot types. For example, 'kde' is a new option:



See the plotting page for much more.

1.6.6 Other API changes

• Deprecation of offset, time_rule, and timeRule arguments names in time series functions. Warnings will be printed until pandas 0.9 or 1.0.

1.6.7 Potential porting issues for pandas <= 0.7.3 users

The major change that may affect you in pandas 0.8.0 is that time series indexes use NumPy's datetime64 data type instead of dtype=object arrays of Python's built-in datetime.datetime objects. DateRange has been replaced by DatetimeIndex but otherwise behaved identically. But, if you have code that converts DateRange or Index objects that used to contain datetime.datetime values to plain NumPy arrays, you may have bugs lurking with code using scalar values because you are handing control over to NumPy:

```
In [1676]: import datetime
In [1677]: rng = date_range('1/1/2000', periods=10)
In [1678]: rng[5]
Out[1678]: <Timestamp: 2000-01-06 00:00:00>
In [1679]: isinstance(rng[5], datetime.datetime)
Out[1679]: True
In [1680]: rng_asarray = np.asarray(rng)
In [1681]: scalar_val = rng_asarray[5]
In [1682]: type(scalar_val)
Out[1682]: numpy.datetime64
```

pandas's Timestamp object is a subclass of datetime.datetime that has nanosecond support (the nanosecond field store the nanosecond value between 0 and 999). It should substitute directly into any code that

used datetime.datetime values before. Thus, I recommend not casting DatetimeIndex to regular NumPy arrays.

If you have code that requires an array of datetime.datetime objects, you have a couple of options. First, the asobject property of DatetimeIndex produces an array of Timestamp objects:

```
In [1683]: stamp_array = rng.asobject
In [1684]: stamp_array
Out[1684]: Index([2000-01-01 00:00:00, 2000-01-02 00:00:00, 2000-01-03 00:00:00, 2000-01-04 00:00:00]
In [1685]: stamp_array[5]
Out[1685]: <Timestamp: 2000-01-06 00:00:00>
The stamp array of representations and the statement of the stamp are statement of the statement of th
```

To get an array of proper datetime .datetime objects, use the to_pydatetime method:

matplotlib knows how to handle datetime.datetime but not Timestamp objects. While I recommend that you plot time series using TimeSeries.plot, you can either use to_pydatetime or register a converter for the Timestamp type. See matplotlib documentation for more on this.

Warning: There are bugs in the user-facing API with the nanosecond datetime64 unit in NumPy 1.6. In particular, the string version of the array shows garbage values, and conversion to dtype=object is similarly broken.

Trust me: don't panic. If you are using NumPy 1.6 and restrict your interaction with datetime64 values to pandas's API you will be just fine. There is nothing wrong with the data-type (a 64-bit integer internally); all of the important data processing happens in pandas and is heavily tested. I strongly recommend that you **do not work directly with datetime64 arrays in NumPy 1.6** and only use the pandas API.

Support for non-unique indexes: In the latter case, you may have code inside a try:... catch: block that failed due to the index not being unique. In many cases it will no longer fail (some method like append still check for uniqueness unless disabled). However, all is not lost: you can inspect index.is_unique and raise an exception explicitly if it is False or go to a different code branch.

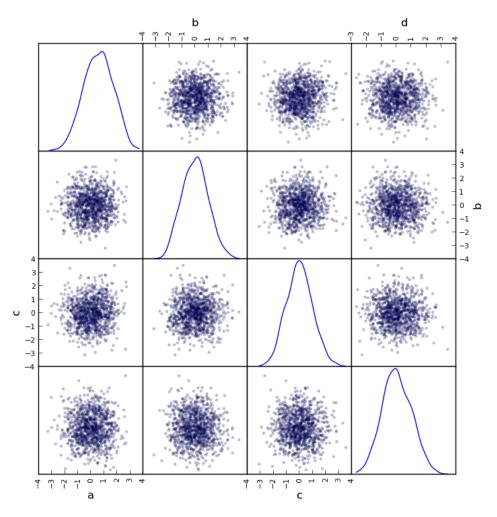
1.7 v.0.7.3 (April 12, 2012)

This is a minor release from 0.7.2 and fixes many minor bugs and adds a number of nice new features. There are also a couple of API changes to note; these should not affect very many users, and we are inclined to call them "bug fixes" even though they do constitute a change in behavior. See the full release notes or issue tracker on GitHub for a complete list.

1.7.1 New features

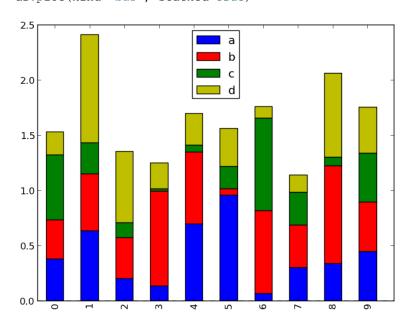
- New fixed width file reader, read_fwf
- New *scatter_matrix* function for making a scatter plot matrix

from pandas.tools.plotting import scatter_matrix
scatter_matrix(df, alpha=0.2)

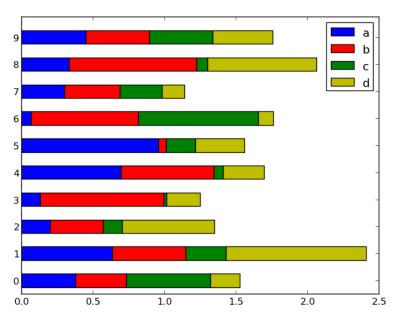


• Add stacked argument to Series and DataFrame's plot method for stacked bar plots.

df.plot(kind='bar', stacked=True)







- Add log x and y scaling options to DataFrame.plot and Series.plot
- Add kurt methods to Series and DataFrame for computing kurtosis

1.7.2 NA Boolean Comparison API Change

Reverted some changes to how NA values (represented typically as NaN or None) are handled in non-numeric Series:

```
In [1694]: series = Series(['Steve', np.nan, 'Joe'])
In [1695]: series == 'Steve'
Out[1695]:
0     True
1     False
2     False
In [1696]: series != 'Steve'
Out[1696]:
0     False
1     True
2     True
```

In comparisons, NA / NaN will always come through as False except with != which is True. *Be very careful* with boolean arithmetic, especially negation, in the presence of NA data. You may wish to add an explicit NA filter into boolean array operations if you are worried about this:

While propagating NA in comparisons may seem like the right behavior to some users (and you could argue on purely technical grounds that this is the right thing to do), the evaluation was made that propagating NA everywhere, including in numerical arrays, would cause a large amount of problems for users. Thus, a "practicality beats purity" approach was taken. This issue may be revisited at some point in the future.

1.7.3 Other API Changes

When calling apply on a grouped Series, the return value will also be a Series, to be more consistent with the groupby behavior with DataFrame:

```
In [1699]: df = DataFrame({'A' : ['foo', 'bar', 'foo', 'bar',
   . . . . . . :
                               'foo', 'bar', 'foo', 'foo'],
                           'B' : ['one', 'one', 'two', 'three',
   . . . . . . :
                                  'two', 'two', 'one', 'three'],
   . . . . . . :
                           'C' : np.random.randn(8), 'D' : np.random.randn(8)})
   . . . . . . :
   . . . . . . :
In [1700]: df
Out[1700]:
           В
                     С
         one 0.255678 -0.295328
  foo
1 bar
       one 0.055213 -2.208596
        two -0.190798 -0.097122
  foo
3 bar three 0.247394 0.289633
4 foo
       two 0.453403 0.160891
5 bar
        two 1.925709 -1.902936
6 foo
       one 0.714705 -0.348722
7 foo three 1.781358 0.352378
In [1701]: grouped = df.groupby('A')['C']
In [1702]: grouped.describe()
Out[1702]:
Α
bar count
              3.000000
              0.742772
     mean
             1.028950
     std
     min
             0.055213
     25%
             0.151304
     50%
             0.247394
     75%
             1.086551
             1.925709
     max
             5.000000
foo count
             0.602869
     mean
             0.737247
     std
     min
             -0.190798
     25%
             0.255678
     50%
              0.453403
     75%
             0.714705
             1.781358
In [1703]: grouped.apply(lambda x: x.order()[-2:]) # top 2 values
Out[1703]:
Α
bar 3
        0.247394
         1.925709
     5
        0.714705
foo 6
     7
         1.781358
```

1.8 v.0.7.2 (March 16, 2012)

This release targets bugs in 0.7.1, and adds a few minor features.

1.8.1 New features

- Add additional tie-breaking methods in DataFrame.rank (GH874)
- Add ascending parameter to rank in Series, DataFrame (GH875)
- Add coerce_float option to DataFrame.from_records (GH893)
- Add sort_columns parameter to allow unsorted plots (GH918)
- Enable column access via attributes on GroupBy (GH882)
- Can pass dict of values to DataFrame.fillna (GH661)
- Can select multiple hierarchical groups by passing list of values in .ix (GH134)
- Add axis option to DataFrame.fillna (GH174)
- Add level keyword to drop for dropping values from a level (GH159)

1.8.2 Performance improvements

- Use khash for Series.value counts, add raw function to algorithms.py (GH861)
- Intercept builtin .sum in groupby (GH885)

1.9 v.0.7.1 (February 29, 2012)

This release includes a few new features and addresses over a dozen bugs in 0.7.0.

1.9.1 New features

- Add to_clipboard function to pandas namespace for writing objects to the system clipboard (GH774)
- Add itertuples method to DataFrame for iterating through the rows of a dataframe as tuples (GH818)
- Add ability to pass fill_value and method to DataFrame and Series align method (GH806, GH807)
- Add fill_value option to reindex, align methods (GH784)
- Enable concat to produce DataFrame from Series (GH787)
- Add between method to Series (GH802)
- Add HTML representation hook to DataFrame for the IPython HTML notebook (GH773)
- Support for reading Excel 2007 XML documents using openpyxl

1.9.2 Performance improvements

- Improve performance and memory usage of fillna on DataFrame
- Can concatenate a list of Series along axis=1 to obtain a DataFrame (GH787)

1.10 v.0.7.0 (February 9, 2012)

1.10.1 New features

- New unified *merge function* for efficiently performing full gamut of database / relational-algebra operations. Refactored existing join methods to use the new infrastructure, resulting in substantial performance gains (GH220, GH249, GH267)
- New unified concatenation function for concatenating Series, DataFrame or Panel objects along an axis.
 Can form union or intersection of the other axes. Improves performance of Series.append and DataFrame.append (GH468, GH479, GH273)
- Can pass multiple DataFrames to DataFrame.append to concatenate (stack) and multiple Series to Series.append too
- Can pass list of dicts (e.g., a list of JSON objects) to DataFrame constructor (GH526)
- You can now set multiple columns in a DataFrame via __getitem__, useful for transformation (GH342)
- Handle differently-indexed output values in DataFrame.apply (GH498)

```
In [1704]: df = DataFrame(randn(10, 4))
In [1705]: df.apply(lambda x: x.describe())
Out[1705]:
               0
                          1
                                      2.
count 10.000000 10.000000 10.000000
                                         10.000000
       0.467956 -0.271208
                              0.320479
                                          0.255854
       1.371729 0.759631
                              0.962485
       -2.055090 \quad -1.349964 \quad -0.905821
25%
       -0.357215 \quad -0.622232 \quad -0.529872
                                         -0.186021
50%
       0.576651 -0.298812
                             0.317472
                                          0.345715
75%
        1.710590 -0.184047
                               1.031023
                                          0.830109
                  1.147814
        2.061568
                               1.641604
                                          1.034401
```

- Add reorder levels method to Series and DataFrame (PR534)
- Add dict-like get function to DataFrame and Panel (PR521)
- Add DataFrame.iterrows method for efficiently iterating through the rows of a DataFrame
- Add DataFrame.to_panel with code adapted from LongPanel.to_long
- Add reindex axis method added to DataFrame
- Add level option to binary arithmetic functions on DataFrame and Series
- *Add* level option to the reindex and align methods on Series and DataFrame for broadcasting values across a level (GH542, PR552, others)
- Add attribute-based item access to Panel and add IPython completion (PR563)
- Add logy option to Series.plot for log-scaling on the Y axis
- Add index and header options to DataFrame.to_string
- Can pass multiple DataFrames to DataFrame. join to join on index (GH115)
- Can pass multiple Panels to Panel. join (GH115)
- Added justify argument to DataFrame.to_string to allow different alignment of column headers
- Add sort option to GroupBy to allow disabling sorting of the group keys for potential speedups (GH595)

- Can pass MaskedArray to Series constructor (PR563)
- Add Panel item access via attributes and IPython completion (GH554)
- Implement DataFrame.lookup, fancy-indexing analogue for retrieving values given a sequence of row and column labels (GH338)
- Can pass a list of functions to aggregate with groupby on a DataFrame, yielding an aggregated result with hierarchical columns (GH166)
- Can call cummin and cummax on Series and DataFrame to get cumulative minimum and maximum, respectively (GH647)
- value_range added as utility function to get min and max of a dataframe (GH288)
- Added encoding argument to read_csv, read_table, to_csv and from_csv for non-ascii text (GH717)
- Added abs method to pandas objects
- Added crosstab function for easily computing frequency tables
- Added is in method to index objects
- Added level argument to xs method of DataFrame.

1.10.2 API Changes to integer indexing

One of the potentially riskiest API changes in 0.7.0, but also one of the most important, was a complete review of how **integer indexes** are handled with regard to label-based indexing. Here is an example:

```
In [1706]: s = Series(randn(10), index=range(0, 20, 2))
In [1707]: s
Out [1707]:
0
     0.910822
2
     0.695714
4
    -0.955386
6
     0.359339
8
    -0.189177
10
    -1.168504
12
    -1.381056
14
     0.786651
16
      0.288704
18
      0.148544
In [1708]: s[0]
Out[1708]: 0.910822002253868
In [1709]: s[2]
Out[1709]: 0.69571446395605785
In [1710]: s[4]
Out[1710]: -0.95538648457113173
```

This is all exactly identical to the behavior before. However, if you ask for a key **not** contained in the Series, in versions 0.6.1 and prior, Series would *fall back* on a location-based lookup. This now raises a KeyError:

```
In [2]: s[1]
KeyError: 1
```

This change also has the same impact on DataFrame:

In order to support purely integer-based indexing, the following methods have been added:

Method	Description
Series.iget_value(i)	Retrieve value stored at location i
Series.iget(i)	Alias for iget_value
DataFrame.irow(i)	Retrieve the i-th row
DataFrame.icol(j)	Retrieve the j-th column
DataFrame.iget_value(i, j)	Retrieve the value at row i and column j

1.10.3 API tweaks regarding label-based slicing

Label-based slicing using ix now requires that the index be sorted (monotonic) **unless** both the start and endpoint are contained in the index:

Then this is OK:

```
In [1713]: s.ix['k':'e']
Out[1713]:
k    -0.365497
a    -2.231289
e    0.716546
```

But this is not:

```
In [12]: s.ix['b':'h']
KeyError 'b'
```

If the index had been sorted, the "range selection" would have been possible:

```
In [1714]: s2 = s.sort_index()
In [1715]: s2
Out[1715]:
   -2.231289
   -0.069151
    0.716546
е
  0.842702
g
  -0.365497
k
  -1.876494
In [1716]: s2.ix['b':'h']
Out[1716]:
  -0.069151
   0.716546
е
   0.842702
```

1.10.4 Changes to Series [] operator

As as notational convenience, you can pass a sequence of labels or a label slice to a Series when getting and setting values via [] (i.e. the __getitem__ and __setitem__ methods). The behavior will be the same as passing similar input to ix except in the case of integer indexing:

```
In [1717]: s = Series(randn(6), index=list('acegkm'))
In [1718]: s
Out[1718]:
  -0.651033
   -1.163455
    1.627107
e
  2.008883
g
  -0.431064
m -1.687776
In [1719]: s[['m', 'a', 'c', 'e']]
Out[1719]:
  -1.687776
  -0.651033
С
  -1.163455
    1.627107
In [1720]: s['b':'l']
Out[1720]:
  -1.163455
  1.627107
е
    2.008883
  -0.431064
In [1721]: s['c':'k']
Out[1721]:
  -1.163455
    1.627107
е
g
    2.008883
   -0.431064
```

In the case of integer indexes, the behavior will be exactly as before (shadowing ndarray):

```
In [1722]: s = Series(randn(6), index=range(0, 12, 2))
In [1723]: s[[4, 0, 2]]
Out[1723]:
4    -0.593879
0    -0.271860
2    1.101084

In [1724]: s[1:5]
Out[1724]:
2    1.101084
4    -0.593879
6    0.873445
8    2.880726
```

If you wish to do indexing with sequences and slicing on an integer index with label semantics, use ix.

1.10.5 Other API Changes

- The deprecated LongPanel class has been completely removed
- If Series.sort is called on a column of a DataFrame, an exception will now be raised. Before it was possible to accidentally mutate a DataFrame's column by doing df[col].sort() instead of the side-effect free method df[col].order() (GH316)
- Miscellaneous renames and deprecations which will (harmlessly) raise FutureWarning
- drop added as an optional parameter to DataFrame.reset_index (GH699)

1.10.6 Performance improvements

- Cythonized GroupBy aggregations no longer presort the data, thus achieving a significant speedup (GH93). GroupBy aggregations with Python functions significantly sped up by clever manipulation of the ndarray data type in Cython (GH496).
- Better error message in DataFrame constructor when passed column labels don't match data (GH497)
- Substantially improve performance of multi-GroupBy aggregation when a Python function is passed, reuse ndarray object in Cython (GH496)
- Can store objects indexed by tuples and floats in HDFStore (GH492)
- Don't print length by default in Series.to_string, add *length* option (GH489)
- Improve Cython code for multi-groupby to aggregate without having to sort the data (GH93)
- Improve MultiIndex reindexing speed by storing tuples in the MultiIndex, test for backwards unpickling compatibility
- Improve column reindexing performance by using specialized Cython take function
- Further performance tweaking of Series.__getitem__ for standard use cases
- · Avoid Index dict creation in some cases (i.e. when getting slices, etc.), regression from prior versions
- Friendlier error message in setup.py if NumPy not installed
- Use common set of NA-handling operations (sum, mean, etc.) in Panel class also (GH536)
- Default name assignment when calling reset_index on DataFrame with a regular (non-hierarchical) index (GH476)

- Use Cythonized groupers when possible in Series/DataFrame stat ops with level parameter passed (GH545)
- Ported skiplist data structure to C to speed up rolling_median by about 5-10x in most typical use cases (GH374)

1.11 v.0.6.1 (December 13, 2011)

1.11.1 New features

- Can append single rows (as Series) to a DataFrame
- Add Spearman and Kendall rank correlation options to Series.corr and DataFrame.corr (GH428)
- Added get_value and set_value methods to Series, DataFrame, and Panel for very low-overhead access
 (>2x faster in many cases) to scalar elements (GH437, GH438). set_value is capable of producing an
 enlarged object.
- Add PyQt table widget to sandbox (PR435)
- DataFrame.align can accept Series arguments and an axis option (GH461)
- Implement new SparseArray and SparseList data structures. SparseSeries now derives from SparseArray (GH463)
- Better console printing options (PR453)
- Implement fast *data ranking* for Series and DataFrame, fast versions of scipy.stats.rankdata (GH428)
- Implement *DataFrame.from_items* alternate constructor (GH444)
- DataFrame.convert_objects method for inferring better dtypes for object columns (GH302)
- Add rolling_corr_pairwise function for computing Panel of correlation matrices (GH189)
- Add margins option to pivot table for computing subgroup aggregates (GH114)
- Add Series.from_csv function (PR482)
- Can pass DataFrame/DataFrame and DataFrame/Series to rolling_corr/rolling_cov (GH #462)
- MultiIndex.get_level_values can accept the level name

1.11.2 Performance improvements

- Improve memory usage of *DataFrame.describe* (do not copy data unnecessarily) (PR #425)
- Optimize scalar value lookups in the general case by 25% or more in Series and DataFrame
- Fix performance regression in cross-sectional count in DataFrame, affecting DataFrame.dropna speed
- Column deletion in DataFrame copies no data (computes views on blocks) (GH #158)

1.12 v.0.6.0 (November 25, 2011)

1.12.1 New Features

- Added melt function to pandas.core.reshape
- Added level parameter to group by level in Series and DataFrame descriptive statistics (PR313)

- Added head and tail methods to Series, analogous to to DataFrame (PR296)
- Added Series.isin function which checks if each value is contained in a passed sequence (GH289)
- Added float_format option to Series.to_string
- Added skip_footer (GH291) and converters (GH343) options to read_csv and read_table
- Added drop_duplicates and duplicated functions for removing duplicate DataFrame rows and checking for duplicate rows, respectively (GH319)
- Implemented operators '&', 'I', '^', '-' on DataFrame (GH347)
- Added Series.mad, mean absolute deviation
- Added QuarterEnd DateOffset (PR321)
- Added dot to DataFrame (GH65)
- Added orient option to Panel.from_dict (GH359, GH301)
- Added orient option to DataFrame.from_dict
- Added passing list of tuples or list of lists to DataFrame.from_records (GH357)
- *Added* multiple levels to groupby (GH103)
- Allow multiple columns in by argument of DataFrame.sort_index (GH92, PR362)
- Added fast get_value and put_value methods to DataFrame (GH360)
- Added cov instance methods to Series and DataFrame (GH194, PR362)
- Added kind='bar' option to DataFrame.plot (PR348)
- Added idxmin and idxmax to Series and DataFrame (PR286)
- Added read_clipboard function to parse DataFrame from clipboard (GH300)
- Added nunique function to Series for counting unique elements (GH297)
- Made DataFrame constructor use Series name if no columns passed (GH373)
- Support regular expressions in read_table/read_csv (GH364)
- Added DataFrame.to_html for writing DataFrame to HTML (PR387)
- Added support for MaskedArray data in DataFrame, masked values converted to NaN (PR396)
- Added DataFrame.boxplot function (GH368)
- Can pass extra args, kwds to DataFrame.apply (GH376)
- *Implement* DataFrame.join with vector on argument (GH312)
- Added legend boolean flag to DataFrame.plot (GH324)
- Can pass multiple levels to stack and unstack (GH370)
- Can pass multiple values columns to pivot_table (GH381)
- *Use* Series name in GroupBy for result index (GH363)
- Added raw option to DataFrame.apply for performance if only need ndarray (GH309)
- Added proper, tested weighted least squares to standard and panel OLS (GH303)

1.12.2 Performance Enhancements

- VBENCH Cythonized cache_readonly, resulting in substantial micro-performance enhancements throughout the codebase (GH361)
- VBENCH Special Cython matrix iterator for applying arbitrary reduction operations with 3-5x better performance than np.apply_along_axis (GH309)
- VBENCH Improved performance of MultiIndex.from_tuples
- VBENCH Special Cython matrix iterator for applying arbitrary reduction operations
- VBENCH + DOCUMENT Add raw option to DataFrame.apply for getting better performance when
- VBENCH Faster cythonized count by level in Series and DataFrame (GH341)
- VBENCH? Significant GroupBy performance enhancement with multiple keys with many "empty" combinations
- VBENCH New Cython vectorized function map_infer speeds up Series.apply and Series.map significantly when passed elementwise Python function, motivated by (PR355)
- VBENCH Significantly improved performance of Series.order, which also makes np.unique called on a Series faster (GH327)
- VBENCH Vastly improved performance of GroupBy on axes with a MultiIndex (GH299)

1.13 v.0.5.0 (October 24, 2011)

1.13.1 New Features

- Added DataFrame.align method with standard join options
- Added parse_dates option to read_csv and read_table methods to optionally try to parse dates in the index columns
- Added nrows, chunksize, and iterator arguments to read_csv and read_table. The last two return a new TextParser class capable of lazily iterating through chunks of a flat file (GH242)
- Added ability to join on multiple columns in DataFrame.join (GH214)
- Added private _get_duplicates function to Index for identifying duplicate values more easily (ENH5c)
- Added column attribute access to DataFrame.
- Added Python tab completion hook for DataFrame columns. (PR233, GH230)
- Implemented Series.describe for Series containing objects (PR241)
- Added inner join option to DataFrame. join when joining on key(s) (GH248)
- Implemented selecting DataFrame columns by passing a list to __getitem__(GH253)
- Implemented & and I to intersect / union Index objects, respectively (GH261)
- Added pivot_table convenience function to pandas namespace (GH234)
- Implemented Panel.rename_axis function (GH243)
- DataFrame will show index level names in console output (PR334)
- Implemented Panel.take
- Added set_eng_float_format for alternate DataFrame floating point string formatting (ENH61)

- Added convenience set_index function for creating a DataFrame index from its existing columns
- Implemented groupby hierarchical index level name (GH223)
- Added support for different delimiters in DataFrame.to_csv (PR244)
- TODO: DOCS ABOUT TAKE METHODS

1.13.2 Performance Enhancements

- VBENCH Major performance improvements in file parsing functions read_csv and read_table
- VBENCH Added Cython function for converting tuples to ndarray very fast. Speeds up many MultiIndex-related operations
- VBENCH Refactored merging / joining code into a tidy class and disabled unnecessary computations in the float/object case, thus getting about 10% better performance (GH211)
- VBENCH Improved speed of DataFrame.xs on mixed-type DataFrame objects by about 5x, regression from 0.3.0 (GH215)
- VBENCH With new DataFrame.align method, speeding up binary operations between differently-indexed DataFrame objects by 10-25%.
- VBENCH Significantly sped up conversion of nested dict into DataFrame (GH212)
- VBENCH Significantly speed up DataFrame __repr__ and count on large mixed-type DataFrame objects

1.14 v.0.4.3 through v0.4.1 (September 25 - October 9, 2011)

1.14.1 New Features

- Added Python 3 support using 2to3 (PR200)
- Added name attribute to Series, now prints as part of Series. __repr__
- Added instance methods is null and not null to Series (PR209, GH203)
- Added Series.align method for aligning two series with choice of join method (ENH56)
- Added method get_level_values to MultiIndex (IS188)
- Set values in mixed-type DataFrame objects via .ix indexing attribute (GH135)
- Added new DataFrame *methods* get_dtype_counts and property dtypes (ENHdc)
- Added <code>ignore_index</code> option to <code>DataFrame.append</code> to stack <code>DataFrames</code> (ENH1b)
- read csv tries to sniff delimiters using csv. Sniffer (PR146)
- read_csv can read multiple columns into a MultiIndex; DataFrame's to_csv method writes out a corresponding MultiIndex (PR151)
- DataFrame.rename has a new copy parameter to rename a DataFrame in place (ENHed)
- *Enable* unstacking by name (PR142)
- *Enable* sortlevel to work by level (PR141)

1.14.2 Performance Enhancements

- Altered binary operations on differently-indexed SparseSeries objects to use the integer-based (dense) alignment logic which is faster with a larger number of blocks (GH205)
- · Wrote faster Cython data alignment / merging routines resulting in substantial speed increases
- Improved performance of isnull and notnull, a regression from v0.3.0 (GH187)
- Refactored code related to DataFrame.join so that intermediate aligned copies of the data in each DataFrame argument do not need to be created. Substantial performance increases result (GH176)
- Substantially improved performance of generic Index.intersection and Index.union
- Implemented BlockManager.take resulting in significantly faster take performance on mixed-type DataFrame objects (GH104)
- Improved performance of Series.sort_index
- Significant groupby performance enhancement: removed unnecessary integrity checks in DataFrame internals that were slowing down slicing operations to retrieve groups
- Optimized _ensure_index function resulting in performance savings in type-checking Index objects
- Wrote fast time series merging / joining methods in Cython. Will be integrated later into DataFrame.join and related functions

CHAPTER

TWO

INSTALLATION

You have the option to install an official release or to build the development version. If you choose to install from source and are running Windows, you will have to ensure that you have a compatible C compiler (MinGW or Visual Studio) installed. How-to install MinGW on Windows

2.1 Python version support

Officially Python 2.5 to 2.7 and Python 3.1+, although Python 3 support is less well tested. Python 2.4 support is being phased out since the userbase has shrunk significantly. Continuing Python 2.4 support will require either monetary development support or someone contributing to the project to maintain compatibility.

2.2 Binary installers

2.2.1 All platforms

Stable installers available on PyPI

Preliminary builds and installers on the Pandas download page.

2.2.2 Overview

Plat-	Distri-	Status	Download / Repository Link	Install method
form	bution			
Win-	all	stable	All platforms	pip install
dows				pandas
Mac	all	stable	All platforms	pip install
				pandas
Linux	Debian	stable	official Debian repository	sudo apt-get
				install
				python-pandas
Linux	Debian	unstable	NeuroDebian	sudo apt-get
	&	(latest		install
	Ubuntu	packages)		python-pandas
Linux	Ubuntu	stable	official Ubuntu repository	sudo apt-get
				install
				python-pandas
Linux	Ubuntu	unstable	PythonXY PPA; activate by: sudo	sudo apt-get
		(daily	add-apt-repository	install
		builds)	ppa:pythonxy/pythonxy-devel && sudo	python-pandas
			apt-get update	
Linux	*	stable	OpenSuse Repository	zypper in
	Suse &			python-pandas
	Fedora			

2.3 Dependencies

- NumPy: 1.6.1 or higher
- python-dateutil 1.5
- pytz
- Needed for time zone support

2.4 Optional dependencies

- Cython: Only necessary to build development version. Version 0.17.1 or higher.
- SciPy: miscellaneous statistical functions
- PyTables: necessary for HDF5-based storage
- matplotlib: for plotting
- statsmodels
 - Needed for parts of pandas.stats
- openpyxl, xlrd/xlwt
 - openpyxl version 1.6.1 or higher
 - Needed for Excel I/O

Note: Without the optional dependencies, many useful features will not work. Hence, it is highly recommended that you install these. A packaged distribution like the Enthought Python Distribution may be worth considering.

2.5 Installing from source

Note: Installing from the git repository requires a recent installation of Cython as the cythonized C sources are no longer checked into source control. Released source distributions will contain the built C files. I recommend installing the latest Cython via easy_install -U Cython

The source code is hosted at http://github.com/pydata/pandas, it can be checked out using git and compiled / installed like so:

```
git clone git://github.com/pydata/pandas.git
cd pandas
python setup.py install
```

Make sure you have Cython installed when installing from the repository, rather then a tarball or pypi.

On Windows, I suggest installing the MinGW compiler suite following the directions linked to above. Once configured property, run the following on the command line:

```
python setup.py build --compiler=mingw32
python setup.py install
```

Note that you will not be able to import pandas if you open an interpreter in the source directory unless you build the C extensions in place:

```
python setup.py build_ext --inplace
```

The most recent version of MinGW (any installer dated after 2011-08-03) has removed the '-mno-cygwin' option but Distutils has not yet been updated to reflect that. Thus, you may run into an error like "unrecognized command line option '-mno-cygwin'". Until the bug is fixed in Distutils, you may need to install a slightly older version of MinGW (2011-08-02 installer).

2.6 Running the test suite

pandas is equipped with an exhaustive set of unit tests covering about 97% of the codebase as of this writing. To run it on your machine to verify that everything is working (and you have all of the dependencies, soft and hard, installed), make sure you have nose and run:

\$							_																																							
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	.S	
Ran 818 tests in		
OK (SKTP=2)		

FREQUENTLY ASKED QUESTIONS (FAQ)

Pandas is a powerful tool and already has a plethora of data manipulation operations implemented, most of them are very fast as well. It's very possible however that certain functionality that would make your life easier is missing. In that case you have several options:

- 1. Open an issue on Github, explain your need and the sort of functionality you would like to see implemented.
- 2. Fork the repo, Implement the functionality yourself and open a PR on Github.
- 3. Write a method that performs the operation you are interested in and Monkey-patch the pandas class as part of your IPython profile startup or PYTHONSTARTUP file.

For example, here is an example of adding an just_foo_cols () method to the dataframe class:

Monkey-patching is usually frowned upon because it makes your code less portable and can cause subtle bugs in some circumstances. Monkey-patching existing methods is usually a bad idea in that respect. When used with proper care, however, it's a very useful tool to have.

3.1 Migrating from scikits.timeseries to pandas >= 0.8.0

Starting with pandas 0.8.0, users of scikits.timeseries should have all of the features that they need to migrate their code to use pandas. Portions of the scikits.timeseries codebase for implementing calendar logic and timespan frequency

In [16]: dt = ts.Date('Q', '1984Q3')

sic

conversions (but **not** resampling, that has all been implemented from scratch from the ground up) have been ported to the pandas codebase.

The scikits.timeseries notions of Date and DateArray are responsible for implementing calendar logic:

```
In [17]: dt
Out[17]: <Q-DEC: 1984Q1>
In [18]: dt.asfreq('D', 'start')
Out[18]: <D: 01-Jan-1984>
In [19]: dt.asfreq('D', 'end')
Out[19]: <D : 31-Mar-1984>
In [20]: dt + 3
Out[20]: <Q-DEC : 1984Q4>
Date and DateArray from scikits.timeseries have been reincarnated in pandas Period and PeriodIndex:
In [458]: pnow('D') # scikits.timeseries.now()
Out[458]: Period('2013-01-22', 'D')
In [459]: Period(year=2007, month=3, day=15, freq='D')
Out [459]: Period ('2007-03-15', 'D')
In [460]: p = Period('1984Q3')
In [461]: p
Out [461]: Period ('1984Q3', 'Q-DEC')
In [462]: p.asfreq('D', 'start')
Out[462]: Period('1984-07-01', 'D')
In [463]: p.asfreq('D', 'end')
Out [463]: Period('1984-09-30', 'D')
In [464]: (p + 3).asfreq('T') + 6 * 60 + 30
Out[464]: Period('1985-07-01 06:29', 'T')
In [465]: rng = period_range('1990', '2010', freq='A')
In [466]: rng
Out [466]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: A-DEC
[1990, ..., 2010]
length: 21
In [467]: rng.asfreq('B', 'end') - 3
Out [467]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: B
[1990-12-26, ..., 2010-12-28]
length: 21
```

scikits.timeseries	pandas	Notes
Date	Period	A span of time, from yearly through to secondly
DateArray	PeriodIndex	An array of timespans
convert	resample	Frequency conversion in scikits.timeseries
convert_to_annual	pivot_annual	currently supports up to daily frequency, see issue 736

3.1.1 PeriodIndex / DateArray properties and functions

The scikits.timeseries DateArray had a number of information properties. Here are the pandas equivalents:

scikits.timeseries	pandas	Notes
get_steps	np.diff(idx.values)	
has_missing_dates	not idx.is_full	
is_full	idx.is_full	
is_valid	idx.is_monotonic and idx.is_unique	
is_chronological	is_monotonic	
<pre>arr.sort_chronologically()</pre>	idx.order()	

3.1.2 Frequency conversion

Frequency conversion is implemented using the resample method on TimeSeries and DataFrame objects (multiple time series). resample also works on panels (3D). Here is some code that resamples daily data to monthly with scikits.timeseries:

```
In [468]: import scikits.timeseries as ts
In [469]: data = ts.time_series(np.random.randn(50), start_date='Jan-2000', freq='M')
In [470]: data
Out[470]:
-2.1046 -0.4949 1.0718 0.7216 -0.7068 -1.0396 0.2719 -0.425 0.567
 0.2762 - 1.0874 - 0.6737 0.1136 - 1.4784 0.525 0.4047 0.577 -1.715
-1.0393 -0.3706 -1.1579 -1.3443 0.8449 1.0758 -0.109 1.6436 -1.4694
 0.357 \quad -0.6746 \quad -1.7769 \quad -0.9689 \quad -1.2945 \quad 0.4137 \quad 0.2767 \quad -0.472 \quad -0.014
-0.3625 -0.0062 -0.9231 0.8957 0.8052],
  dates = [Jan-2013 ... Feb-2017],
  freq = M)
In [471]: data.convert('A', func=np.mean)
Out [471]:
timeseries([-0.394509620575 -0.24462765889 -0.221632512996 -0.453772693384
0.8504806638],
  dates = [2013 \dots 2017],
  freq = A-DEC)
Here is the equivalent pandas code:
In [472]: rng = period_range('Jan-2000', periods=50, freq='M')
In [473]: data = Series(np.random.randn(50), index=rng)
In [474]: data
Out [474]:
2000-01
         -1.206412
```

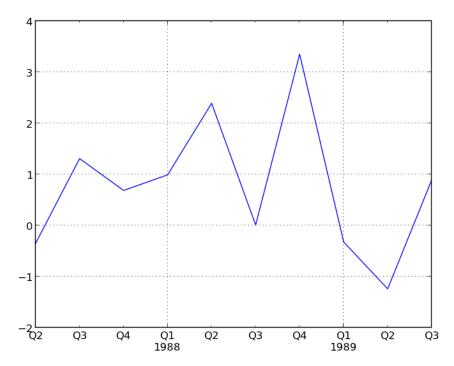
```
2000-02
          2.565646
2000-03
        1.431256
2000-04
          1.340309
2000-05
         -1.170299
2000-06
         -0.226169
2000-07
          0.410835
2000-08
         0.813850
        0.132003
2000-09
2000-10 -0.827317
2000-11 -0.076467
2000-12 -1.187678
2001-01
        1.130127
2001-02
        -1.436737
2001-03
        -1.413681
2001-04
         1.607920
2001-05
         1.024180
2001-06
         0.569605
2001-07
          0.875906
2001-08
         -2.211372
2001-09
         0.974466
2001-10
         -2.006747
2001-11 -0.410001
2001-12 -0.078638
2002-01 0.545952
2002-02 -1.219217
2002-03 -1.226825
2002-04
         0.769804
2002-05
        -1.281247
2002-06
        -0.727707
2002-07
        -0.121306
2002-08
        -0.097883
2002-09
          0.695775
2002-10
          0.341734
2002-11
         0.959726
2002-12 -1.110336
2003-01 -0.619976
2003-02
        0.149748
2003-03
        -0.732339
2003-04
        0.687738
2003-05
        0.176444
2003-06
        0.403310
2003-07
        -0.154951
         0.301624
2003-08
        -2.179861
2003-09
2003-10
         -1.369849
2003-11
         -0.954208
2003-12
          1.462696
2004-01
         -1.743161
2004-02
        -0.826591
Freq: M
In [475]: data.resample('A', how=np.mean)
Out [475]:
2000
       0.166630
2001
     -0.114581
      -0.205961
2002
2003
      -0.235802
2004
      -1.284876
```

Freq: A-DEC

3.1.3 Plotting

Much of the plotting functionality of scikits.timeseries has been ported and adopted to pandas's data structures. For example:

```
In [476]: rng = period_range('1987Q2', periods=10, freq='Q-DEC')
In [477]: data = Series(np.random.randn(10), index=rng)
In [478]: plt.figure(); data.plot()
Out[478]: <matplotlib.axes.AxesSubplot at 0x7ddf4d0>
```



3.1.4 Converting to and from period format

Use the to_timestamp and to_period instance methods.

3.1.5 Treatment of missing data

Unlike scikits.timeseries, pandas data structures are not based on NumPy's MaskedArray object. Missing data is represented as NaN in numerical arrays and either as None or NaN in non-numerical arrays. Implementing a version of pandas's data structures that use MaskedArray is possible but would require the involvement of a dedicated maintainer. Active pandas developers are not interested in this.

3.1.6 Resampling with timestamps and periods

resample has a kind argument which allows you to resample time series with a DatetimeIndex to PeriodIndex:

```
In [479]: rng = date_range('1/1/2000', periods=200, freq='D')
In [480]: data = Series(np.random.randn(200), index=rng)
In [481]: data[:10]
Out[481]:
2000-01-01
            -0.487602
2000-01-02 -0.082240
2000-01-03 -2.182937
2000-01-04 0.380396
2000-01-05
            0.084844
2000-01-06
            0.432390
2000-01-07 1.519970
2000-01-08 -0.493662
2000-01-09 0.600178
2000-01-10
            0.274230
Freq: D
In [482]: data.index
Out [482]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-01-01 00:00:00, ..., 2000-07-18 00:00:00]
Length: 200, Freq: D, Timezone: None
In [483]: data.resample('M', kind='period')
Out[483]:
2000-01
          0.163775
2000-02
         0.026549
        -0.089563
2000-03
        -0.079405
2000-04
2000-05
          0.160348
2000-06
          0.101725
2000-07
         -0.708770
Freq: M
Similarly, resampling from periods to timestamps is possible with an optional interval ('start' or 'end') conven-
In [484]: rng = period_range('Jan-2000', periods=50, freq='M')
In [485]: data = Series(np.random.randn(50), index=rng)
In [486]: resampled = data.resample('A', kind='timestamp', convention='end')
In [487]: resampled.index
Out [487]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-12-31 00:00:00, ..., 2004-12-31 00:00:00]
Length: 5, Freq: A-DEC, Timezone: None
```

PACKAGE OVERVIEW

pandas consists of the following things

- · A set of labeled array data structures, the primary of which are Series/TimeSeries and DataFrame
- · Index objects enabling both simple axis indexing and multi-level / hierarchical axis indexing
- An integrated group by engine for aggregating and transforming data sets
- Date range generation (date_range) and custom date offsets enabling the implementation of customized frequencies
- Input/Output tools: loading tabular data from flat files (CSV, delimited, Excel 2003), and saving and loading pandas objects from the fast and efficient PyTables/HDF5 format.
- Memory-efficent "sparse" versions of the standard data structures for storing data that is mostly missing or mostly constant (some fixed value)
- Moving window statistics (rolling mean, rolling standard deviation, etc.)
- · Static and moving window linear and panel regression

4.1 Data structures at a glance

Dimen-	Name	Description
sions		
1	Series	1D labeled homogeneously-typed array
1	Time-	Series with index containing datetimes
	Series	
2	DataFrame	General 2D labeled, size-mutable tabular structure with potentially
		heterogeneously-typed columns
3	Panel	General 3D labeled, also size-mutable array

4.1.1 Why more than 1 data structure?

The best way to think about the pandas data structures is as flexible containers for lower dimensional data. For example, DataFrame is a container for Series, and Panel is a container for DataFrame objects. We would like to be able to insert and remove objects from these containers in a dictionary-like fashion.

Also, we would like sensible default behaviors for the common API functions which take into account the typical orientation of time series and cross-sectional data sets. When using ndarrays to store 2- and 3-dimensional data, a burden is placed on the user to consider the orientation of the data set when writing functions; axes are considered more or less equivalent (except when C- or Fortran-contiguousness matters for performance). In pandas, the axes are

intended to lend more semantic meaning to the data; i.e., for a particular data set there is likely to be a "right" way to orient the data. The goal, then, is to reduce the amount of mental effort required to code up data transformations in downstream functions.

For example, with tabular data (DataFrame) it is more semantically helpful to think of the **index** (the rows) and the **columns** rather than axis 0 and axis 1. And iterating through the columns of the DataFrame thus results in more readable code:

```
for col in df.columns:
    series = df[col]
# do something with series
```

4.2 Mutability and copying of data

All pandas data structures are value-mutable (the values they contain can be altered) but not always size-mutable. The length of a Series cannot be changed, but, for example, columns can be inserted into a DataFrame. However, the vast majority of methods produce new objects and leave the input data untouched. In general, though, we like to **favor immutability** where sensible.

4.3 Getting Support

The first stop for pandas issues and ideas is the Github Issue Tracker. If you have a general question, pandas community experts can answer through Stack Overflow.

Longer discussions occur on the developer mailing list, and commercial support inquiries for Lambda Foundry should be sent to: support@lambdafoundry.com

4.4 Credits

pandas development began at AQR Capital Management in April 2008. It was open-sourced at the end of 2009. AQR continued to provide resources for development through the end of 2011, and continues to contribute bug reports today.

Since January 2012, Lambda Foundry, has been providing development resources, as well as commercial support, training, and consulting for pandas.

pandas is only made possible by a group of people around the world like you who have contributed new code, bug reports, fixes, comments and ideas. A complete list can be found on Github.

4.5 Development Team

pandas is a part of the PyData project. The PyData Development Team is a collection of developers focused on the improvement of Python's data libraries. The core team that coordinates development can be found on Github. If you're interested in contributing, please visit the project website.

4.6 License

License

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pandas license

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About the Copyright Holders

AQR Capital Management began pandas development in 2008. Development was led by Wes McKinney. AQR released the source under this license in 2009. Wes is now an employee of Lambda Foundry, and remains the pandas project lead.

The PyData Development Team is the collection of developers of the PyData project. This includes all of the PyData sub-projects, including pandas. The core team that coordinates development on GitHub can be found here: http://github.com/pydata.

4.6. License 57

Full credits for pandas contributors can be found in the documentation.

```
Our Copyright Policy
```

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```

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CHAPTER

FIVE

INTRO TO DATA STRUCTURES

We'll start with a quick, non-comprehensive overview of the fundamental data structures in pandas to get you started. The fundamental behavior about data types, indexing, and axis labeling / alignment apply across all of the objects. To get started, import numpy and load pandas into your namespace:

```
In [305]: import numpy as np
# will use a lot in examples
In [306]: randn = np.random.randn
In [307]: from pandas import *
```

Here is a basic tenet to keep in mind: **data alignment is intrinsic**. The link between labels and data will not be broken unless done so explicitly by you.

We'll give a brief intro to the data structures, then consider all of the broad categories of functionality and methods in separate sections.

When using pandas, we recommend the following import convention:

```
import pandas as pd
```

5.1 Series

Series is a one-dimensional labeled array (technically a subclass of ndarray) capable of holding any data type (integers, strings, floating point numbers, Python objects, etc.). The axis labels are collectively referred to as the **index**. The basic method to create a Series is to call:

```
>>> s = Series(data, index=index)
```

Here, data can be many different things:

- · a Python dict
- · an ndarray
- a scalar value (like 5)

The passed **index** is a list of axis labels. Thus, this separates into a few cases depending on what **data is**:

From ndarray

If data is an iderray, index must be the same length as data. If no index is passed, one will be created having values [0, ..., len(data) - 1].

```
In [308]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [309]: s
Out[309]:
     0.314
    -0.002
b
    0.072
С
    0.893
d
     0.681
In [310]: s.index
Out[310]: Index([a, b, c, d, e], dtype=object)
In [311]: Series(randn(5))
Out[311]:
  -0.340
1
    0.215
2
   -0.078
3
   -0.178
    0.491
```

Note: Starting in v0.8.0, pandas supports non-unique index values. In previous version, if the index values are not unique an exception will **not** be raised immediately, but attempting any operation involving the index will later result in an exception. In other words, the Index object containing the labels "lazily" checks whether the values are unique. The reason for being lazy is nearly all performance-based (there are many instances in computations, like parts of GroupBy, where the index is not used).

From dict

If data is a dict, if **index** is passed the values in data corresponding to the labels in the index will be pulled out. Otherwise, an index will be constructed from the sorted keys of the dict, if possible.

```
In [312]: d = {'a' : 0., 'b' : 1., 'c' : 2.}
In [313]: Series(d)
Out[313]:
     0
а
     1
b
     2
C
In [314]: Series(d, index=['b', 'c', 'd', 'a'])
Out[314]:
b
      1
      2
C
d
    NaN
```

Note: NaN (not a number) is the standard missing data marker used in pandas

From scalar value If data is a scalar value, an index must be provided. The value will be repeated to match the length of index

```
In [315]: Series(5., index=['a', 'b', 'c', 'd', 'e'])
Out[315]:
a    5
b    5
```

```
c 5 d 5 e 5
```

5.1.1 Series is ndarray-like

As a subclass of ndarray, Series is a valid argument to most NumPy functions and behaves similarly to a NumPy array. However, things like slicing also slice the index.

```
In [316]: s[0]
Out[316]: 0.31422552353417077
In [317]: s[:3]
Out[317]:
    0.314
   -0.002
   0.072
In [318]: s[s > s.median()]
Out[318]:
     0.893
     0.681
In [319]: s[[4, 3, 1]]
Out[319]:
   0.681
    0.893
d
  -0.002
In [320]: np.exp(s)
Out[320]:
    1.369
а
b
    0.998
С
    1.074
d
     2.441
```

We will address array-based indexing in a separate section.

5.1.2 Series is dict-like

A Series is like a fixed-size dict in that you can get and set values by index label:

5.1. Series 61

```
In [324]: 'e' in s
Out[324]: True

In [325]: 'f' in s
Out[325]: False
```

If a label is not contained, an exception is raised:

```
>>> s['f']
KeyError: 'f'
```

Using the get method, a missing label will return None or specified default:

```
In [326]: s.get('f')
In [327]: s.get('f', np.nan)
Out[327]: nan
```

5.1.3 Vectorized operations and label alignment with Series

When doing data analysis, as with raw NumPy arrays looping through Series value-by-value is usually not necessary. Series can be also be passed into most NumPy methods expecting an ndarray.

```
In [328]: s + s
Out[328]:
     0.628
а
     -0.003
b
     0.144
     1.785
     24.000
In [329]: s * 2
Out[329]:
      0.628
b
     -0.003
С
      0.144
      1.785
d
     24.000
In [330]: np.exp(s)
Out[330]:
          1.369
          0.998
b
          1.074
С
          2.441
d
     162754.791
```

A key difference between Series and ndarray is that operations between Series automatically align the data based on label. Thus, you can write computations without giving consideration to whether the Series involved have the same labels.

```
In [331]: s[1:] + s[:-1]
Out[331]:
a     NaN
b    -0.003
c     0.144
d     1.785
e     NaN
```

The result of an operation between unaligned Series will have the **union** of the indexes involved. If a label is not found in one Series or the other, the result will be marked as missing (NaN). Being able to write code without doing any explicit data alignment grants immense freedom and flexibility in interactive data analysis and research. The integrated data alignment features of the pandas data structures set pandas apart from the majority of related tools for working with labeled data.

Note: In general, we chose to make the default result of operations between differently indexed objects yield the **union** of the indexes in order to avoid loss of information. Having an index label, though the data is missing, is typically important information as part of a computation. You of course have the option of dropping labels with missing data via the **dropna** function.

5.1.4 Name attribute

Series can also have a name attribute:

```
In [332]: s = Series(np.random.randn(5), name='something')
In [333]: s
Out[333]:
0   -1.360
1   1.592
2   1.007
3   0.698
4   -1.891
Name: something
In [334]: s.name
Out[334]: 'something'
```

The Series name will be assigned automatically in many cases, in particular when taking 1D slices of DataFrame as you will see below.

5.2 DataFrame

DataFrame is a 2-dimensional labeled data structure with columns of potentially different types. You can think of it like a spreadsheet or SQL table, or a dict of Series objects. It is generally the most commonly used pandas object. Like Series, DataFrame accepts many different kinds of input:

- · Dict of 1D ndarrays, lists, dicts, or Series
- 2-D numpy.ndarray
- Structured or record ndarray
- A Series
- Another DataFrame

Along with the data, you can optionally pass **index** (row labels) and **columns** (column labels) arguments. If you pass an index and / or columns, you are guaranteeing the index and / or columns of the resulting DataFrame. Thus, a dict of Series plus a specific index will discard all data not matching up to the passed index.

If axis labels are not passed, they will be constructed from the input data based on common sense rules.

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5.2.1 From dict of Series or dicts

The result **index** will be the **union** of the indexes of the various Series. If there are any nested dicts, these will be first converted to Series. If no columns are passed, the columns will be the sorted list of dict keys.

```
In [335]: d = {'one' : Series([1., 2., 3.], index=['a', 'b', 'c']),
              'two': Series([1., 2., 3., 4.], index=['a', 'b', 'c', 'd'])}
   . . . . . :
In [336]: df = DataFrame(d)
In [337]: df
Out[337]:
  one two
    1
         1
b
    2
          2
    3
         3
C
         4
d NaN
In [338]: DataFrame(d, index=['d', 'b', 'a'])
Out[338]:
  one two
d NaN
        4
          2
    2
b
    1
         1
In [339]: DataFrame(d, index=['d', 'b', 'a'], columns=['two', 'three'])
Out[339]:
  two three
d
    4 NaN
h
    2
        NaN
    1
```

The row and column labels can be accessed respectively by accessing the **index** and **columns** attributes:

Note: When a particular set of columns is passed along with a dict of data, the passed columns override the keys in the dict.

```
In [340]: df.index
Out[340]: Index([a, b, c, d], dtype=object)
In [341]: df.columns
Out[341]: Index([one, two], dtype=object)
```

5.2.2 From dict of ndarrays / lists

The ndarrays must all be the same length. If an index is passed, it must clearly also be the same length as the arrays. If no index is passed, the result will be range (n), where n is the array length.

```
1
        4
1
    2
        3
2
         2
    3
3
    4
         1
In [344]: DataFrame(d, index=['a', 'b', 'c', 'd'])
Out[344]:
  one two
  1
        4
   2
         3
b
      2
   3
  4
      1
```

5.2.3 From structured or record array

This case is handled identically to a dict of arrays.

```
In [345]: data = np.zeros((2,),dtype=[('A', 'i4'),('B', 'f4'),('C', 'a10')])
In [346]: data[:] = [(1,2.,'Hello'),(2,3.,"World")]
In [347]: DataFrame(data)
Out[347]:
  A B
0 1 2 Hello
1 2 3 World
In [348]: DataFrame(data, index=['first', 'second'])
Out[348]:
      A B
first 1 2 Hello
second 2 3 World
In [349]: DataFrame(data, columns=['C', 'A', 'B'])
Out[349]:
      С А В
0 Hello 1 2
1 World 2 3
```

Note: DataFrame is not intended to work exactly like a 2-dimensional NumPy ndarray.

5.2.4 From a list of dicts

```
In [350]: data2 = [{'a': 1, 'b': 2}, {'a': 5, 'b': 10, 'c': 20}]
In [351]: DataFrame(data2)
Out[351]:
    a    b    c
0  1   2 NaN
1  5  10  20
In [352]: DataFrame(data2, index=['first', 'second'])
Out[352]:
    a    b   c
```

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```
first 1 2 NaN
second 5 10 20

In [353]: DataFrame(data2, columns=['a', 'b'])
Out[353]:
    a    b
0    1    2
1    5    10
```

5.2.5 From a Series

The result will be a DataFrame with the same index as the input Series, and with one column whose name is the original name of the Series (only if no other column name provided).

Missing Data

Much more will be said on this topic in the *Missing data* section. To construct a DataFrame with missing data, use np.nan for those values which are missing. Alternatively, you may pass a numpy.MaskedArray as the data argument to the DataFrame constructor, and its masked entries will be considered missing.

5.2.6 Alternate Constructors

DataFrame.from dict

DataFrame.from_dict takes a dict of dicts or a dict of array-like sequences and returns a DataFrame. It operates like the DataFrame constructor except for the orient parameter which is 'columns' by default, but which can be set to 'index' in order to use the dict keys as row labels. DataFrame.from_records

DataFrame from_records takes a list of tuples or an ndarray with structured dtype. Works analogously to the normal DataFrame constructor, except that index maybe be a specific field of the structured dtype to use as the index. For example:

DataFrame.from items

DataFrame.from_items works analogously to the form of the dict constructor that takes a sequence of (key, value) pairs, where the keys are column (or row, in the case of orient='index') names, and the value are the column values (or row values). This can be useful for constructing a DataFrame with the columns in a particular order without having to pass an explicit list of columns:

```
In [356]: DataFrame.from_items([('A', [1, 2, 3]), ('B', [4, 5, 6])])
Out[356]:
    A B
0 1 4
1 2 5
2 3 6
```

If you pass orient='index', the keys will be the row labels. But in this case you must also pass the desired column names:

5.2.7 Column selection, addition, deletion

You can treat a DataFrame semantically like a dict of like-indexed Series objects. Getting, setting, and deleting columns works with the same syntax as the analogous dict operations:

```
In [358]: df['one']
Out[358]:
     1
а
      2
h
      3
С
d
  NaN
Name: one
In [359]: df['three'] = df['one'] * df['two']
In [360]: df['flag'] = df['one'] > 2
In [361]: df
Out[361]:
   one two three
                   flag
              1 False
    1
         1
         2
                4 False
    2
    3
         3
               9
                    True
  NaN
         4
              NaN False
```

Columns can be deleted or popped like with a dict:

When inserting a scalar value, it will naturally be propagated to fill the column:

```
In [365]: df['foo'] = 'bar'
In [366]: df
Out[366]:
   one   flag  foo
a   1  False  bar
```

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```
b 2 False bar
c 3 True bar
d NaN False bar
```

When inserting a Series that does not have the same index as the DataFrame, it will be conformed to the DataFrame's index:

```
In [367]: df['one_trunc'] = df['one'][:2]
In [368]: df
Out[368]:
  one
       flag foo one_trunc
   1
      False bar
                  1
    2 False bar
                         2
                       NaN
С
    3
       True bar
d NaN False bar
                       NaN
```

You can insert raw ndarrays but their length must match the length of the DataFrame's index.

By default, columns get inserted at the end. The insert function is available to insert at a particular location in the columns:

```
In [369]: df.insert(1, 'bar', df['one'])
In [370]: df
Out[370]:
  one bar
           flag foo one_trunc
       1 False bar
   1
                      1
        2 False bar
                           2
b
    2
       3
                          NaN
С
           True bar
 NaN NaN False bar
                           NaN
```

5.2.8 Indexing / Selection

The basics of indexing are as follows:

Operation	Syntax	Result
Select column	df[col]	Series
Select row by label	<pre>df.xs(label) or df.ix[label]</pre>	Series
Select row by location (int)	df.ix[loc]	Series
Slice rows	df[5:10]	DataFrame
Select rows by boolean vector	df[bool_vec]	DataFrame

Row selection, for example, returns a Series whose index is the columns of the DataFrame:

```
In [371]: df.xs('b')
Out[371]:
                 2
one
                 2
bar
flag
            False
              bar
one_trunc
Name: b
In [372]: df.ix[2]
Out[372]:
                3
one
                3
bar
```

```
flag True
foo bar
one_trunc NaN
Name: c
```

Note if a DataFrame contains columns of multiple dtypes, the dtype of the row will be chosen to accommodate all of the data types (dtype=object is the most general).

For a more exhaustive treatment of more sophisticated label-based indexing and slicing, see the *section on indexing*. We will address the fundamentals of reindexing / conforming to new sets of lables in the *section on reindexing*.

5.2.9 Data alignment and arithmetic

Data alignment between DataFrame objects automatically align on **both the columns and the index (row labels)**. Again, the resulting object will have the union of the column and row labels.

```
In [373]: df = DataFrame(randn(10, 4), columns=['A', 'B', 'C', 'D'])
In [374]: df2 = DataFrame(randn(7, 3), columns=['A', 'B', 'C'])
In [375]: df + df2
Out [375]:
             В
                    С
  0.229 1.547 -1.499 NaN
1 0.121 -0.234 -0.705 NaN
2 -0.561 -1.550 0.643 NaN
3 -0.263 1.071 -0.060 NaN
4 -2.588 -0.752 -1.227 NaN
5 0.628 -0.095 -3.236 NaN
  0.983 -0.823 -0.720 NaN
7
    NaN
           NaN
                 NaN NaN
8
                  NaN NaN
    NaN
           NaN
9
    NaN
           NaN
                  NaN NaN
```

When doing an operation between DataFrame and Series, the default behavior is to align the Series **index** on the DataFrame **columns**, thus broadcasting row-wise. For example:

```
In [376]: df - df.ix[0]
Out [376]:
             В
                    С
      Α
  0.000 0.000 0.000 0.000
  0.879 - 2.485
               0.133 - 0.958
  0.246 - 1.482
                0.106 0.685
  0.482 - 1.571
                0.099 -0.054
4 -0.511 -1.333 -0.217
5 0.114 -1.401 -1.682 0.386
6 1.131 -1.280 0.060 -0.113
7 -0.313 -3.004 1.531 0.829
8 -0.232 -1.702 -0.982 -0.460
9 0.113 -1.353 -0.456 0.598
```

In the special case of working with time series data, if the Series is a TimeSeries (which it will be automatically if the index contains datetime objects), and the DataFrame index also contains dates, the broadcasting will be column-wise:

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```
. . . . . :
In [379]: df
Out [379]:
               Α
2000-01-01 0.302 1.113 -0.543
2000-01-02 -2.696 0.431 -0.431
2000-01-03 1.667 0.717 -0.920
2000-01-04 -0.025 0.069 0.602
2000-01-05 0.867 0.093 -2.607
2000-01-06 0.309 -0.548 -2.045
2000-01-07 -1.666 -1.440 1.326
2000-01-08 0.222 1.841 1.165
In [380]: type(df['A'])
Out[380]: pandas.core.series.TimeSeries
In [381]: df - df['A']
Out[381]:
                  В
           Α
2000-01-01 0 0.811 -0.845
2000-01-02 0 3.127 2.264
2000-01-03 0 -0.950 -2.586
2000-01-04 0 0.094 0.626
2000-01-05 0 -0.774 -3.474
2000-01-06 0 -0.858 -2.354
2000-01-07 0 0.226 2.993
2000-01-08 0 1.619 0.943
```

Technical purity aside, this case is so common in practice that supporting the special case is preferable to the alternative of forcing the user to transpose and do column-based alignment like so:

```
In [382]: (df.T - df['A']).T

Out[382]:

A B C

2000-01-01 0 0.811 -0.845

2000-01-02 0 3.127 2.264

2000-01-03 0 -0.950 -2.586

2000-01-04 0 0.094 0.626

2000-01-05 0 -0.774 -3.474

2000-01-06 0 -0.858 -2.354

2000-01-07 0 0.226 2.993

2000-01-08 0 1.619 0.943
```

For explicit control over the matching and broadcasting behavior, see the section on *flexible binary operations*.

Operations with scalars are just as you would expect:

```
In [383]: df * 5 + 2
Out[383]:
               Α
                      В
                              C
2000-01-01 3.510
                  7.563 -0.714
2000-01-02 -11.478
                 4.156 -0.155
2000-01-03 10.333
                  5.583 -2.599
          1.877
2000-01-04
                  2.345
                         5.009
2000-01-05 6.333
                  2.465 -11.034
2000-01-06 3.547
                  -0.742 -8.224
2000-01-07 -6.331 -5.199
                          8.632
2000-01-08 3.108 11.205
                          7.826
```

```
In [384]: 1 / df
Out[384]:
                       В
            3.312
2000-01-01
                  0.899 -1.842
2000-01-02 -0.371
                   2.319 -2.320
2000-01-03
           0.600
                   1.395 -1.087
2000-01-04 -40.659 14.493 1.662
2000-01-05 1.154 10.763 -0.384
2000-01-06 3.233 -1.823 -0.489
2000-01-07 -0.600 -0.695 0.754
2000-01-08 4.511 0.543 0.858
In [385]: df ** 4
Out[385]:
                             В
                                    C
                  Α
2000-01-01 8.312e-03 1.532e+00
                                0.087
2000-01-02 5.279e+01 3.460e-02
                                0.035
2000-01-03 7.715e+00 2.638e-01
                                 0.716
2000-01-04 3.659e-07 2.266e-05
                                0.131
2000-01-05 5.640e-01
                     7.452e-05 46.184
2000-01-06 9.152e-03 9.045e-02 17.482
2000-01-07 7.709e+00 4.297e+00
                                3.095
2000-01-08 2.415e-03 1.149e+01
                                1.843
Boolean operators work as well:
In [386]: df1 = DataFrame({'a' : [1, 0, 1], 'b' : [0, 1, 1] }, dtype=bool)
In [387]: df2 = DataFrame({'a' : [0, 1, 1], 'b' : [1, 1, 0] }, dtype=bool)
In [388]: df1 & df2
Out[388]:
             b
      а
0 False False
1 False True
2 True False
In [389]: df1 | df2
Out[389]:
     а
0 True True
1 True True
2 True True
In [390]: df1 ^ df2
Out[390]:
             h
      а
  True
         True
  True False
2 False
         True
In [391]: -df1
Out[391]:
      а
             b
0 False
          True
  True False
2 False False
```

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5.2.10 Transposing

To transpose, access the T attribute (also the transpose function), similar to an idarray:

5.2.11 DataFrame interoperability with NumPy functions

Elementwise NumPy ufuncs (log, exp, sqrt, ...) and various other NumPy functions can be used with no issues on DataFrame, assuming the data within are numeric:

```
In [393]: np.exp(df)
Out[393]:
               Α
                      В
2000-01-01 1.352 3.042
                        0.581
2000-01-02 0.068 1.539
                        0.650
2000-01-03 5.294 2.048
                        0.399
2000-01-04 0.976 1.071
                        1.825
2000-01-05 2.379 1.097
                        0.074
2000-01-06 1.362 0.578
2000-01-07 0.189 0.237
                        3.767
2000-01-08 1.248 6.303 3.206
In [394]: np.asarray(df)
Out[394]:
array([[ 0.3019, 1.1125, -0.5428],
      [-2.6955, 0.4313, -0.4311],
      [ 1.6666, 0.7167, -0.9197],
      [-0.0246, 0.069, 0.6018],
      [0.8666, 0.0929, -2.6069],
      [0.3093, -0.5484, -2.0448],
       [-1.6663, -1.4398, 1.3264],
       [ 0.2217, 1.841 , 1.1651]])
```

The dot method on DataFrame implements matrix multiplication:

Similarly, the dot method on Series implements dot product:

```
In [396]: s1 = Series(np.arange(5,10))
In [397]: s1.dot(s1)
Out[397]: 255
```

DataFrame is not intended to be a drop-in replacement for ndarray as its indexing semantics are quite different in places from a matrix.

5.2.12 Console display

For very large DataFrame objects, only a summary will be printed to the console (here I am reading a CSV version of the **baseball** dataset from the **plyr** R package):

```
In [398]: baseball = read_csv('data/baseball.csv')
In [399]: print baseball
<class 'pandas.core.frame.DataFrame'>
Int64Index: 100 entries, 88641 to 89534
Data columns:
id
         100 non-null values
         100
year
              non-null values
stint
         100
              non-null values
         100
              non-null values
team
lq
         100
              non-null values
              non-null values
         100
g
         100
ab
              non-null values
r
         100
              non-null values
         100
              non-null values
         100
              non-null values
X2b
X3b
         100
             non-null values
hr
         100
             non-null values
              non-null values
         100
rbi
              non-null values
         100
sb
              non-null values
         100
CS
bb
         100
              non-null values
         100
              non-null values
so
ibb
         100
              non-null values
hbp
         100
              non-null values
         100
sh
              non-null values
         100
sf
              non-null values
gidp
         100
             non-null values
dtypes: float64(9), int64(10), object(3)
```

However, using to_string will return a string representation of the DataFrame in tabular form, though it won't always fit the console width:

```
In [400]: print baseball.ix[-20:, :12].to_string()
               id
                   year stint team
                                       lq
                                             q
                                                  ab
                                                         r
                                                                 X2b
                                                                       X3b
                                                                            hr
88641
       womacto01
                   2006
                              2
                                 CHN
                                       NL
                                             19
                                                  50
                                                         6
                                                             14
                                                                    1
                                                                         0
                                                                             1
88643 schilcu01
                   2006
                                 BOS
                                             31
                                                   2
                                                              1
                                                                    \cap
                                                                         Ω
                                                                             0
                              1
                                       AΤ
                                                         \cap
88645 myersmi01
                                 NYA
                   2006
                                       AL
                                             62
                                                   0
                                                         0
                                                              0
                                                                    0
                                                                         \cap
                                                                             0
                              1
                                                   3
88649 helliri01
                   2006
                              1
                                 MIL
                                       NL
                                             20
                                                         0
                                                              0
                                                                    0
                                                                         0
                                                                             0
88650
       johnsra05
                   2006
                              1
                                 NYA
                                       ΑL
                                             33
                                                   6
                                                         0
                                                              1
                                                                    0
                                                                         0
                                                                             0
88652
       finlest01
                   2006
                              1
                                 SFN
                                       NL
                                            139
                                                 426
                                                        66
                                                            105
                                                                   21
                                                                        12
88653
       gonzalu01
                  2006
                              1
                                 ARI
                                       NL
                                            153
                                                 586
                                                        93
                                                            159
                                                                   52
                                                                             15
88662
        seleaa01 2006
                              1
                                 LAN
                                       NL
                                             28
                                                  26
                                                        2
                                                              5
                                                                   1
                                                                         0
                                                                             0
89177
      francju01 2007
                              2 ATL
                                       NL
                                            15
                                                  40
                                                        1
                                                             10
                                                                    3
                                                                         \cap
                                                                             0
89178 francju01 2007
                              1 NYN
                                       NL
                                            40
                                                  50
                                                        7
                                                             10
                                                                    0
                                                                         \cap
                                                                             1
89330
        zaungr01 2007
                              1 TOR
                                       ΑL
                                           110
                                                 331
                                                        43
                                                             80
                                                                   24
                                                                         1
                                                                             10
89333 witasja01
                  2007
                              1 TBA
                                       ΑL
                                             3
                                                   0
                                                        0
                                                              0
                                                                    0
                                                                             0
89334 williwo02 2007
                                             33
                                                  59
                                                         3
                                                              6
                                                                    0
                                                                             1
                              1 HOU
                                       NT.
89335 wickmbo01 2007
                              2 ARI
                                       NL
                                             8
                                                   0
                                                         0
                                                              0
                                                                    0
                                                                         0
                                                                             0
                                             47
                                                   0
                                                                             0
89336 wickmbo01 2007
                              1
                                 ATL
                                       NL
                                                         \cap
                                                              0
                                                                    \cap
                                                                         \cap
                                            38
       whitero02 2007
                                                 109
                                                             19
89337
                              1
                                 MTN
                                       AT.
                                                         8
                                                                    4
                                                                         0
                                                                             4
                                                                             0
89338
       whiteri01
                  2007
                              1
                                 HOU
                                       NL
                                             20
                                                  1
                                                         0
                                                              0
                                                                    0
                                                                         0
                                             7
89339
       wellsda01
                  2007
                              2
                                 LAN
                                       NL
                                                  15
                                                         2
                                                              4
                                                                    1
                                                                         0
                                                                             0
89340 wellsda01 2007
                                 SDN
                                      NL
                                             22
                                                  38
                                                              4
                                                                    0
                                                                             0
```

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89341	weathda01	2007	1	CIN	NL	67	0	0	0	0	0	0
89343	walketo04	2007	1	OAK	AL	18	48	5	13	1	0	0
89345	warnetoo1 wakefti01	2007	1	BOS	AL	1	2	0	0	0	0	0
89347	vizquom01	2007	1	SFN	NL	145	513	54	126	18	3	4
89348	villoro01	2007	1			143	0	0	0	10	0	0
				NYA	AL							
89352	valenjo03	2007	1	NYN	NL	51	166	18	40	11	1	3
89354	trachst01	2007	2	CHN	NL	4	7	0	1	0	0	0
89355	trachst01	2007	1	BAL	AL	3	5	0	0	0	0	0
89359	timlimi01	2007	1	BOS	AL	4	0	0	0	0	0	0
89360	thomeji01	2007	1	CHA	AL	130	432	79	119	19	0	35
89361	thomafr04	2007	1	TOR	AL	155	531	63	147	30	0	26
89363	tavarju01	2007	1	BOS	AL	2	4	0	1	0	0	0
89365	sweenma01	2007	2	LAN	NL	30	33	2	9	1	0	0
89366	sweenma01	2007	1	SFN	NL	76	90	18	23	8	0	2
89367	suppaje01	2007	1	MIL	NL	33	61	4	8	0	0	0
89368	stinnke01	2007	1	SLN	NL	26	82	7	13	3	0	1
89370	stantmi02	2007	1	CIN	NL	67	2	0	0	0	0	0
89371	stairma01	2007	1	TOR	AL	125	357	58	103	28	1	21
89372	sprinru01	2007	1	SLN	NL	72	1	0	0	0	0	0
89374	sosasa01	2007	1	TEX	AL	114	412	53	104	24	1	21
89375	smoltjo01	2007	1	ATL	NL	30	54	1	5	1	0	0
89378	sheffga01	2007	1	DET	AL	133	494	107	131	20	1	25
89381	seleaa01	2007	1	NYN	NL	31	4	0	131	0	0	0
89382	seaneru01	2007	1	LAN		68	1		0	0	0	0
					NL		7	0				
89383	schmija01	2007	1	LAN	NL	6		1	1	0	0	1
89384	schilcu01	2007	1	BOS	AL	1	2	0	1	0	0	0
89385	sandere02	2007	1	KCA	AL	24	73	12	23	7	0	2
89388	rogerke01	2007	1	DET	AL	1	2	0	0	0	0	0
89389	rodriiv01	2007	1	DET	AL	129	502	50	141	31	3	11
89396	ramirma02	2007	1	BOS	AL	133	483	84	143	33	1	20
89398	piazzmi01	2007	1	OAK	AL	83	309	33	85	17	1	8
89400	perezne01	2007	1	DET	AL	33	64	5	11	3	0	1
89402	parkch01	2007	1	NYN	NL	1	1	0	0	0	0	0
89406	oliveda02	2007	1	LAA	AL	5	0	0	0	0	0	0
89410	myersmi01	2007	1	NYA	AL	6	1	0	0	0	0	0
89411	mussimi01	2007	1	NYA	AL	2	2	0	0	0	0	0
89412	moyerja01	2007	1	PHI	NL	33	73	4	9	2	0	0
89420	mesajo01	2007	1	PHI	NL	38	0	0	0	0	0	0
89421	martipe02	2007	1	NYN	NL	5	9	1	1	1	0	0
89425	maddugr01	2007	1	SDN	NL	33	62	2	9	2	0	0
89426	mabryjo01	2007	1	COL	NL	28	34	4	4	1	0	1
89429	loftoke01	2007	2	CLE	AL	52	173	24	49	9	3	0
89430	loftoke01	2007	1	TEX	AL	84	317	62	96	16	3	7
89431	loaizes01	2007	1	LAN	NL	5	7	0	1	0	0	0
89438	kleskry01	2007	1	SFN	NL	116	362	51	94	27	3	6
89439	kentje01	2007	1	LAN	NL	136	494	78	149	36	1	20
89442	jonesto02	2007	1	DET	AL	5	0	0	143	0	0	0
89445	_		1				15				0	
	johnsra05	2007		ARI	NL	10		0	1	0		0
89450	hoffmtr01	2007	1	SDN	NL	60	0	0	0	0	0	0
89451	hernaro01	2007	2	LAN	NL	22	0	0	0	0	0	0
89452	hernaro01	2007	1	CLE	AL	2	0	0	0	0	0	0
89460	guarded01	2007	1	CIN	NL	15	0	0	0	0	0	0
89462	griffke02	2007	1	CIN	NL	144	528	78	146	24	1	30
89463	greensh01	2007	1	NYN	NL	130	446	62	130	30	1	10
89464	graffto01	2007	1	MIL	NL	86	231	34	55	8	0	9
89465	gordoto01	2007	1	PHI	NL	44	0	0	0	0	0	0
89466	gonzalu01	2007	1	LAN	NL	139	464	70	129	23	2	15
89467	gomezch02	2007	2	CLE	AL	19	53	4	15	2	0	0

```
89468 gomezch02 2007
                            1
                              BAL
                                         73
                                             169
                                                   17
                                                        51
                                                             10
                                                                    1
                                                                       1
                                   AΤ
89469 glavito02 2007
                              NYN
                                    NT.
                                         33
                                              56
                                                    3
                                                        12
                                                              1
                                                                    0
                                                                        0
                            1
89473 floydcl01 2007
                              CHN
                                    NL
                                        108
                                             282
                                                   40
                                                        80
                                                             10
                                                                    1
                                                                        9
                            1
89474 finlest01
                 2007
                            1
                              COL
                                    NL
                                         43
                                              94
                                                    9
                                                        17
                                                              3
                                                                    0
                                                                        1
89480
      embreal01
                 2007
                            1
                              OAK
                                    AL
                                          4
                                               0
                                                    0
                                                         0
                                                              0
                                                                    0
                                                                        0
89481
      edmonji01
                 2007
                                        117
                                             365
                                                   39
                                                        92
                                                             15
                                                                       12
                            1
                               SLN
                                    NT
89482 easleda01 2007
                            1
                              NYN
                                    NL
                                         76
                                             193
                                                   2.4
                                                        54
                                                              6
                                                                       10
89489 delgaca01 2007
                                    NL
                                        139
                                             538
                                                   71
                                                       139
                                                             30
                                                                       24
                            1 NYN
                                                                   0
89493 cormirh01 2007
                            1 CIN
                                    NL
                                         6
                                              Ω
                                                   Ω
                                                        Ω
                                                              \cap
                                                                    Ω
                                                                       Ω
                                                    2
                                                         8
                                                              2
                                                                        Λ
89494 coninje01 2007
                            2 NYN
                                    NL
                                         2.1
                                              41
                                                                    \cap
89495 coninje01 2007
                                         80
                                             215
                                                        57
                            1 CIN
                                   NL
                                                   23
                                                             11
                                                                   1
                                                                        6
89497 clemero02 2007
                            1 NYA
                                    ΑL
                                         2
                                             2
                                                    0
                                                        1
                                                              Ω
                                                                        0
89498 claytro01 2007
                            2 BOS
                                   ΑL
                                         8
                                              6
                                                        0
                                                              Ω
89499 claytro01 2007
                           1 TOR
                                   AL
                                         69
                                             189
                                                   23
                                                        48
                                                             14
                                                                   0
                                                                       1
89501 cirilje01 2007
                            2 ART
                                   NT.
                                         2.8
                                             40
                                                        8
                                                              4
                                                                        0
                                                   6
89502 cirilje01 2007
                            1 MIN
                                    AL
                                         50
                                             153
                                                   18
                                                        40
                                                              9
                                                                        2
89521 bondsba01
                 2007
                            1
                              SFN
                                    NL
                                        126
                                             340
                                                   75
                                                        94
                                                             14
                                                                   0
                                                                       28
89523
      biggicr01
                 2007
                            1
                              HOU
                                    NL
                                        141
                                             517
                                                   68
                                                       130
                                                             31
                                                                   3
                                                                       10
89525
      benitar01
                 2007
                            2
                                         34
                                                    0
                                                         0
                                                              0
                                                                       0
                               FLO
                                    NT
89526
      benitar01
                 2007
                            1
                              SFN
                                    NT.
                                         19
                                               0
                                                    0
                                                         0
                                                              Ω
                                                                        0
89530
      ausmubr01 2007
                            1
                              HOU
                                    NL
                                        117
                                             349
                                                   38
                                                        82
                                                             16
                                                                    3
                                                                       3
                                                                      13
89533
       aloumo01 2007
                            1
                                         87
                                             328
                                                   51
                                                       112
                                                             19
                              NYN
                                   NT.
                                                                   1
                                                                        Λ
89534 alomasa02 2007
                              NYN NL
                                          8
                                              2.2
                                                    1
                                                         3
                                                              1
                            1
```

New since 0.10.0, wide DataFrames will now be printed across multiple rows by default:

You can change how much to print on a single row by setting the line width option:

```
In [402]: set_option('line_width', 40) # default is 80
In [403]: DataFrame(randn(3, 12))
Out[403]:
                            2.
                  1
0 -0.970022 -1.127997 -0.384526 -0.492429
1 1.295440 0.027006 0.863536 0.189023
2 -0.822538 -1.590312 -0.061405 0.400325
                  5
        4
                            6
0 -1.779882 -0.391166 0.575903 -1.343193
1 -0.912154 0.946960 -0.257288 0.695208
  1.511027 0.289143 0.349037
                                1.998562
        8
                  9
                            10
  1.646841 0.462269 1.078574
                               0.883532
  0.915200 -1.052414 -0.910945 -0.174453
  1.056844 -0.077851 -0.057005 0.626302
```

You can also disable this feature via the expand_frame_repr option:

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```
In [404]: set_option('expand_frame_repr', False)
In [405]: DataFrame(randn(3, 12))
Out [405]:
<class 'pandas.core.frame.DataFrame'>
Int64Index: 3 entries, 0 to 2
Data columns:
     3 non-null values
     3 non-null values
1
     3 non-null values
3
     3 non-null values
4
     3 non-null values
5
     3 non-null values
     3 non-null values
     3 non-null values
8
    3 non-null values
9
     3 non-null values
1.0
     3 non-null values
    3 non-null values
11
dtypes: float64(12)
```

5.2.13 DataFrame column types

The four main types stored in pandas objects are float, int, boolean, and object. A convenient dtypes attribute return a Series with the data type of each column:

```
In [406]: baseball.dtypes
Out[406]:
         object
id
year
          int64
stint
          int64
team
         object
lq
         object
         int64
          int64
ab
r
          int64
          int64
X2b
         int64
X3b
         int64
hr
          int64
rbi
        float64
        float64
sb
CS
        float64
bb
          int64
        float64
SO
ibb
        float64
hbp
        float64
         float64
sh
         float64
sf
        float64
gidp
```

The related method get_dtype_counts will return the number of columns of each type:

```
In [407]: baseball.get_dtype_counts()
Out[407]:
float64    9
int64    10
```

```
object 3
```

5.2.14 DataFrame column attribute access and IPython completion

If a DataFrame column label is a valid Python variable name, the column can be accessed like attributes:

```
In [408]: df = DataFrame({'fool': np.random.randn(5),
                           'foo2' : np.random.randn(5)})
   . . . . . :
   . . . . . :
In [409]: df
Out [409]:
       foo1
0 -0.868315 -0.502919
1 -2.677551 -0.825049
2 -1.403487 0.518248
3 -0.561381 -0.438716
  1.002897 -0.452045
In [410]: df.foo1
Out [410]:
0
    -0.868315
   -2.677551
1
2
    -1.403487
3
   -0.561381
4
    1.002897
Name: foo1
```

The columns are also connected to the IPython completion mechanism so they can be tab-completed:

```
In [5]: df.fo<TAB>
df.foo1 df.foo2
```

5.3 Panel

Panel is a somewhat less-used, but still important container for 3-dimensional data. The term panel data is derived from econometrics and is partially responsible for the name pandas: pan(el)-da(ta)-s. The names for the 3 axes are intended to give some semantic meaning to describing operations involving panel data and, in particular, econometric analysis of panel data. However, for the strict purposes of slicing and dicing a collection of DataFrame objects, you may find the axis names slightly arbitrary:

- items: axis 0, each item corresponds to a DataFrame contained inside
- major_axis: axis 1, it is the index (rows) of each of the DataFrames
- minor_axis: axis 2, it is the columns of each of the DataFrames

Construction of Panels works about like you would expect:

5.3.1 From 3D ndarray with optional axis labels

5.3. Panel 77

```
In [412]: wp
Out[412]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
```

5.3.2 From dict of DataFrame objects

Note that the values in the dict need only be **convertible to DataFrame**. Thus, they can be any of the other valid inputs to DataFrame as per above.

One helpful factory method is Panel.from_dict, which takes a dictionary of DataFrames as above, and the following named parameters:

Parameter	Default	Description
intersect	False	drops elements whose indices do not align
orient	items	use minor to use DataFrames' columns as panel items

For example, compare to the construction above:

```
In [415]: Panel.from_dict(data, orient='minor')
Out[415]:
<class 'pandas.core.panel.Panel'>
Dimensions: 3 (items) x 4 (major_axis) x 2 (minor_axis)
Items axis: 0 to 2
Major_axis axis: 0 to 3
Minor_axis axis: Item1 to Item2
```

Orient is especially useful for mixed-type DataFrames. If you pass a dict of DataFrame objects with mixed-type columns, all of the data will get upcasted to dtype=object unless you pass orient='minor':

```
In [418]: data = {'item1': df, 'item2': df}
In [419]: panel = Panel.from_dict(data, orient='minor')
In [420]: panel['a']
Out [420]:
 item1 item2
   foo foo
1
   bar bar
   baz baz
In [421]: panel['b']
Out[421]:
      item1
                it.em2
0 1.448717 1.448717
1 0.608653 0.608653
2 -1.409338 -1.409338
In [422]: panel['b'].dtypes
Out[422]:
item1
        float64
         float64
it.em2
```

Note: Unfortunately Panel, being less commonly used than Series and DataFrame, has been slightly neglected featurewise. A number of methods and options available in DataFrame are not available in Panel. This will get worked on, of course, in future releases. And faster if you join me in working on the codebase.

5.3.3 From DataFrame using to_panel method

This method was introduced in v0.7 to replace LongPanel.to_long, and converts a DataFrame with a two-level index to a Panel.

```
In [423]: midx = MultiIndex(levels=[['one', 'two'], ['x','y']], labels=[[1,1,0,0],[1,0,1,0]])
In [424]: df = DataFrame({'A' : [1, 2, 3, 4], 'B': [5, 6, 7, 8]}, index=midx)

In [425]: df.to_panel()
Out[425]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 2 (major_axis) x 2 (minor_axis)
Items axis: A to B
Major_axis axis: one to two
Minor_axis axis: x to y
```

5.3.4 Item selection / addition / deletion

Similar to DataFrame functioning as a dict of Series, Panel is like a dict of DataFrames:

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```
2000-01-04 -0.555843 -0.030913 -0.289758 1.318467
2000-01-05 1.025903 0.195796 0.030198 -0.349406

In [427]: wp['Item3'] = wp['Item1'] / wp['Item2']
```

The API for insertion and deletion is the same as for DataFrame. And as with DataFrame, if the item is a valid python identifier, you can access it as an attribute and tab-complete it in IPython.

5.3.5 Transposing

A Panel can be rearranged using its transpose method (which does not make a copy by default unless the data are heterogeneous):

```
In [428]: wp.transpose(2, 0, 1)
Out[428]:
<class 'pandas.core.panel.Panel'>
Dimensions: 4 (items) x 3 (major_axis) x 5 (minor_axis)
Items axis: A to D
Major_axis axis: Item1 to Item3
Minor_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
```

5.3.6 Indexing / Selection

Operation	Syntax	Result
Select item	wp[item]	DataFrame
Get slice at major_axis label	wp.major_xs(val)	DataFrame
Get slice at minor_axis label	wp.minor_xs(val)	DataFrame

For example, using the earlier example data, we could do:

```
In [429]: wp['Item1']
Out[429]:
                          В
                                   С
2000-01-01 -1.362139 -0.098512 -0.491067 0.048491
2000-01-02 2.287810 -0.403876 -1.076283 -0.155956
2000-01-04 -0.555843 -0.030913 -0.289758 1.318467
2000-01-05 1.025903 0.195796 0.030198 -0.349406
In [430]: wp.major_xs(wp.major_axis[2])
Out[430]:
             Item2
     Item1
A 0.388741 1.076202 0.361216
B -1.284588 -0.464905 2.763121
C -0.508030 0.432658 -1.174206
D 0.841173 -0.623043 -1.350105
In [431]: wp.minor_axis
Out[431]: Index([A, B, C, D], dtype=object)
In [432]: wp.minor_xs('C')
Out[432]:
             Item1
                     Item2
                               Item3
2000-01-01 -0.491067 -0.530157 0.926267
2000-01-02 -1.076283 -0.692498 1.554205
```

5.3.7 Conversion to DataFrame

A Panel can be represented in 2D form as a hierarchically indexed DataFrame. See the section *hierarchical indexing* for more on this. To convert a Panel to a DataFrame, use the to frame method:

```
In [433]: panel = Panel(np.random.randn(3, 5, 4), items=['one', 'two', 'three'],
                       major_axis=date_range('1/1/2000', periods=5),
                       minor_axis=['a', 'b', 'c', 'd'])
   . . . . . :
   . . . . . :
In [434]: panel.to_frame()
Out[434]:
                                        three
                      one
                                t.wo
major
          minor
2000-01-01 a
                 1.219834 -0.842503 1.130688
          b
                -0.185793 -0.585949 1.348831
                -1.016665 -0.864916 -0.709279
          C
                 0.170971 0.031573 -0.125291
          d
2000-01-02 a
                 0.411316 -1.170645 -1.746865
                -0.773663 -0.655575 -0.802833
          b
               -0.028610 -1.297237 -0.824150
                0.532592 -1.739996 -0.056603
2000-01-03 a
                0.579638 -0.093661 1.443225
                -1.514892 0.873783 -1.013384
                1.528058 -1.803206 -0.591932
          C
                0.954347 -0.134374 0.679775
          d
2000-01-04 a
               -0.635819 -0.100241 -0.921819
                0.009356 0.837864 -0.549326
          b
                -1.639594 1.326922 0.273431
          C
                -0.699057 1.224153 -0.189170
             -1.027240 -0.856153 -1.699029
2000-01-05 a
          b
                -0.489779 -0.038563 0.589825
                0.046080 0.521149 -0.065580
          C
                -0.104689 -1.270389 0.877266
```

5.4 Panel4D (Experimental)

Panel 4D is a 4-Dimensional named container very much like a Panel, but having 4 named dimensions. It is intended as a test bed for more N-Dimensional named containers.

- labels: axis 0, each item corresponds to a Panel contained inside
- items: axis 1, each item corresponds to a DataFrame contained inside
- major_axis: axis 2, it is the index (rows) of each of the DataFrames
- minor axis: axis 3, it is the columns of each of the DataFrames

Panel 4D is a sub-class of Panel, so most methods that work on Panels are applicable to Panel 4D. The following methods are disabled:

```
• join , to_frame , to_excel , to_sparse , groupby
```

Construction of Panel4D works in a very similar manner to a Panel

5.4.1 From 4D ndarray with optional axis labels

```
In [435]: p4d = Panel4D(randn(2, 2, 5, 4),
                    labels=['Label1','Label2'],
   . . . . . :
                     items=['Item1', 'Item2'],
   . . . . . :
                    major_axis=date_range('1/1/2000', periods=5),
                     minor_axis=['A', 'B', 'C', 'D'])
   . . . . . :
   . . . . . :
In [436]: p4d
Out[436]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 2 (labels) x 2 (items) x 5 (major_axis) x 4 (minor_axis)
Labels axis: Label1 to Label2
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
```

5.4.2 From dict of Panel objects

Note that the values in the dict need only be **convertible to Panels**. Thus, they can be any of the other valid inputs to Panel as per above.

5.4.3 Slicing

Slicing works in a similar manner to a Panel. [] slices the first dimension. .ix allows you to slice abitrarily and get back lower dimensional objects

```
In [439]: p4d['Label1']
Out[439]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
```

```
In [440]: p4d.ix[:,:,'A']
Out[440]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 2 (major_axis) x 5 (minor_axis)
Items axis: Label1 to Label2
Major_axis axis: Item1 to Item2
Minor_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
4D -> DataFrame
In [441]: p4d.ix[:,:,0,'A']
Out [441]:
         Label1
                  Label2
Item1 2.301716 -0.045494
Item2 1.454477 1.420470
4D -> Series
In [442]: p4d.ix[:,0,0,'A']
Out[442]:
         2.301716
Labell
Label2
       -0.045494
Name: A
```

5.4.4 Transposing

A Panel4D can be rearranged using its transpose method (which does not make a copy by default unless the data are heterogeneous):

```
In [443]: p4d.transpose(3, 2, 1, 0)
Out[443]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 4 (labels) x 5 (items) x 2 (major_axis) x 2 (minor_axis)
Labels axis: A to D
Items axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Major_axis axis: Item1 to Item2
Minor_axis axis: Label1 to Label2
```

5.5 PaneIND (Experimental)

PanelND is a module with a set of factory functions to enable a user to construct N-dimensional named containers like Panel4D, with a custom set of axis labels. Thus a domain-specific container can easily be created.

The following creates a Panel5D. A new panel type object must be sliceable into a lower dimensional object. Here we slice to a Panel4D.

```
stat_axis = 2)
   . . . . . :
   . . . . . :
In [446]: p5d = Panel5D(dict(C1 = p4d))
In [447]: p5d
Out [447]:
<class 'pandas.core.panelnd.Panel5D'>
Dimensions: 1 (cool) x 2 (labels) x 2 (items) x 5 (major_axis) x 4 (minor_axis)
Cool axis: C1 to C1
Labels axis: Label1 to Label2
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
# print a slice of our 5D
In [448]: p5d.ix['C1',:,:,0:3,:]
Out[448]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 2 (labels) x 2 (items) x 3 (major_axis) x 4 (minor_axis)
Labels axis: Label1 to Label2
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-03 00:00:00
Minor_axis axis: A to D
# transpose it
In [449]: p5d.transpose(1,2,3,4,0)
Out[449]:
<class 'pandas.core.panelnd.Panel5D'>
Dimensions: 2 (cool) x 2 (labels) x 5 (items) x 4 (major_axis) x 1 (minor_axis)
Cool axis: Label1 to Label2
Labels axis: Item1 to Item2
Items axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Major_axis axis: A to D
Minor_axis axis: C1 to C1
\# look at the shape & dim
In [450]: p5d.shape
Out[450]: [1, 2, 2, 5, 4]
In [451]: p5d.ndim
Out[451]: 5
```

ESSENTIAL BASIC FUNCTIONALITY

Here we discuss a lot of the essential functionality common to the pandas data structures. Here's how to create some of the objects used in the examples from the previous section:

6.1 Head and Tail

To view a small sample of a Series or DataFrame object, use the head and tail methods. The default number of elements to display is five, but you may pass a custom number.

```
In [5]: long_series = Series(randn(1000))
In [6]: long_series.head()
Out[6]:
  -0.188701
   0.221611
1
2
   0.818818
3
  -0.154786
   1.265888
In [7]: long_series.tail(3)
Out[7]:
997
     0.001671
998
    -0.321809
999 1.555301
```

6.2 Attributes and the raw ndarray(s)

pandas objects have a number of attributes enabling you to access the metadata

- shape: gives the axis dimensions of the object, consistent with ndarray
- · Axis labels
 - Series: index (only axis)
 - DataFrame: index (rows) and columns
 - Panel: items, major axis, and minor axis

Note, these attributes can be safely assigned to!

```
In [8]: df[:2]
Out[8]:
                  Α
2000-01-01 1.344566 -1.517348 -0.275191
2000-01-02 0.352352 0.637529 -0.443584
In [9]: df.columns = [x.lower() for x in df.columns]
In [10]: df
Out [10]:
2000-01-01 1.344566 -1.517348 -0.275191
2000-01-02 0.352352 0.637529 -0.443584
2000-01-03 1.339956 0.220530 0.265034
2000-01-04 -0.528895 1.134347 -0.507686
2000-01-05 0.513787 -0.388459 -0.510560
2000-01-06 -2.385678 -0.978379 0.128792
2000-01-07 -0.266397 0.297856 -0.874300
2000-01-08 -0.576475 -1.191686 0.830680
```

To get the actual data inside a data structure, one need only access the values property:

```
In [11]: s.values
Out[11]: array([ 1.5949, 0.1199, -0.576 , -1.6068, -1.4438])
In [12]: df.values
Out[12]:
array([[ 1.3446, -1.5173, -0.2752],
       [0.3524, 0.6375, -0.4436],
       [ 1.34 , 0.2205, 0.265 ],
       [-0.5289, 1.1343, -0.5077],
       [0.5138, -0.3885, -0.5106],
       [-2.3857, -0.9784, 0.1288],
       [-0.2664, 0.2979, -0.8743],
       [-0.5765, -1.1917, 0.8307]])
In [13]: wp.values
Out[13]:
array([[[ 0.8978, 0.4515, -1.6502, -0.7005],
        [ 0.0675, 0.415 , 0.5617, 1.2804],
        [ 0.463 , -0.5244, 0.0215, -1.0382],
       [0.3563, -0.0325, 0.4699, -1.1021],
        [ 1.5122, 1.3566, 0.6033, 1.2986]],
       [[ 0.488 , -1.3343, 0.9494, 0.6983],
        [0.4182, -2.566, 0.1071, -1.7964],
```

```
[ 0.9657, 0.1631, 1.1572, -1.1524],
[ 0.5208, 0.7491, 1.4449, 0.6192],
[-1.1609, -0.0222, -1.1475, 1.6003]]])
```

If a DataFrame or Panel contains homogeneously-typed data, the ndarray can actually be modified in-place, and the changes will be reflected in the data structure. For heterogeneous data (e.g. some of the DataFrame's columns are not all the same dtype), this will not be the case. The values attribute itself, unlike the axis labels, cannot be assigned to.

Note: When working with heterogeneous data, the dtype of the resulting ndarray will be chosen to accommodate all of the data involved. For example, if strings are involved, the result will be of object dtype. If there are only floats and integers, the resulting array will be of float dtype.

6.3 Flexible binary operations

With binary operations between pandas data structures, there are two key points of interest:

- Broadcasting behavior between higher- (e.g. DataFrame) and lower-dimensional (e.g. Series) objects.
- Missing data in computations

We will demonstrate how to manage these issues independently, though they can be handled simultaneously.

6.3.1 Matching / broadcasting behavior

DataFrame has the methods **add**, **sub**, **mul**, **div** and related functions **radd**, **rsub**, ... for carrying out binary operations. For broadcasting behavior, Series input is of primary interest. Using these functions, you can use to either match on the *index* or *columns* via the **axis** keyword:

```
In [14]: d = {'one' : Series(randn(3), index=['a', 'b', 'c']),
             'two' : Series(randn(4), index=['a', 'b', 'c', 'd']),
             'three' : Series(randn(3), index=['b', 'c', 'd'])}
   . . . . :
In [15]: df = DataFrame(d)
In [16]: df
Out[16]:
               three
  2.213700
                NaN -1.436616
  0.115002 0.640476 -1.107900
  0.008462 0.697707 0.844137
       NaN 0.331810 -0.429735
In [17]: row = df.ix[1]
In [18]: column = df['two']
In [19]: df.sub(row, axis='columns')
Out[19]:
        one
                three
  2.098698
                 NaN -0.328716
  0.000000 0.000000 0.000000
c -0.106539 0.057231
                       1.952037
       NaN -0.308666
                      0.678165
```

```
In [20]: df.sub(row, axis=1)
Out[20]:
       one
              three
                          two
  2.098698 NaN -0.328716
b 0.000000 0.000000 0.000000
c -0.106539 0.057231 1.952037
       NaN -0.308666 0.678165
In [21]: df.sub(column, axis='index')
Out [21]:
       one
              three two
a 3.650316
              NaN
                     0
b 1.222901 1.748376
c -0.835675 -0.146431
       NaN 0.761545
In [22]: df.sub(column, axis=0)
Out [22]:
       one
              three two
a 3.650316
               NaN
b 1.222901 1.748376
                       0
c -0.835675 -0.146431
                       \cap
       NaN 0.761545
```

With Panel, describing the matching behavior is a bit more difficult, so the arithmetic methods instead (and perhaps confusingly?) give you the option to specify the *broadcast axis*. For example, suppose we wished to demean the data over a particular axis. This can be accomplished by taking the mean over an axis and broadcasting over the same axis:

```
In [23]: major_mean = wp.mean(axis='major')
In [24]: major_mean
Out [24]:
              Item2
      Item1
A 0.659351 0.246361
B 0.333252 -0.602065
C 0.001251 0.502204
D -0.052362 -0.006203
In [25]: wp.sub(major_mean, axis='major')
Out [25]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D
```

Note: I could be convinced to make the **axis** argument in the DataFrame methods match the broadcasting behavior of Panel. Though it would require a transition period so users can change their code...

6.3.2 Missing data / operations with fill values

And similarly for axis="items" and axis="minor".

In Series and DataFrame (though not yet in Panel), the arithmetic functions have the option of inputting a *fill_value*, namely a value to substitute when at most one of the values at a location are missing. For example, when adding two

DataFrame objects, you may wish to treat NaN as 0 unless both DataFrames are missing that value, in which case the result will be NaN (you can later replace NaN with some other value using fillna if you wish).

```
In [26]: df
Out[26]:
       one
               three
                           two
  2.213700
               NaN -1.436616
  0.115002 0.640476 -1.107900
  0.008462 0.697707 0.844137
       NaN 0.331810 -0.429735
In [27]: df2
Out [27]:
               three
       one
  2.213700 1.000000 -1.436616
  0.115002 0.640476 -1.107900
  0.008462 0.697707 0.844137
       NaN 0.331810 -0.429735
In [28]: df + df2
Out [28]:
       one
              three
                           t.wo
 4.427400
               NaN -2.873232
b 0.230003 1.280952 -2.215799
c 0.016925 1.395413 1.688275
       NaN 0.663620 -0.859470
In [29]: df.add(df2, fill_value=0)
Out [29]:
               three
       one
  4.427400 1.000000 -2.873232
  0.230003 1.280952 -2.215799
  0.016925 1.395413 1.688275
       NaN 0.663620 -0.859470
```

6.3.3 Flexible Comparisons

Starting in v0.8, pandas introduced binary comparison methods eq, ne, lt, gt, le, and ge to Series and DataFrame whose behavior is analogous to the binary arithmetic operations described above:

```
In [30]: df.gt(df2)
Out [30]:
    one three
               two
a False False False
 False False False
c False False False
d False False False
In [31]: df2.ne(df)
Out [31]:
    one three
                two
a False True False
b False False False
c False False False
  True False False
```

6.3.4 Combining overlapping data sets

A problem occasionally arising is the combination of two similar data sets where values in one are preferred over the other. An example would be two data series representing a particular economic indicator where one is considered to be of "higher quality". However, the lower quality series might extend further back in history or have more complete data coverage. As such, we would like to combine two DataFrame objects where missing values in one DataFrame are conditionally filled with like-labeled values from the other DataFrame. The function implementing this operation is combine_first, which we illustrate:

```
In [32]: df1 = DataFrame({'A' : [1., np.nan, 3., 5., np.nan],
                          'B' : [np.nan, 2., 3., np.nan, 6.]})
   . . . . :
   . . . . :
In [33]: df2 = DataFrame({'A' : [5., 2., 4., np.nan, 3., 7.]},
                          'B' : [np.nan, np.nan, 3., 4., 6., 8.]})
   . . . . :
In [34]: df1
Out[34]:
   A B
   1 NaN
1 NaN
        2
  3
        3
3
  5 NaN
4 NaN
In [35]: df2
Out[35]:
   Α
   5 NaN
   2 NaN
3 NaN
       4
   3
        6
4
   7
        8
In [36]: df1.combine_first(df2)
Out [36]:
  A B
  1 NaN
  2
1
       2
2
  3
       3
3
  5
       4
4
  3
       6
```

6.3.5 General DataFrame Combine

The combine_first method above calls the more general DataFrame method combine. This method takes another DataFrame and a combiner function, aligns the input DataFrame and then passes the combiner function pairs of Series (ie, columns whose names are the same).

So, for instance, to reproduce combine_first as above:

```
In [37]: combiner = lambda x, y: np.where(isnull(x), y, x)
In [38]: df1.combine(df2, combiner)
```

```
Out [38]:

A B
0 1 NaN
1 2 2
2 3 3
3 5 4
4 3 6
5 7 8
```

6.4 Descriptive statistics

A large number of methods for computing descriptive statistics and other related operations on *Series*, *DataFrame*, and *Panel*. Most of these are aggregations (hence producing a lower-dimensional result) like **sum**, **mean**, and **quantile**, but some of them, like **cumsum** and **cumprod**, produce an object of the same size. Generally speaking, these methods take an **axis** argument, just like *ndarray*.[sum, std, ...], but the axis can be specified by name or integer:

- Series: no axis argument needed
- DataFrame: "index" (axis=0, default), "columns" (axis=1)
- Panel: "items" (axis=0), "major" (axis=1, default), "minor" (axis=2)

For example:

```
In [39]: df
Out[39]:
                three
                            t wo
        one
  2.213700
                NaN -1.436616
  0.115002 0.640476 -1.107900
  0.008462 0.697707 0.844137
        NaN 0.331810 -0.429735
In [40]: df.mean(0)
Out[40]:
        0.779055
one
three 0.556664
      -0.532528
In [41]: df.mean(1)
Out [41]:
     0.388542
а
h
   -0.117474
C
    0.516769
    -0.048963
```

All such methods have a skipna option signaling whether to exclude missing data (True by default):

```
c 1.550307
d -0.097925
```

Combined with the broadcasting / arithmetic behavior, one can describe various statistical procedures, like standard-ization (rendering data zero mean and standard deviation 1), very concisely:

```
In [44]: ts_stand = (df - df.mean()) / df.std()
In [45]: ts_stand.std()
Out[45]:
         1
one
         1
three
         1
two
In [46]: xs_stand = df.sub(df.mean(1), axis=0).div(df.std(1), axis=0)
In [47]: xs_stand.std(1)
Out [47]:
    1
b
     1
     1
С
```

Note that methods like **cumsum** and **cumprod** preserve the location of NA values:

Here is a quick reference summary table of common functions. Each also takes an optional level parameter which applies only if the object has a *hierarchical index*.

Function	Description
count	Number of non-null observations
sum	Sum of values
mean	Mean of values
mad	Mean absolute deviation
median	Arithmetic median of values
min	Minimum
max	Maximum
abs	Absolute Value
prod	Product of values
std	Unbiased standard deviation
var	Unbiased variance
skew	Unbiased skewness (3rd moment)
kurt	Unbiased kurtosis (4th moment)
quantile	Sample quantile (value at %)
cumsum	Cumulative sum
cumprod	Cumulative product
cummax	Cumulative maximum
cummin	Cumulative minimum

Note that by chance some NumPy methods, like mean, std, and sum, will exclude NAs on Series input by default:

```
In [49]: np.mean(df['one'])
Out[49]: 0.77905464404599012
In [50]: np.mean(df['one'].values)
Out[50]: nan
```

Series also has a method nunique which will return the number of unique non-null values:

```
In [51]: series = Series(randn(500))
In [52]: series[20:500] = np.nan
In [53]: series[10:20] = 5
In [54]: series.nunique()
Out [54]: 11
```

6.4.1 Summarizing data: describe

There is a convenient describe function which computes a variety of summary statistics about a Series or the columns of a DataFrame (excluding NAs of course):

```
In [55]: series = Series(randn(1000))
In [56]: series[::2] = np.nan
In [57]: series.describe()
Out [57]:
count 500.000000
        -0.010875
mean
         1.033202
std
         -3.015178
25%
        -0.729688
        -0.041839
         0.701645
75%
         2.686126
In [58]: frame = DataFrame(randn(1000, 5), columns=['a', 'b', 'c', 'd', 'e'])
In [59]: frame.ix[::2] = np.nan
In [60]: frame.describe()
Out[60]:
                         b
              а
                                     C
                                                d
count 500.000000 500.000000 500.000000 500.000000 500.000000
      0.048326 0.001411 0.061736 -0.062294 0.052831
       0.989883 1.018237
                             0.991874
                                       0.983692
                                                    1.011472
                 -2.971278
                            -2.953256
min
       -2.563234
                                       -2.946366
                                                  -3.316963
25%
       -0.622266
                 -0.695913 -0.621856
                                       -0.707424
                                                  -0.623557
       0.078843
                 -0.038262
                            0.056343
                                       -0.088981
                                                    0.049430
50%
75%
                 0.703472
                            0.767252
                                        0.632733
                                                    0.727674
       0.651475
        2.672789
                   3.633045
                            2.739115
                                         2.681035
                                                     3.262320
```

For a non-numerical Series object, *describe* will give a simple summary of the number of unique values and most frequently occurring values:

```
In [61]: s = Series(['a', 'a', 'b', 'b', 'a', 'a', np.nan, 'c', 'd', 'a'])
In [62]: s.describe()
Out[62]:
count    9
unique    4
top    a
freq    5
```

There also is a utility function, value_range which takes a DataFrame and returns a series with the minimum/maximum values in the DataFrame.

6.4.2 Index of Min/Max Values

The idxmin and idxmax functions on Series and DataFrame compute the index labels with the minimum and maximum corresponding values:

```
In [63]: s1 = Series(randn(5))
In [64]: s1
Out[64]:
    2.424459
1
  -1.578985
2
    0.847794
3
    0.408470
  -0.232376
In [65]: s1.idxmin(), s1.idxmax()
Out [65]: (1, 0)
In [66]: df1 = DataFrame(randn(5,3), columns=['A','B','C'])
In [67]: df1
Out [67]:
                   В
0 0.435132 0.328093 -0.804216
1 -0.546864 -0.966290 -1.306235
2 -0.738659 -0.077397 -0.120734
3 -0.516059 -0.706262 0.338961
4 0.477220 0.240676 0.844725
In [68]: df1.idxmin(axis=0)
Out[68]:
Α
    2
В
    1
In [69]: df1.idxmax(axis=1)
Out[69]:
    Α
1
    Α
    В
    С
4
```

When there are multiple rows (or columns) matching the minimum or maximum value, idxmin and idxmax return the first matching index:

6.4.3 Value counts (histogramming)

The value_counts Series method and top-level function computes a histogram of a 1D array of values. It can also be used as a function on regular arrays:

```
In [73]: data = np.random.randint(0, 7, size=50)
In [74]: data
Out[74]:
array([2, 4, 4, 0, 3, 0, 6, 1, 0, 0, 5, 2, 2, 2, 1, 6, 2, 5, 3, 4, 4, 1, 0,
       1, 5, 5, 6, 5, 1, 5, 1, 4, 5, 5, 5, 4, 5, 4, 2, 3, 0, 6, 3, 3, 5, 2,
       3, 1, 3, 0])
In [75]: s = Series(data)
In [76]: s.value_counts()
Out[76]:
     11
4
      7
3
      7
      7
1
      7
0
In [77]: value_counts(data)
Out [77]:
     11
      7
4
      7
3
2
      7
1
      7
0
6
      4
```

6.4.4 Discretization and quantiling

Continuous values can be discretized using the cut (bins based on values) and qcut (bins based on sample quantiles) functions:

```
In [78]: arr = np.random.randn(20)
In [79]: factor = cut(arr, 4)
In [80]: factor
Out[80]:
Categorical:
array([(0.706, 1.689], (-0.278, 0.706], (-0.278, 0.706], (-1.265, -0.278],
       (-0.278, 0.706], (-1.265, -0.278], (-1.265, -0.278], (0.706, 1.689],
       (-1.265, -0.278], (-1.265, -0.278], (-0.278, 0.706], (0.706, 1.689],
       (-0.278, 0.706], (-0.278, 0.706], (0.706, 1.689], (-1.265, -0.278],
       (-1.265, -0.278], (1.689, 2.672], (-1.265, -0.278], (-1.265, -0.278]], dtype=object)
Levels (4): Index([(-1.265, -0.278], (-0.278, 0.706], (0.706, 1.689],
                   (1.689, 2.672]], dtype=object)
In [81]: factor = cut(arr, [-5, -1, 0, 1, 5])
In [82]: factor
Out[82]:
Categorical:
array([(1, 5], (0, 1], (-1, 0], (-5, -1], (0, 1], (-1, 0], (-1, 0], (0, 1],
       (-5, -1], (-5, -1], (-1, 0], (1, 5], (0, 1], (0, 1], (0, 1],
       (-1, 0], (-5, -1], (1, 5], (-1, 0], (-1, 0]], dtype=object)
Levels (4): Index([(-5, -1], (-1, 0], (0, 1], (1, 5]], dtype=object)
qcut computes sample quantiles. For example, we could slice up some normally distributed data into equal-size
quartiles like so:
In [83]: arr = np.random.randn(30)
In [84]: factor = qcut(arr, [0, .25, .5, .75, 1])
In [85]: factor
Out[85]:
Categorical:
array([(-0.933, 0.0435], (0.246, 2.958], [-2.0591, -0.933], (0.246, 2.958],
       (-0.933, 0.0435], (0.0435, 0.246], (0.0435, 0.246],
       (-0.933, 0.0435), [-2.0591, -0.933], [-2.0591, -0.933],
       [-2.0591, -0.933], (0.246, 2.958], (-0.933, 0.0435],
       [-2.0591, -0.933], (0.0435, 0.246], (0.246, 2.958], (0.0435, 0.246],
       [-2.0591, -0.933], (0.0435, 0.246], [-2.0591, -0.933],
       (-0.933, 0.0435), (0.246, 2.958), (0.0435, 0.246), (0.0435, 0.246),
       (0.246, 2.958], (-0.933, 0.0435], [-2.0591, -0.933], (0.246, 2.958],
       (0.246, 2.958], (-0.933, 0.0435]], dtype=object)
Levels (4): Index([[-2.0591, -0.933], (-0.933, 0.0435], (0.0435, 0.246],
                    (0.246, 2.958]], dtype=object)
In [86]: value_counts(factor)
Out[86]:
[-2.0591, -0.933]
                     8
(0.246, 2.958]
                     8
(-0.933, 0.0435]
                     7
(0.0435, 0.246]
```

6.5 Function application

Arbitrary functions can be applied along the axes of a DataFrame or Panel using the apply method, which, like the descriptive statistics methods, take an optional axis argument:

```
In [87]: df.apply(np.mean)
Out[87]:
one
        0.779055
three
        0.556664
       -0.532528
In [88]: df.apply(np.mean, axis=1)
Out[88]:
    0.388542
   -0.117474
h
   0.516769
  -0.048963
In [89]: df.apply(lambda x: x.max() - x.min())
Out[89]:
        2.205237
one
        0.365897
three
        2.280754
In [90]: df.apply(np.cumsum)
Out[90]:
       one
              three
                       two
               NaN -1.436616
a 2.213700
b 2.328701 0.640476 -2.544516
c 2.337164 1.338183 -1.700378
       NaN 1.669993 -2.130113
In [91]: df.apply(np.exp)
Out [91]:
       one
               three
  9.149506
               NaN 0.237731
  1.121875 1.897384
                      0.330252
  1.008498 2.009140 2.325971
       NaN 1.393488 0.650682
```

Depending on the return type of the function passed to apply, the result will either be of lower dimension or the same dimension.

apply combined with some cleverness can be used to answer many questions about a data set. For example, suppose we wanted to extract the date where the maximum value for each column occurred:

You may also pass additional arguments and keyword arguments to the apply method. For instance, consider the following function you would like to apply:

```
def subtract_and_divide(x, sub, divide=1):
    return (x - sub) / divide
```

You may then apply this function as follows:

```
df.apply(subtract_and_divide, args=(5,), divide=3)
```

Another useful feature is the ability to pass Series methods to carry out some Series operation on each column or row:

```
In [94]: tsdf
Out[94]:
                                      C
                            В
                  Α
2000-01-01 0.661645 0.637430 -0.816471
2000-01-02 1.288712 0.004936 -0.552797
2000-01-03 -0.266739 -0.128079 -1.385320
2000-01-04
                NaN
                          NaN
2000-01-05
                NaN
                          NaN
                                    NaN
2000-01-06
                NaN
                          NaN
                                    NaN
2000-01-07
                NaN
                          NaN
                                    NaN
2000-01-08 1.242274 0.193226 0.084258
2000-01-09 -1.299143 -0.006538 -0.695202
2000-01-10 0.339066 0.421859 0.651384
In [95]: tsdf.apply(Series.interpolate)
Out [95]:
                  Α
                            B
2000-01-01 0.661645 0.637430 -0.816471
2000-01-02 1.288712 0.004936 -0.552797
2000-01-03 -0.266739 -0.128079 -1.385320
2000-01-04 0.035064 -0.063818 -1.091405
2000-01-05 0.336866 0.000443 -0.797489
2000-01-06 0.638669 0.064704 -0.503574
2000-01-07 0.940472 0.128965 -0.209658
2000-01-08 1.242274 0.193226 0.084258
2000-01-09 -1.299143 -0.006538 -0.695202
2000-01-10 0.339066 0.421859 0.651384
```

Finally, apply takes an argument raw which is False by default, which converts each row or column into a Series before applying the function. When set to True, the passed function will instead receive an ndarray object, which has positive performance implications if you do not need the indexing functionality.

See Also:

The section on *GroupBy* demonstrates related, flexible functionality for grouping by some criterion, applying, and combining the results into a Series, DataFrame, etc.

6.5.1 Applying elementwise Python functions

Since not all functions can be vectorized (accept NumPy arrays and return another array or value), the methods applymap on DataFrame and analogously map on Series accept any Python function taking a single value and returning a single value. For example:

```
16
     3
d
Name: one
In [98]: df.applymap(f)
Out [98]:
  one three two
      3 14
   13
      14 14
b
   14
   16
      14 14
        14 15
   3
```

Series.map has an additional feature which is that it can be used to easily "link" or "map" values defined by a secondary series. This is closely related to *merging/joining functionality*:

```
In [99]: s = Series(['six', 'seven', 'six', 'seven', 'six'],
                    index=['a', 'b', 'c', 'd', 'e'])
   . . . . :
In [100]: t = Series({'six' : 6., 'seven' : 7.})
In [101]: s
Out[101]:
а
       six
b
     seven
С
d
     seven
      six
In [102]: s.map(t)
Out[102]:
     6
     7
b
d
     7
     6
```

6.6 Reindexing and altering labels

reindex is the fundamental data alignment method in pandas. It is used to implement nearly all other features relying on label-alignment functionality. To *reindex* means to conform the data to match a given set of labels along a particular axis. This accomplishes several things:

- Reorders the existing data to match a new set of labels
- Inserts missing value (NA) markers in label locations where no data for that label existed
- If specified, fill data for missing labels using logic (highly relevant to working with time series data)

Here is a simple example:

```
In [103]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [104]: s
Out[104]:
a     -0.922948
b     -0.463414
c     0.451078
```

```
d -0.354940
e 0.887440

In [105]: s.reindex(['e', 'b', 'f', 'd'])
Out[105]:
e    0.887440
b    -0.463414
f         NaN
d    -0.354940
```

Here, the f label was not contained in the Series and hence appears as NaN in the result.

With a DataFrame, you can simultaneously reindex the index and columns:

```
In [106]: df
Out[106]:
       one
             three
                          t wo
a 2.213700 NaN -1.436616
b 0.115002 0.640476 -1.107900
c 0.008462 0.697707 0.844137
       NaN 0.331810 -0.429735
In [107]: df.reindex(index=['c', 'f', 'b'], columns=['three', 'two', 'one'])
Out [107]:
     three
                two
                          one
  0.697707 0.844137 0.008462
f
       NaN
               NaN
                        NaN
 0.640476 -1.107900 0.115002
```

For convenience, you may utilize the reindex_axis method, which takes the labels and a keyword axis parameter.

Note that the Index objects containing the actual axis labels can be **shared** between objects. So if we have a Series and a DataFrame, the following can be done:

This means that the reindexed Series's index is the same Python object as the DataFrame's index.

See Also:

Advanced indexing is an even more concise way of doing reindexing.

Note: When writing performance-sensitive code, there is a good reason to spend some time becoming a reindexing ninja: **many operations are faster on pre-aligned data**. Adding two unaligned DataFrames internally triggers a reindexing step. For exploratory analysis you will hardly notice the difference (because reindex has been heavily optimized), but when CPU cycles matter sprinking a few explicit reindex calls here and there can have an impact.

6.6.1 Reindexing to align with another object

You may wish to take an object and reindex its axes to be labeled the same as another object. While the syntax for this is straightforward albeit verbose, it is a common enough operation that the reindex_like method is available to make this simpler:

```
In [111]: df
Out[111]:
       one
               three
 2.213700
                NaN -1.436616
b 0.115002 0.640476 -1.107900
  0.008462 0.697707 0.844137
       NaN 0.331810 -0.429735
In [112]: df2
Out[112]:
       one
                 two
a 1.434645 -0.869823
b -0.664053 -0.541107
c -0.770592 1.410930
In [113]: df.reindex_like(df2)
Out [113]:
a 2.213700 -1.436616
  0.115002 -1.107900
c 0.008462 0.844137
```

6.6.2 Reindexing with reindex_axis

6.6.3 Aligning objects with each other with align

The align method is the fastest way to simultaneously align two objects. It supports a join argument (related to *joining and merging*):

- join='outer': take the union of the indexes
- join='left': use the calling object's index
- join='right': use the passed object's index
- join='inner': intersect the indexes

It returns a tuple with both of the reindexed Series:

```
In [114]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [115]: s1 = s[:4]
In [116]: s2 = s[1:]
In [117]: s1.align(s2)
Out[117]:
(a     0.417351
b     -0.264586
c     0.643011
d     -0.232477
e     NaN,
```

```
а
   -0.264586
b
   0.643011
C
  -0.232477
d
  -0.997911)
In [118]: s1.align(s2, join='inner')
Out[118]:
(b
   -0.264586
    0.643011
C
  -0.232477,
d
b -0.264586
   0.643011
  -0.232477)
In [119]: s1.align(s2, join='left')
Out [119]:
     0.417351
(a
   -0.264586
b
   0.643011
С
d
    -0.232477,
          NaN
а
h
   -0.264586
   0.643011
C
d
  -0.232477)
```

For DataFrames, the join method will be applied to both the index and the columns by default:

You can also pass an axis option to only align on the specified axis:

If you pass a Series to DataFrame.align, you can choose to align both objects either on the DataFrame's index or columns using the axis argument:

```
b 0.115002 0.640476 -1.107900
c 0.008462 0.697707 0.844137
d NaN 0.331810 -0.429735,
one 1.434645
three NaN
two -0.869823
Name: a)
```

6.6.4 Filling while reindexing

reindex takes an optional parameter method which is a filling method chosen from the following table:

Method	Action
pad / ffill	Fill values forward
bfill / backfill	Fill values backward

Other fill methods could be added, of course, but these are the two most commonly used for time series data. In a way they only make sense for time series or otherwise ordered data, but you may have an application on non-time series data where this sort of "interpolation" logic is the correct thing to do. More sophisticated interpolation of missing values would be an obvious extension.

We illustrate these fill methods on a simple TimeSeries:

```
In [123]: rng = date_range('1/3/2000', periods=8)
In [124]: ts = Series(randn(8), index=rng)
In [125]: ts2 = ts[[0, 3, 6]]
In [126]: ts
Out[126]:
2000-01-03
            0.546822
2000-01-04
            -1.356091
             0.760772
2000-01-05
             0.276903
2000-01-06
2000-01-07
             -0.491488
2000-01-08
             -1.163549
2000-01-09
              1.247296
2000-01-10
             -0.471701
Freq: D
In [127]: ts2
Out[127]:
2000-01-03
              0.546822
2000-01-06
              0.276903
2000-01-09
              1.247296
In [128]: ts2.reindex(ts.index)
Out [128]:
2000-01-03
              0.546822
2000-01-04
                   NaN
2000-01-05
                   NaN
2000-01-06
              0.276903
2000-01-07
                   NaN
2000-01-08
                   NaN
              1.247296
2000-01-09
2000-01-10
                   NaN
```

```
Freq: D
In [129]: ts2.reindex(ts.index, method='ffill')
Out [129]:
2000-01-03
             0.546822
2000-01-04
             0.546822
2000-01-05
             0.546822
2000-01-06
             0.276903
2000-01-07
             0.276903
2000-01-08
            0.276903
2000-01-09
            1.247296
2000-01-10
           1.247296
Freq: D
In [130]: ts2.reindex(ts.index, method='bfill')
Out[130]:
            0.546822
2000-01-03
            0.276903
2000-01-04
            0.276903
2000-01-05
2000-01-06
             0.276903
2000-01-07
             1.247296
2000-01-08
             1.247296
            1.247296
2000-01-09
2000-01-10
                  NaN
Freq: D
```

Note the same result could have been achieved using *fillna*:

```
In [131]: ts2.reindex(ts.index).fillna(method='ffill')
Out[131]:
2000-01-03
             0.546822
          0.546822
2000-01-04
2000-01-05 0.546822
2000-01-06 0.276903
2000-01-07
           0.276903
2000-01-08 0.276903
2000-01-09
             1.247296
2000-01-10
             1.247296
Freq: D
```

Note these methods generally assume that the indexes are **sorted**. They may be modified in the future to be a bit more flexible but as time series data is ordered most of the time anyway, this has not been a major priority.

6.6.5 Dropping labels from an axis

A method closely related to reindex is the drop function. It removes a set of labels from an axis:

Note that the following also works, but is a bit less obvious / clean:

6.6.6 Renaming / mapping labels

The rename method allows you to relabel an axis based on some mapping (a dict or Series) or an arbitrary function.

```
In [136]: s
Out [136]:
  0.417351
  -0.264586
   0.643011
C
  -0.232477
d
  -0.997911
In [137]: s.rename(str.upper)
Out[137]:
    0.417351
В
   -0.264586
C
   0.643011
D
   -0.232477
  -0.997911
```

If you pass a function, it must return a value when called with any of the labels (and must produce a set of unique values). But if you pass a dict or Series, it need only contain a subset of the labels as keys:

The rename method also provides an inplace named parameter that is by default False and copies the underlying data. Pass inplace=True to rename the data in place. The Panel class has a related rename_axis class which can rename any of its three axes.

6.7 Iteration

Because Series is array-like, basic iteration produces the values. Other data structures follow the dict-like convention of iterating over the "keys" of the objects. In short:

• Series: values

• DataFrame: column labels

• Panel: item labels

Thus, for example:

6.7.1 iteritems

Consistent with the dict-like interface, iteritems iterates through key-value pairs:

• Series: (index, scalar value) pairs

• DataFrame: (column, Series) pairs

• Panel: (item, DataFrame) pairs

For example:

```
In [140]: for item, frame in wp.iteritems():
  ....: print item
           print frame
  . . . . . :
   . . . . . :
Item1
                  Α
                           В
2000-01-01 0.897769 0.451532 -1.650227 -0.700537
2000-01-02 0.067512 0.415011 0.561719 1.280366
2000-01-03 0.462956 -0.524449 0.021485 -1.038221
2000-01-04 0.356336 -0.032454 0.469940 -1.102054
2000-01-05 1.512179 1.356619 0.603337 1.298637
Tt.em2
                  Α
                           В
                                    С
2000-01-01 0.487997 -1.334250 0.949361 0.698282
2000-01-02 0.418248 -2.565956 0.107096 -1.796398
2000-01-03 0.965673 0.163076 1.157179 -1.152413
2000-01-04 0.520805 0.749052 1.444896 0.619208
2000-01-05 -1.160919 -0.022246 -1.147511 1.600307
```

6.7.2 iterrows

New in v0.7 is the ability to iterate efficiently through rows of a DataFrame. It returns an iterator yielding each index value along with a Series containing the data in each row:

For instance, a contrived way to transpose the dataframe would be:

```
In [142]: df2 = DataFrame(\{'x': [1, 2, 3], 'y': [4, 5, 6]\})
In [143]: print df2
  х у
0 1 4
1 2 5
  3 6
In [144]: print df2.T
  0 1 2
    2
       3
  1
  4 5 6
In [145]: df2_t = DataFrame(dict((idx,values) for idx, values in df2.iterrows()))
In [146]: print df2_t
  0 1 2
  1 2 3
  4 5 6
```

6.7.3 itertuples

This method will return an iterator yielding a tuple for each row in the DataFrame. The first element of the tuple will be the row's corresponding index value, while the remaining values are the row values proper.

For instance.

```
In [147]: for r in df2.itertuples(): print r
(0, 1, 4)
(1, 2, 5)
(2, 3, 6)
```

6.8 Vectorized string methods

Series is equipped (as of pandas 0.8.1) with a set of string processing methods that make it easy to operate on each element of the array. Perhaps most importantly, these methods exclude missing/NA values automatically. These

are accessed via the Series's str attribute and generally have names matching the equivalent (scalar) build-in string methods:

```
In [148]: s = Series(['A', 'B', 'C', 'Aaba', 'Baca', np.nan, 'CABA', 'dog', 'cat'])
In [149]: s.str.lower()
Out[149]:
0
1
2
        С
3
     aaba
4
   baca
5
    NaN
6
   caba
7
    dog
8
     cat
In [150]: s.str.upper()
Out[150]:
        Α
1
        В
2
        С
3
     AABA
4
     BACA
5
     NaN
6
   CABA
7
    DOG
8
     CAT
In [151]: s.str.len()
Out[151]:
0
      1
1
      1
2.
     1
3
      4
4
      4
5
   NaN
      4
6
7
      3
Methods like split return a Series of lists:
In [152]: s2 = Series(['a_b_c', 'c_d_e', np.nan, 'f_g_h'])
In [153]: s2.str.split('_')
Out[153]:
   [a, b, c]
    [c, d, e]
1
           NaN
3
    [f, g, h]
Elements in the split lists can be accessed using get or [] notation:
In [154]: s2.str.split('_').str.get(1)
Out[154]:
0
      b
1
       d
     NaN
```

3

g

Methods like replace and findall take regular expressions, too:

```
In [156]: s3 = Series(['A', 'B', 'C', 'Aaba', 'Baca',
                      '', np.nan, 'CABA', 'dog', 'cat'])
   . . . . . :
In [157]: s3
Out[157]:
0
       Α
1
        В
        С
2
3
   Aaba
4
   Baca
5
6
     NaN
7
    CABA
8
     dog
9
     cat
In [158]: s3.str.replace('^.a|dog', 'XX-XX', case=False)
Out[158]:
0
            Α
            В
1
2
            С
3
   XX-XX ba
4
   XX-XX ca
5
6
         NaN
7
    XX-XX BA
8
      XX-XX
9
     XX-XX t
```

Methods like contains, startswith, and endswith takes an extra na arguement so missing values can be considered True or False:

```
In [159]: s4 = Series(['A', 'B', 'C', 'Aaba', 'Baca', np.nan, 'CABA', 'dog', 'cat'])
In [160]: s4.str.contains('A', na=False)
Out[160]:
0
     True
1
    False
2
    False
3
     True
4
    False
5
     NaN
6
     True
7
   False
  False
```

Method	Description
cat	Concatenate strings
split	Split strings on delimiter
get	Index into each element (retrieve i-th element)
join	Join strings in each element of the Series with passed separator
contains	Return boolean array if each string contains pattern/regex
replace	Replace occurrences of pattern/regex with some other string
repeat	Duplicate values (s.str.repeat (3) equivalent to x * 3)
pad	Add whitespace to left, right, or both sides of strings
center	Equivalent to pad (side='both')
slice	Slice each string in the Series
slice_replace	Replace slice in each string with passed value
count	Count occurrences of pattern
startswith	Equivalent to str.startswith (pat) for each element
endswidth	Equivalent to str.endswith (pat) for each element
findall	Compute list of all occurrences of pattern/regex for each string
match	Call re.match on each element, returning matched groups as list
len	Compute string lengths
strip	Equivalent to str.strip
rstrip	Equivalent to str.rstrip
lstrip	Equivalent to str.lstrip
lower	Equivalent to str.lower
upper	Equivalent to str.upper

6.9 Sorting by index and value

There are two obvious kinds of sorting that you may be interested in: sorting by label and sorting by actual values. The primary method for sorting axis labels (indexes) across data structures is the sort_index method.

```
In [161]: unsorted_df = df.reindex(index=['a', 'd', 'c', 'b'],
                                 columns=['three', 'two', 'one'])
   . . . . . :
In [162]: unsorted_df.sort_index()
Out[162]:
               two
     three
                          one
      NaN -1.436616 2.213700
b 0.640476 -1.107900 0.115002
c 0.697707 0.844137 0.008462
d 0.331810 -0.429735
In [163]: unsorted_df.sort_index(ascending=False)
Out[163]:
                two
     three
d 0.331810 -0.429735
c 0.697707 0.844137 0.008462
b 0.640476 -1.107900 0.115002
       NaN -1.436616 2.213700
In [164]: unsorted_df.sort_index(axis=1)
Out[164]:
              three two
a 2.213700 NaN -1.436616
       NaN 0.331810 -0.429735
```

```
c 0.008462 0.697707 0.844137
b 0.115002 0.640476 -1.107900
```

DataFrame.sort_index can accept an optional by argument for axis=0 which will use an arbitrary vector or a column name of the DataFrame to determine the sort order:

The by argument can take a list of column names, e.g.:

Series has the method order (analogous to R's order function) which sorts by value, with special treatment of NA values via the na_last argument:

```
In [168]: s[2] = np.nan
In [169]: s.order()
Out[169]:
        Α
3
     Aaba
1
        В
4
     Baca
6
     CABA
8
7
      dog
2
      NaN
5
      NaN
In [170]: s.order(na_last=False)
Out[170]:
5
      NaN
0
        Α
3
     Aaba
1
      В
4
     Baca
6
     CABA
8
      cat
7
      dog
```

Some other sorting notes / nuances:

• Series.sort sorts a Series by value in-place. This is to provide compatibility with NumPy methods which expect the ndarray.sort behavior.

• DataFrame.sort takes a column argument instead of by. This method will likely be deprecated in a future release in favor of just using sort_index.

6.10 Copying, type casting

The copy method on pandas objects copies the underlying data (though not the axis indexes, since they are immutable) and returns a new object. Note that **it is seldom necessary to copy objects**. For example, there are only a handful of ways to alter a DataFrame *in-place*:

- Inserting, deleting, or modifying a column
- Assigning to the index or columns attributes
- For homogeneous data, directly modifying the values via the values attribute or advanced indexing

To be clear, no pandas methods have the side effect of modifying your data; almost all methods return new objects, leaving the original object untouched. If data is modified, it is because you did so explicitly.

Data can be explicitly cast to a NumPy dtype by using the astype method or alternately passing the dtype keyword argument to the object constructor.

```
In [171]: df = DataFrame(np.arange(12).reshape((4, 3)))
In [172]: df[0].dtype
Out[172]: dtype('int64')
In [173]: df.astype(float)[0].dtype
Out[173]: dtype('float64')
In [174]: df = DataFrame(np.arange(12).reshape((4, 3)), dtype=float)
In [175]: df[0].dtype
Out[175]: dtype('float64')
```

6.10.1 Inferring better types for object columns

The convert_objects DataFrame method will attempt to convert dtype=object columns to a better NumPy dtype. Occasionally (after transposing multiple times, for example), a mixed-type DataFrame will end up with everything as dtype=object. This method attempts to fix that:

```
In [180]: df.dtypes
Out[180]:
     object
b
     object
     object
     object
In [181]: converted = df.convert_objects()
In [182]: converted.dtypes
Out[182]:
    float64
    float64
    float64
C
d
     object
```

6.11 Pickling and serialization

All pandas objects are equipped with save methods which use Python's cPickle module to save data structures to disk using the pickle format.

The load function in the pandas namespace can be used to load any pickled pandas object (or any other pickled object) from file:

There is also a save function which takes any object as its first argument:

```
3 -1.94442 0.8182979 0.8804393 foo
4 0.4308498 -0.05368197 -0.2819535 foo
5 -0.9107941 -0.1042069 -1.37693 foo
```

6.12 Working with package options

Introduced in 0.10.0, pandas supports a new system for working with options. Options have a full "dotted-style", case-insensitive name (e.g. display.max_rows),

You can get/set options directly as attributes of the top-level options attribute:

```
In [188]: import pandas as pd
In [189]: pd.options.display.max_rows
Out[189]: 100
In [190]: pd.options.display.max_rows = 999
In [191]: pd.options.display.max_rows
Out[191]: 999
```

There is also an API composed of 4 relavent functions, available directly from the pandas namespace, and they are:

- get_option / set_option get/set the value of a single option.
- reset_option reset one or more options to their default value.
- describe_option print the descriptions of one or more options.

Note: developers can check out pandas/core/config.py for more info.

but all of the functions above accept a regexp pattern (re.search style) as argument, so passing in a substring will work - as long as it is unambiguous:

```
In [192]: get_option("display.max_rows")
Out[192]: 999
In [193]: set_option("display.max_rows",101)
In [194]: get_option("display.max_rows")
Out[194]: 101
In [195]: set_option("max_r",102)
In [196]: get_option("display.max_rows")
Out[196]: 102
```

However, the following will **not work** because it matches multiple option names, e.g. 'display.max_colwidth', display.max_rows, display.max_columns:

Note: Using this form of convenient shorthand may make your code break if new options with similar names are added in future versions.

The docstrings of all the functions document the available options, but you can also get a list of available options and their descriptions with describe_option. When called with no argument describe_option will print out descriptions for all available options.

```
In [198]: describe_option()
display.colheader_justify:
: 'left'/'right'
        Controls the justification of column headers. used by DataFrameFormatter.
display.column_space: No description available.
display.date_dayfirst:
: boolean
       When True, prints and parses dates with the day first, eq 20/01/2005
display.date_yearfirst:
: boolean
        When True, prints and parses dates with the year first, eq 2005/01/20
display.encoding:
: str/unicode
        Defaults to the detected encoding of the console.
        Specifies the encoding to be used for strings returned by to_string,
       these are generally strings meant to be displayed on the console.
display.expand_frame_repr:
: boolean
        Default False
        Whether to print out the full DataFrame repr for wide DataFrames
        across multiple lines.
        If False, the summary representation is shown.
display.float_format:
: callable
        The callable should accept a floating point number and return
        a string with the desired format of the number. This is used
        in some places like SeriesFormatter.
        See core.format.EngFormatter for an example.
display.line_width:
: int
        Default 80
        When printing wide DataFrames, this is the width of each line.
display.max_columns:
: int
       max_rows and max_columns are used in __repr__() methods to decide if
        to_string() or info() is used to render an object to a string.
        Either one, or both can be set to 0 (experimental). Pandas will figure
        out how big the terminal is and will not display more rows or/and
        columns that can fit on it.
display.max_colwidth:
: int
        The maximum width in characters of a column in the repr of
        a pandas data structure. When the column overflows, a "..."
        placeholder is embedded in the output.
display.max_info_columns:
: int
       max_info_columns is used in DataFrame.info method to decide if
        per column information will be printed.
display.max_rows:
: int
        This sets the maximum number of rows pandas should output when printing
        out various output. For example, this value determines whether the repr()
```

```
for a dataframe prints out fully or just an summary repr.
display.multi_sparse:
: boolean
        Default True, "sparsify" MultiIndex display (don't display repeated
        elements in outer levels within groups)
display.notebook_repr_html:
: boolean
        When True (default), IPython notebook will use html representation for
        pandas objects (if it is available).
display.pprint_nest_depth:
: int
        Defaults to 3.
        Controls the number of nested levels to process when pretty-printing
display.precision:
: int
        Floating point output precision (number of significant digits). This is
        only a suggestion
mode.sim_interactive:
: boolean
        Default False
        Whether to simulate interactive mode for purposes of testing
mode.use_inf_as_null:
: boolean
        True means treat None, NaN, INF, -INF as null (old way),
        False means None and NaN are null, but INF, -INF are not null
        (new way).
or you can get the description for just the options that match the regexp you pass in:
In [199]: describe_option("date")
display.date_dayfirst:
: boolean
        When True, prints and parses dates with the day first, eg 20/01/2005
display.date_yearfirst:
: boolean
        When True, prints and parses dates with the year first, eg 2005/01/20
All options also have a default value, and you can use the reset option to do just that:
In [200]: get_option("display.max_rows")
Out[200]: 100
In [201]: set_option("display.max_rows",999)
In [202]: get_option("display.max_rows")
Out[202]: 999
In [203]: reset_option("display.max_rows")
In [204]: get_option("display.max_rows")
Out[204]: 100
and you also set multiple options at once:
```

```
In [205]: reset_option("^display\.")
```

6.13 Console Output Formatting

Note: set_printoptions/ reset_printoptions are now deprecated (but functioning), and both, as well as set_eng_float_format, use the options API behind the scenes. The corresponding options now live under "print.XYZ", and you can set them directly with get/set_option.

Use the set_eng_float_format function in the pandas.core.common module to alter the floating-point formatting of pandas objects to produce a particular format.

For instance:

```
In [206]: set_eng_float_format(accuracy=3, use_eng_prefix=True)
In [207]: df['a']/1.e3
Out [207]:
    395.592u
0
1
       2.218m
2
     485.539u
3
     -1.944m
    430.850u
   -910.794u
Name: a
In [208]: df['a']/1.e6
Out[208]:
    395.592n
1
      2.218u
2
    485.539n
3
     -1.944u
    430.850n
4
   -910.794n
Name: a
```

The set_printoptions function has a number of options for controlling how floating point numbers are formatted (using hte precision argument) in the console and . The max_rows and max_columns control how many rows and columns of DataFrame objects are shown by default. If max_columns is set to 0 (the default, in fact), the library will attempt to fit the DataFrame's string representation into the current terminal width, and defaulting to the summary view otherwise.



INDEXING AND SELECTING DATA

The axis labeling information in pandas objects serves many purposes:

- Identifies data (i.e. provides *metadata*) using known indicators, important for for analysis, visualization, and interactive console display
- Enables automatic and explicit data alignment
- · Allows intuitive getting and setting of subsets of the data set

In this section / chapter, we will focus on the final point: namely, how to slice, dice, and generally get and set subsets of pandas objects. The primary focus will be on Series and DataFrame as they have received more development attention in this area. Expect more work to be invested higher-dimensional data structures (including Panel) in the future, especially in label-based advanced indexing.

7.1 Basics

As mentioned when introducing the data structures in the *last section*, the primary function of indexing with [] (a.k.a. __getitem__ for those familiar with implementing class behavior in Python) is selecting out lower-dimensional slices. Thus,

- Series: series[label] returns a scalar value
- DataFrame: frame [colname] returns a Series corresponding to the passed column name
- Panel: panel[itemname] returns a DataFrame corresponding to the passed item name

Here we construct a simple time series data set to use for illustrating the indexing functionality:

```
In [623]: panel = Panel({'one' : df, 'two' : df - df.mean()})
In [624]: panel
Out[624]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 8 (major_axis) x 4 (minor_axis)
Items axis: one to two
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-08 00:00:00
Minor_axis axis: A to D
```

Note: None of the indexing functionality is time series specific unless specifically stated.

Thus, as per above, we have the most basic indexing using []:

```
In [625]: s = df['A']
In [626]: s[dates[5]]
Out [626]: -0.67368970808837059
In [627]: panel['two']
Out[627]:
                  Α
2000-01-01 0.409571 0.113086 -0.610826 -0.936507
2000-01-02 1.152571 0.222735 1.017442 -0.845111
2000-01-03 -0.921390 -1.708620 0.403304
                                        1.270929
2000-01-04 0.662014 -0.310822 -0.141342
                                        0.470985
2000-01-05 -0.484513 0.962970 1.174465 -0.888276
2000-01-06 -0.733231 0.509598 -0.580194
                                        0.724113
2000-01-07 0.345164 0.972995 -0.816769 -0.840143
2000-01-08 -0.430188 -0.761943 -0.446079 1.044010
```

7.1.1 Fast scalar value getting and setting

Since indexing with [] must handle a lot of cases (single-label access, slicing, boolean indexing, etc.), it has a bit of overhead in order to figure out what you're asking for. If you only want to access a scalar value, the fastest way is to use the get_value method, which is implemented on all of the data structures:

```
In [628]: s.get_value(dates[5])
Out[628]: -0.67368970808837059
In [629]: df.get_value(dates[5], 'A')
Out[629]: -0.67368970808837059
```

There is an analogous set_value method which has the additional capability of enlarging an object. This method *always* returns a reference to the object it modified, which in the case of enlargement, will be a **new object**:

7.1.2 Additional Column Access

You may access a column on a dataframe directly as an attribute:

```
In [631]: df.A
Out [631]:
              0.469112
2000-01-01
2000-01-02
              1.212112
2000-01-03
             -0.861849
2000-01-04
             0.721555
2000-01-05
             -0.424972
            -0.673690
2000-01-06
2000-01-07
             0.404705
            -0.370647
2000-01-08
Name: A
```

If you are using the IPython environment, you may also use tab-completion to see the accessible columns of a DataFrame.

You can pass a list of columns to [] to select columns in that order: If a column is not contained in the DataFrame, an exception will be raised. Multiple columns can also be set in this manner:

```
In [632]: df
Out[632]:
2000-01-01 0.469112 -0.282863 -1.509059 -1.135632
2000-01-02 1.212112 -0.173215 0.119209 -1.044236
2000-01-03 -0.861849 -2.104569 -0.494929
                                      1.071804
2000-01-04 0.721555 -0.706771 -1.039575 0.271860
2000-01-05 -0.424972 0.567020 0.276232 -1.087401
2000-01-06 -0.673690 0.113648 -1.478427 0.524988
2000-01-07 0.404705 0.577046 -1.715002 -1.039268
2000-01-08 -0.370647 -1.157892 -1.344312 0.844885
In [633]: df[['B', 'A']] = df[['A', 'B']]
In [634]: df
Out[634]:
                                    С
                 Α
                          В
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929
                                      1.071804
2000-01-04 -0.706771 0.721555 -1.039575
                                      0.271860
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-06 0.113648 -0.673690 -1.478427 0.524988
2000-01-07 0.577046 0.404705 -1.715002 -1.039268
2000-01-08 -1.157892 -0.370647 -1.344312 0.844885
```

You may find this useful for applying a transform (in-place) to a subset of the columns.

7.1.3 Data slices on other axes

It's certainly possible to retrieve data slices along the other axes of a DataFrame or Panel. We tend to refer to these slices as *cross-sections*. DataFrame has the xs function for retrieving rows as Series and Panel has the analogous

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major_xs and minor_xs functions for retrieving slices as DataFrames for a given major_axis or minor_axis label, respectively.

```
In [635]: date = dates[5]
In [636]: df.xs(date)
Out[636]:
    0.113648
В
   -0.673690
С
   -1.478427
    0.524988
D
Name: 2000-01-06 00:00:00
In [637]: panel.major_xs(date)
Out [637]:
       one
                 t.wo
A -0.673690 -0.733231
B 0.113648 0.509598
C -1.478427 -0.580194
D 0.524988 0.724113
In [638]: panel.minor_xs('A')
Out[638]:
                one two
2000-01-01 0.469112 0.409571
2000-01-02 1.212112 1.152571
2000-01-03 -0.861849 -0.921390
2000-01-04 0.721555 0.662014
2000-01-05 -0.424972 -0.484513
2000-01-06 -0.673690 -0.733231
2000-01-07 0.404705 0.345164
2000-01-08 -0.370647 -0.430188
```

7.1.4 Slicing ranges

The most robust and consistent way of slicing ranges along arbitrary axes is described in the *Advanced indexing* section detailing the .ix method. For now, we explain the semantics of slicing using the [] operator.

With Series, the syntax works exactly as with an ndarray, returning a slice of the values and the corresponding labels:

```
In [639]: s[:5]
Out[639]:
2000-01-01 -0.282863
           -0.173215
2000-01-02
2000-01-03 -2.104569
2000-01-04
           -0.706771
2000-01-05 0.567020
Name: A
In [640]: s[::2]
Out[640]:
2000-01-01 -0.282863
2000-01-03 -2.104569
2000-01-05 0.567020
2000-01-07 0.577046
Name: A
In [641]: s[::-1]
```

```
Out[641]:
2000-01-08
           -1.157892
2000-01-07
             0.577046
2000-01-06
             0.113648
2000-01-05
             0.567020
2000-01-04
            -0.706771
2000-01-03
            -2.104569
2000-01-02
           -0.173215
2000-01-01 -0.282863
Name: A
```

Note that setting works as well:

```
In [642]: s2 = s.copy()
In [643]: s2[:5] = 0
In [644]: s2
Out[644]:
2000-01-01
            0.000000
2000-01-02 0.000000
2000-01-03 0.000000
2000-01-04 0.000000
2000-01-05 0.000000
2000-01-06
           0.113648
2000-01-07
           0.577046
2000-01-08
          -1.157892
Name: A
```

With DataFrame, slicing inside of [] **slices the rows**. This is provided largely as a convenience since it is such a common operation.

```
In [645]: df[:3]
Out [645]:
                        B
                                C
               Α
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
In [646]: df[::-1]
Out[646]:
                                С
               Α
                        В
2000-01-08 -1.157892 -0.370647 -1.344312
                                  0.844885
2000-01-07 0.577046 0.404705 -1.715002 -1.039268
2000-01-06 0.113648 -0.673690 -1.478427 0.524988
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-04 -0.706771 0.721555 -1.039575 0.271860
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
```

7.1.5 Boolean indexing

Another common operation is the use of boolean vectors to filter the data.

Using a boolean vector to index a Series works exactly as in a numpy ndarray:

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```
In [647]: s[s > 0]
Out[647]:
2000-01-05
           0.567020
2000-01-06
            0.113648
           0.577046
2000-01-07
Name: A
In [648]: s[(s < 0) \& (s > -0.5)]
Out[648]:
2000-01-01
           -0.282863
2000-01-02 -0.173215
Name: A
In [649]: s[(s < -1) | (s > 1)]
Out [649]:
2000-01-03
           -2.104569
2000-01-08 -1.157892
Name: A
```

You may select rows from a DataFrame using a boolean vector the same length as the DataFrame's index (for example, something derived from one of the columns of the DataFrame):

Consider the isin method of Series, which returns a boolean vector that is true wherever the Series elements exist in the passed list. This allows you to select rows where one or more columns have values you want:

List comprehensions and map method of Series can also be used to produce more complex criteria:

Note, with the *advanced indexing* ix method, you may select along more than one axis using boolean vectors combined with other indexing expressions.

7.1.6 Where and Masking

Selecting values from a Series with a boolean vector generally returns a subset of the data. To guarantee that selection output has the same shape as the original data, you can use the where method in Series and DataFrame.

```
# return only the selected rows
In [657]: s[s > 0]
Out[657]:
2000-01-05
             0.567020
2000-01-06
             0.113648
2000-01-07
             0.577046
Name: A
# return a Series of the same shape as the original
In [658]: s.where(s > 0)
Out[658]:
2000-01-01
                  NaN
2000-01-02
                  NaN
2000-01-03
                  NaN
2000-01-04
                  NaN
2000-01-05 0.567020
2000-01-06 0.113648
2000-01-07 0.577046
2000-01-08
                  NaN
Name: A
```

Selecting values from a DataFrame with a boolean critierion now also preserves input data shape. where is used under the hood as the implementation.

```
# return a DataFrame of the same shape as the original
# this is equiavalent to ''df.where(df < 0) ''</pre>
In [659]: df[df < 0]</pre>
Out[659]:
                            В
                                       С
                  Α
2000-01-01 -0.282863
                           NaN -1.509059 -1.135632
                                     NaN -1.044236
2000-01-02 -0.173215
                          NaN
2000-01-03 -2.104569 -0.861849 -0.494929
2000-01-04 -0.706771
                           NaN -1.039575
2000-01-05
                NaN -0.424972
                                     NaN -1.087401
2000-01-06
                NaN -0.673690 -1.478427
2000-01-07
               NaN
                           NaN -1.715002 -1.039268
2000-01-08 -1.157892 -0.370647 -1.344312
```

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In addition, where takes an optional other argument for replacement of values where the condition is False, in the returned copy.

You may wish to set values based on some boolean criteria. This can be done intuitively like so:

```
In [661]: s2 = s.copy()
In [662]: s2[s2 < 0] = 0
In [663]: s2
Out [663]:
2000-01-01
             0.000000
2000-01-02
             0.000000
2000-01-03 0.000000
2000-01-04 0.000000
2000-01-05
          0.567020
2000-01-06 0.113648
2000-01-07
             0.577046
             0.000000
2000-01-08
Name: A
In [664]: df2 = df.copy()
In [665]: df2[df2 < 0] = 0
In [666]: df2
Out [666]:
                           В
2000-01-01 0.000000 0.469112 0.000000 0.000000
2000-01-02 0.000000 1.212112 0.119209 0.000000
2000-01-03 0.000000 0.000000 0.000000 1.071804
2000-01-04 0.000000 0.721555 0.000000 0.271860
2000-01-05 0.567020 0.000000 0.276232
                                       0.000000
2000-01-06 0.113648 0.000000
                              0.000000
                                       0.524988
2000-01-07 0.577046 0.404705
                              0.000000
                                        0.000000
2000-01-08 0.000000 0.000000 0.000000 0.844885
```

Furthermore, where aligns the input boolean condition (ndarray or DataFrame), such that partial selection with setting is possible. This is analagous to partial setting via .ix (but on the contents rather than the axis labels)

```
In [667]: df2 = df.copy()
In [668]: df2[ df2[1:4] > 0 ] = 3
In [669]: df2
Out [669]:
```

```
Α
                            В
                                      C
2000-01-01 -0.282863
                     0.469112 -1.509059 -1.135632
2000-01-02 -0.173215 3.000000 3.000000 -1.044236
                                         3.000000
2000-01-03 -2.104569 -0.861849 -0.494929
2000-01-04 -0.706771
                     3.000000 -1.039575
                                         3.000000
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
2000-01-06 0.113648 -0.673690 -1.478427
                                         0.524988
2000-01-07 0.577046 0.404705 -1.715002 -1.039268
2000-01-08 -1.157892 -0.370647 -1.344312 0.844885
```

By default, where returns a modified copy of the data. There is an optional parameter inplace so that the original data can be modified without creating a copy:

```
In [670]: df_orig = df.copy()
In [671]: df_orig.where(df > 0, -df, inplace=True);
In [671]: df_orig
Out[671]:
                            В
                                               D
                  Α
                                     С
2000-01-01 0.282863 0.469112 1.509059
                                        1.135632
2000-01-02 0.173215 1.212112
                              0.119209
                                        1.044236
2000-01-03 2.104569 0.861849
                              0.494929
2000-01-04 0.706771 0.721555
                              1.039575
                                       0.271860
2000-01-05 0.567020 0.424972
                              0.276232
                                        1.087401
2000-01-06 0.113648 0.673690
                              1.478427
                                        0.524988
2000-01-07 0.577046 0.404705
                              1.715002
                                        1.039268
2000-01-08 1.157892 0.370647 1.344312
                                        0.844885
```

mask is the inverse boolean operation of where.

```
In [672]: s.mask(s >= 0)
Out[672]:
2000-01-01
           -0.282863
2000-01-02 -0.173215
2000-01-03 -2.104569
2000-01-04
            -0.706771
2000-01-05
                   NaN
2000-01-06
                   NaN
2000-01-07
                   NaN
2000-01-08
            -1.157892
Name: A
In [673]: df.mask(df >= 0)
Out [673]:
                   Α
                             В
                                       С
2000-01-01 -0.282863
                           NaN -1.509059 -1.135632
2000-01-02 -0.173215
                           NaN
                                     NaN -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929
                                               NaN
2000-01-04 -0.706771
                           NaN -1.039575
                                               NaN
2000-01-05
                NaN -0.424972
                                     NaN -1.087401
                 NaN -0.673690 -1.478427
2000-01-06
2000-01-07
                 NaN
                           NaN -1.715002 -1.039268
2000-01-08 -1.157892 -0.370647 -1.344312
```

7.1.7 Take Methods

Similar to numpy ndarrays, pandas Index, Series, and DataFrame also provides the take method that retrieves elements along a given axis at the given indices. The given indices must be either a list or an ndarray of integer index

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positions.

```
In [674]: index = Index(randint(0, 1000, 10))
In [675]: index
Out[675]: Int64Index([969, 412, 496, 195, 288, 101, 881, 900, 732, 658], dtype=int64)
In [676]: positions = [0, 9, 3]
In [677]: index[positions]
Out[677]: Int64Index([969, 658, 195], dtype=int64)
In [678]: index.take(positions)
Out[678]: Int64Index([969, 658, 195], dtype=int64)
In [679]: ser = Series(randn(10))
In [680]: ser.ix[positions]
Out[680]:
  -0.968914
  -1.131345
    1.247642
3
In [681]: ser.take(positions)
Out [681]:
   -0.968914
  -1.131345
9
   1.247642
```

For DataFrames, the given indices should be a 1d list or ndarray that specifies row or column positions.

It is important to note that the take method on pandas objects are not intended to work on boolean indices and may return unexpected results.

```
In [685]: arr = randn(10)
In [686]: arr.take([False, False, True, True])
Out[686]: array([ 1.3461,  1.3461,  1.5118,  1.5118])
In [687]: arr[[0, 1]]
Out[687]: array([ 1.3461,  1.5118])
```

```
In [688]: ser = Series(randn(10))

In [689]: ser.take([False, False, True, True])
Out[689]:
0     -0.105381
0     -0.105382
1     -0.532532

In [690]: ser.ix[[0, 1]]
Out[690]:
0     -0.105381
1     -0.532532
```

Finally, as a small note on performance, because the take method handles a narrower range of inputs, it can offer performance that is a good deal faster than fancy indexing.

7.1.8 Duplicate Data

If you want to identify and remove duplicate rows in a DataFrame, there are two methods that will help: duplicated and drop_duplicates. Each takes as an argument the columns to use to identify duplicated rows.

duplicated returns a boolean vector whose length is the number of rows, and which indicates whether a row is duplicated.

drop_duplicates removes duplicate rows.

By default, the first observed row of a duplicate set is considered unique, but each method has a take_last parameter that indicates the last observed row should be taken instead.

```
In [691]: df2 = DataFrame({'a' : ['one', 'one', 'two', 'three', 'two', 'one', 'six'],
                           'b' : ['x', 'y', 'y', 'x', 'y', 'x', 'x'],
  . . . . . :
                           'c' : np.random.randn(7)})
   . . . . . :
   . . . . . :
In [692]: df2.duplicated(['a','b'])
Out [692]:
\cap
    False
1
    False
2
    False
3
    False
4
     True
5
     True
    False
In [693]: df2.drop_duplicates(['a','b'])
Out [693]:
      a b
     one x - 0.339355
1
    one y 0.593616
         y 0.884345
    two
         x 1.591431
3 three
    six x 0.435589
In [694]: df2.drop_duplicates(['a','b'], take_last=True)
Out[694]:
      a b
     one y 0.593616
```

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```
3 three x 1.591431
4 two y 0.141809
5 one x 0.220390
6 six x 0.435589
```

7.1.9 Dictionary-like get method

Each of Series, DataFrame, and Panel have a get method which can return a default value.

```
In [695]: s = Series([1,2,3], index=['a','b','c'])
In [696]: s.get('a')  # equivalent to s['a']
Out[696]: 1
In [697]: s.get('x', default=-1)
Out[697]: -1
```

7.2 Advanced indexing with labels

We have avoided excessively overloading the [] / __getitem__ operator to keep the basic functionality of the pandas objects straightforward and simple. However, there are often times when you may wish get a subset (or analogously set a subset) of the data in a way that is not straightforward using the combination of reindex and []. Complicated setting operations are actually quite difficult because reindex usually returns a copy.

By advanced indexing we are referring to a special .ix attribute on pandas objects which enable you to do getting/setting operations on a DataFrame, for example, with matrix/ndarray-like semantics. Thus you can combine the following kinds of indexing:

- An integer or single label, e.g. 5 or 'a'
- A list or array of labels ['a', 'b', 'c'] or integers [4, 3, 0]
- A slice object with ints 1:7 or labels 'a':'f'
- A boolean array

We'll illustrate all of these methods. First, note that this provides a concise way of reindexing on multiple axes at once:

Assignment / setting values is possible when using ix:

Indexing with an array of integers can also be done:

Slicing has standard Python semantics for integer slices:

Slicing with labels is semantically slightly different because the slice start and stop are **inclusive** in the label-based case:

```
In [707]: date1, date2 = dates[[2, 4]]
In [708]: print date1, date2
1970-01-11 232:00:00 1970-01-11 24:00:00
In [709]: df.ix[date1:date2]
Out[709]:
Empty DataFrame
Columns: [A, B, C, D]
Index: []
In [710]: df['A'].ix[date1:date2]
```

```
Out[710]: []
```

Getting and setting rows in a DataFrame, especially by their location, is much easier:

```
In [711]: df2 = df[:5].copy()
In [712]: df2.ix[3]
Out[712]:
  -0.706771
   0.721555
C
  -1.039575
   0.271860
Name: 2000-01-04 00:00:00
In [713]: df2.ix[3] = np.arange(len(df2.columns))
In [714]: df2
Out[714]:
                Α
                         В
                                  С
                                           D
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03 -2.104569 -0.861849 -0.494929 1.071804
2000-01-04 0.000000 1.000000 2.000000 3.000000
2000-01-05 0.567020 -0.424972 0.276232 -1.087401
```

Column or row selection can be combined as you would expect with arrays of labels or even boolean vectors:

```
In [715]: df.ix[df['A'] > 0, 'B']
Out[715]:
2000-01-05    -0.424972
2000-01-06    -0.673690
2000-01-07     0.404705
Name: B

In [716]: df.ix[date1:date2, 'B']
Out[716]: []

In [717]: df.ix[date1, 'B']
Out[717]: -0.86184896334779992
```

Slicing with labels is closely related to the truncate method which does precisely .ix[start:stop] but returns a copy (for legacy reasons).

7.2.1 Returning a view versus a copy

The rules about when a view on the data is returned are entirely dependent on NumPy. Whenever an array of labels or a boolean vector are involved in the indexing operation, the result will be a copy. With single label / scalar indexing and slicing, e.g. df.ix[3:6] or df.ix[:, 'A'], a view will be returned.

7.2.2 The select method

Another way to extract slices from an object is with the select method of Series, DataFrame, and Panel. This method should be used only when there is no more direct way. select takes a function which operates on labels along axis and returns a boolean. For instance:

7.2.3 The lookup method

Sometimes you want to extract a set of values given a sequence of row labels and column labels, and the lookup method allows for this and returns a numpy array. For instance,

```
In [719]: dflookup = DataFrame(np.random.rand(20,4), columns = ['A','B','C','D'])
In [720]: dflookup.lookup(xrange(0,10,2), ['B','C','A','B','D'])
Out[720]: array([ 0.0227,  0.4199,  0.529 ,  0.9674,  0.5357])
```

7.2.4 Advanced indexing with integer labels

Label-based indexing with integer axis labels is a thorny topic. It has been discussed heavily on mailing lists and among various members of the scientific Python community. In pandas, our general viewpoint is that labels matter more than integer locations. Therefore, with an integer axis index *only* label-based indexing is possible with the standard tools like .ix. The following code will generate exceptions:

```
s = Series(range(5))
s[-1]
df = DataFrame(np.random.randn(5, 4))
df
df.ix[-2:]
```

This deliberate decision was made to prevent ambiguities and subtle bugs (many users reported finding bugs when the API change was made to stop "falling back" on position-based indexing).

7.2.5 Setting values in mixed-type DataFrame

Setting values on a mixed-type DataFrame or Panel is supported when using scalar values, though setting arbitrary vectors is not yet supported:

```
In [724]: df2.ix[2] = np.nan
In [725]: print df2
                       В
2000-01-02 -0.173215 1.212112 0.119209 -1.044236
2000-01-03
            NaN
                     NaN
                             NaN
                                     NaN
2000-01-04 -0.706771 0.721555 -1.039575 0.271860 bar
In [726]: print df2.dtypes
     float64
В
     float64
     float64
D
     float64
foo
     object
```

7.3 Index objects

The pandas Index class and its subclasses can be viewed as implementing an *ordered set* in addition to providing the support infrastructure necessary for lookups, data alignment, and reindexing. The easiest way to create one directly is to pass a list or other sequence to Index:

```
In [727]: index = Index(['e', 'd', 'a', 'b'])
In [728]: index
Out[728]: Index([e, d, a, b], dtype=object)
In [729]: 'd' in index
Out[729]: True
You can also pass a name to be stored in the index:
In [730]: index = Index(['e', 'd', 'a', 'b'], name='something')
In [731]: index.name
Out[731]: 'something'
Starting with pandas 0.5, the name, if set, will be shown in the console display:
In [732]: index = Index(range(5), name='rows')
In [733]: columns = Index(['A', 'B', 'C'], name='cols')
In [734]: df = DataFrame(np.random.randn(5, 3), index=index, columns=columns)
In [735]: df
Out[735]:
cols
             Α
rows
     0.192451 0.629675 -1.425966
     1.857704 -1.193545 0.677510
1
    -0.153931 0.520091 -1.475051
      0.722570 -0.322646 -1.601631
      0.778033 -0.289342 0.233141
In [736]: df['A']
```

```
Out [736]:
rows
0 0.192451
1 1.857704
2 -0.153931
3 0.722570
4 0.778033
Name: A
```

7.3.1 Set operations on Index objects

The three main operations are union (|), intersection (&), and diff (-). These can be directly called as instance methods or used via overloaded operators:

```
In [737]: a = Index(['c', 'b', 'a'])
In [738]: b = Index(['c', 'e', 'd'])
In [739]: a.union(b)
Out[739]: Index([a, b, c, d, e], dtype=object)
In [740]: a | b
Out[740]: Index([a, b, c, d, e], dtype=object)
In [741]: a & b
Out[741]: Index([c], dtype=object)
In [742]: a - b
Out[742]: Index([a, b], dtype=object)
```

7.3.2 isin method of Index objects

One additional operation is the isin method that works analogously to the Series.isin method found here.

7.4 Hierarchical indexing (MultiIndex)

Hierarchical indexing (also referred to as "multi-level" indexing) is brand new in the pandas 0.4 release. It is very exciting as it opens the door to some quite sophisticated data analysis and manipulation, especially for working with higher dimensional data. In essence, it enables you to store and manipulate data with an arbitrary number of dimensions in lower dimensional data structures like Series (1d) and DataFrame (2d).

In this section, we will show what exactly we mean by "hierarchical" indexing and how it integrates with the all of the pandas indexing functionality described above and in prior sections. Later, when discussing *group by* and *pivoting and reshaping data*, we'll show non-trivial applications to illustrate how it aids in structuring data for analysis.

Note: Given that hierarchical indexing is so new to the library, it is definitely "bleeding-edge" functionality but is certainly suitable for production. But, there may inevitably be some minor API changes as more use cases are explored and any weaknesses in the design / implementation are identified. pandas aims to be "eminently usable" so any feedback about new functionality like this is extremely helpful.

7.4.1 Creating a MultiIndex (hierarchical index) object

The MultiIndex object is the hierarchical analogue of the standard Index object which typically stores the axis labels in pandas objects. You can think of MultiIndex an array of tuples where each tuple is unique. A MultiIndex can be created from a list of arrays (using MultiIndex.from_arrays) or an array of tuples (using MultiIndex.from_tuples).

```
In [743]: arrays = [['bar', 'bar', 'baz', 'baz', 'foo', 'foo', 'qux', 'qux'],
                    ['one', 'two', 'one', 'two', 'one', 'two', 'one', 'two']]
   . . . . . :
   . . . . . :
In [744]: tuples = zip(*arrays)
In [745]: tuples
Out[745]:
[('bar', 'one'),
 ('bar', 'two'),
 ('baz', 'one'),
 ('baz', 'two'),
 ('foo', 'one'),
 ('foo', 'two'),
 ('qux', 'one'),
 ('qux', 'two')]
In [746]: index = MultiIndex.from_tuples(tuples, names=['first', 'second'])
In [747]: s = Series(randn(8), index=index)
In [748]: s
Out[748]:
first second
               -0.223540
bar
      one
                0.542054
      two
               -0.688585
baz
      one
      two
                -0.352676
                -0.711411
foo
      one
      two
                -2.122599
      one
                 1.962935
aux
                1.672027
```

As a convenience, you can pass a list of arrays directly into Series or DataFrame to construct a MultiIndex automatically:

```
In [749]: arrays = [np.array(['bar', 'bar', 'baz', 'baz', 'foo', 'foo', 'qux', 'qux']),
                   np.array(['one', 'two', 'one', 'two', 'one', 'two', 'one', 'two'])]
  . . . . . :
   . . . . . :
In [750]: s = Series(randn(8), index=arrays)
In [751]: s
Out[751]:
bar one -0.880984
    two 0.997289
         -1.693316
baz one
          -0.179129
    two
          -1.598062
    one
           0.936914
    two
           0.912560
aux one
    t.wo
          -1.003401
```

All of the MultiIndex constructors accept a names argument which stores string names for the levels themselves. If no names are provided, some arbitrary ones will be assigned:

```
In [754]: index.names
Out[754]: ['first', 'second']
```

This index can back any axis of a pandas object, and the number of **levels** of the index is up to you:

```
In [755]: df = DataFrame(randn(3, 8), index=['A', 'B', 'C'], columns=index)
In [756]: df
Out [756]:
first
             bar
                                   baz
                                                        foo
                                                                             qux
second
             one
                        two
                                  one
                                             two
                                                        one
                                                                  two
                                                                             one
       -1.296337 0.150680 0.123836 0.571764 1.555563 -0.823761 0.535420 -1.032853
        1.469725 1.304124 1.449735 0.203109 -1.032011 0.969818 -0.962723 1.382083
       -0.938794 \quad 0.669142 \quad -0.433567 \quad -0.273610 \quad 0.680433 \quad -0.308450 \quad -0.276099 \quad -1.821168
In [757]: DataFrame(randn(6, 6), index=index[:6], columns=index[:6])
Out [757]:
first
                   bar
                                         baz.
                                                              foo
second
                    one
                                         one
                                                              one
                              two
                                                   two
                                                                         two
first second
             -1.993606 -1.927385 -2.027924 1.624972 0.551135
      one
              0.455264 -0.030740 0.935716 1.061192 -2.107852 0.199905
baz
      one
              0.323586 - 0.641630 - 0.587514 \ 0.053897 \ 0.194889 - 0.381994
              0.318587 2.089075 -0.728293 -0.090255 -0.748199 1.318931
             -2.029766 0.792652 0.461007 -0.542749 -0.305384 -0.479195
foo
              0.095031 - 0.270099 - 0.707140 - 0.773882 0.229453 0.304418
```

We've "sparsified" the higher levels of the indexes to make the console output a bit easier on the eyes.

It's worth keeping in mind that there's nothing preventing you from using tuples as atomic labels on an axis:

```
In [758]: Series(randn(8), index=tuples)
Out [758]:
(bar, one)
              0.736135
(bar, two)
             -0.859631
             -0.424100
(baz, one)
             -0.776114
(baz, two)
(foo, one)
              1.279293
              0.943798
(foo, two)
(qux, one)
             -1.001859
             0.306546
(qux, two)
```

The reason that the MultiIndex matters is that it can allow you to do grouping, selection, and reshaping operations as we will describe below and in subsequent areas of the documentation. As you will see in later sections, you can find yourself working with hierarchically-indexed data without creating a MultiIndex explicitly yourself. However, when loading data from a file, you may wish to generate your own MultiIndex when preparing the data set.

Note that how the index is displayed by be controlled using the multi_sparse option in pandas.set_printoptions:

```
In [759]: pd.set_printoptions(multi_sparse=False)
In [760]: df
Out[760]:
first.
             bar
                        har
                                   baz.
                                             ha7
                                                        foo
                                                                   foo
                                                                              qux
                                                                                         qux
second
             one
                        two
                                   one
                                             two.
                                                        one
                                                                   two
                                                                              one
                                                                                         t wo
      -1.296337 0.150680 0.123836 0.571764 1.555563 -0.823761 0.535420 -1.032853
        1.469725 1.304124 1.449735 0.203109 -1.032011 0.969818 -0.962723 1.382083
       -0.938794 \quad 0.669142 \quad -0.433567 \quad -0.273610 \quad 0.680433 \quad -0.308450 \quad -0.276099 \quad -1.821168
In [761]: pd.set_printoptions(multi_sparse=True)
```

7.4.2 Reconstructing the level labels

The method get_level_values will return a vector of the labels for each location at a particular level:

```
In [762]: index.get_level_values(0)
Out[762]: Index([bar, bar, baz, baz, foo, foo, qux, qux], dtype=object)
In [763]: index.get_level_values('second')
Out[763]: Index([one, two, one, two, one, two, one, two], dtype=object)
```

7.4.3 Basic indexing on axis with MultiIndex

One of the important features of hierarchical indexing is that you can select data by a "partial" label identifying a subgroup in the data. **Partial** selection "drops" levels of the hierarchical index in the result in a completely analogous way to selecting a column in a regular DataFrame:

```
In [764]: df['bar']
Out[764]:
second
            one
                       two
     -1.296337 0.150680
       1.469725 1.304124
      -0.938794 0.669142
In [765]: df['bar', 'one']
Out [765]:
  -1.296337
    1.469725
C
   -0.938794
Name: (bar, one)
In [766]: df['bar']['one']
Out [766]:
  -1.296337
   1.469725
C -0.938794
Name: one
```

```
In [767]: s['qux']
Out[767]:
one     0.912560
two     -1.003401
```

7.4.4 Data alignment and using reindex

Operations between differently-indexed objects having MultiIndex on the axes will work as you expect; data alignment will work the same as an Index of tuples:

```
In [768]: s + s[:-2]
Out[768]:
bar one
         -1.761968
    two
          1.994577
          -3.386631
baz one
    two
          -0.358257
foo one
          -3.196125
          1.873828
    two
qux one
               NaN
    two
               NaN
In [769]: s + s[::2]
Out[769]:
bar one -1.761968
    two
               NaN
          -3.386631
baz one
           NaN
    two
          -3.196125
foo one
               NaN
    two
          1.825119
qux one
               NaN
    two
```

reindex can be called with another MultiIndex or even a list or array of tuples:

```
In [770]: s.reindex(index[:3])
Out [770]:
first second
     one -0.880984
              0.997289
      two
baz
     one
              -1.693316
In [771]: s.reindex([('foo', 'two'), ('bar', 'one'), ('qux', 'one'), ('baz', 'one')])
Out [771]:
foo two
          0.936914
         -0.880984
bar one
gux one
          0.912560
baz one
          -1.693316
```

7.4.5 Advanced indexing with hierarchical index

Syntactically integrating MultiIndex in advanced indexing with .ix is a bit challenging, but we've made every effort to do so. for example the following works as you would expect:

```
In [772]: df = df.T
```

```
In [773]: df
Out[773]:
                    Α
                             В
first second
          -1.296337 1.469725 -0.938794
bar
             0.150680 1.304124 0.669142
     two
             0.123836 1.449735 -0.433567
baz
     one
            0.571764 0.203109 -0.273610
     two
            1.555563 -1.032011 0.680433
foo
     one
          -0.823761 0.969818 -0.308450
     two
            0.535420 -0.962723 -0.276099
     one
          -1.032853 1.382083 -1.821168
In [774]: df.ix['bar']
Out[774]:
              Α
second
      -1.296337 1.469725 -0.938794
one
       0.150680 1.304124 0.669142
In [775]: df.ix['bar', 'two']
Out [775]:
    0.150680
A
    1.304124
С
   0.669142
Name: (bar, two)
"Partial" slicing also works quite nicely:
In [776]: df.ix['baz':'foo']
Out[776]:
                    Α
                            В
first second
            0.123836 1.449735 -0.433567
            0.571764 0.203109 -0.273610
     two
foo
            1.555563 -1.032011 0.680433
     one
           -0.823761 0.969818 -0.308450
     two
In [777]: df.ix[('baz', 'two'):('qux', 'one')]
Out [777]:
                            В
                    Α
first second
baz two
          0.571764 0.203109 -0.273610
            1.555563 -1.032011 0.680433
foo
     one
     two -0.823761 0.969818 -0.308450
          0.535420 -0.962723 -0.276099
    one
In [778]: df.ix[('baz', 'two'):'foo']
Out[778]:
                              В
                                       C
                    Α
first second
            0.571764 0.203109 -0.273610
baz two
             1.555563 -1.032011 0.680433
foo
     one
            -0.823761 0.969818 -0.308450
Passing a list of labels or tuples works similar to reindexing:
```

```
In [779]: df.ix[[('bar', 'two'), ('qux', 'one')]]
Out[779]:
```

```
A B C first second bar two 0.15068 1.304124 0.669142 qux one 0.53542 -0.962723 -0.276099
```

The following does not work, and it's not clear if it should or not:

```
>>> df.ix[['bar', 'qux']]
```

The code for implementing .ix makes every attempt to "do the right thing" but as you use it you may uncover corner cases or unintuitive behavior. If you do find something like this, do not hesitate to report the issue or ask on the mailing list.

7.4.6 Cross-section with hierarchical index

The xs method of DataFrame additionally takes a level argument to make selecting data at a particular level of a MultiIndex easier.

7.4.7 Advanced reindexing and alignment with hierarchical index

The parameter level has been added to the reindex and align methods of pandas objects. This is useful to broadcast values across a level. For instance:

```
In [781]: midx = MultiIndex(levels=[['zero', 'one'], ['x','y']],
                            labels=[[1,1,0,0],[1,0,1,0]])
   . . . . . :
In [782]: df = DataFrame(randn(4,2), index=midx)
In [783]: print df
              Ω
one y 0.307453 -0.906534
    x -1.505397 1.392009
zero y -0.027793 -0.631023
    x -0.662357 2.725042
In [784]: df2 = df.mean(level=0)
In [785]: print df2
            0
                       1
zero -0.345075 1.047010
one -0.598972 0.242737
In [786]: print df2.reindex(df.index, level=0)
              0
one y -0.598972 0.242737
    x -0.598972 0.242737
```

```
zero y -0.345075 1.047010
    x -0.345075 1.047010
In [787]: df_aligned, df2_aligned = df.align(df2, level=0)
In [788]: print df_aligned
              0
one y 0.307453 -0.906534
    x -1.505397 1.392009
zero y -0.027793 -0.631023
    x -0.662357 2.725042
In [789]: print df2_aligned
              0
                       1
one y -0.598972 0.242737
    x -0.598972 0.242737
zero y -0.345075 1.047010
    x -0.345075 1.047010
```

7.4.8 The need for sortedness

Caveat emptor: the present implementation of MultiIndex requires that the labels be sorted for some of the slicing / indexing routines to work correctly. You can think about breaking the axis into unique groups, where at the hierarchical level of interest, each distinct group shares a label, but no two have the same label. However, the MultiIndex does not enforce this: you are responsible for ensuring that things are properly sorted. There is an important new method sortlevel to sort an axis within a MultiIndex so that its labels are grouped and sorted by the original ordering of the associated factor at that level. Note that this does not necessarily mean the labels will be sorted lexicographically!

```
In [790]: import random; random.shuffle(tuples)
In [791]: s = Series(randn(8), index=MultiIndex.from_tuples(tuples))
In [792]: s
Out[792]:
baz one
          -1.847240
         -0.529247
    t.wo
           0.614656
qux two
          -1.590742
foo one
          -0.156479
    two
          -1.696377
bar one
         0.819712
    two
          -2.107728
qux one
In [793]: s.sortlevel(0)
Out [793]:
bar one
          -1.696377
    two
           0.819712
baz one
          -1.847240
          -0.529247
    t.wo
foo one
          -1.590742
    two
          -0.156479
          -2.107728
gux one
          0.614656
    two
In [794]: s.sortlevel(1)
```

```
Out [794]:
bar one
          -1.696377
          -1.847240
baz one
foo
    one
          -1.590742
qux one
          -2.107728
           0.819712
bar two
          -0.529247
baz two
          -0.156479
foo two
         0.614656
qux two
```

Note, you may also pass a level name to sortlevel if the MultiIndex levels are named.

```
In [795]: s.index.names = ['L1', 'L2']
In [796]: s.sortlevel(level='L1')
Out [796]:
T.1
    T.2
          -1.696377
bar one
    two
         0.819712
baz one
          -1.847240
          -0.529247
    two
          -1.590742
foo
    one
          -0.156479
    two
          -2.107728
qux
    one
          0.614656
    two
In [797]: s.sortlevel(level='L2')
Out[797]:
L1
    L2
bar one
          -1.696377
          -1.847240
baz one
foo one
          -1.590742
qux one
          -2.107728
          0.819712
bar two
          -0.529247
baz two
         -0.156479
foo two
          0.614656
qux two
```

Some indexing will work even if the data are not sorted, but will be rather inefficient and will also return a copy of the data rather than a view:

```
In [798]: s['qux']
Out[798]:
L2
two     0.614656
one     -2.107728

In [799]: s.sortlevel(1)['qux']
Out[799]:
L2
one     -2.107728
two     0.614656
```

On higher dimensional objects, you can sort any of the other axes by level if they have a MultiIndex:

```
In [800]: df.T.sortlevel(1, axis=1)
Out[800]:
    zero    one    zero    one
    x     x     y     y
```

```
0 -0.662357 -1.505397 -0.027793 0.307453
1 2.725042 1.392009 -0.631023 -0.906534
```

The MultiIndex object has code to **explicity check the sort depth**. Thus, if you try to index at a depth at which the index is not sorted, it will raise an exception. Here is a concrete example to illustrate this:

```
In [801]: tuples = [('a', 'a'), ('a', 'b'), ('b', 'a'), ('b', 'b')]
In [802]: idx = MultiIndex.from_tuples(tuples)
In [803]: idx.lexsort_depth
Out[803]: 2
In [804]: reordered = idx[[1, 0, 3, 2]]
In [805]: reordered.lexsort_depth
Out[805]: 1
In [806]: s = Series(randn(4), index=reordered)
In [807]: s.ix['a':'a']
Out[807]:
a b -0.488326
      0.851918
  а
However:
>>> s.ix[('a', 'b'):('b', 'a')]
Exception: MultiIndex lexsort depth 1, key was length 2
```

7.4.9 Swapping levels with swaplevel

The swaplevel function can switch the order of two levels:

7.4.10 Reordering levels with reorder_levels

The reorder_levels function generalizes the swaplevel function, allowing you to permute the hierarchical index levels in one step:

7.4.11 Some gory internal details

Internally, the MultiIndex consists of a few things: the levels, the integer labels, and the level names:

```
In [811]: index
Out[811]:
MultiIndex
[(bar, one), (bar, two), (baz, one), (baz, two), (foo, one), (foo, two), (qux, one), (qux, two)]
In [812]: index.levels
Out[812]: [Index([bar, baz, foo, qux], dtype=object), Index([one, two], dtype=object)]
In [813]: index.labels
Out[813]: [array([0, 0, 1, 1, 2, 2, 3, 3]), array([0, 1, 0, 1, 0, 1, 0, 1])]
In [814]: index.names
Out[814]: ['first', 'second']
```

You can probably guess that the labels determine which unique element is identified with that location at each layer of the index. It's important to note that sortedness is determined **solely** from the integer labels and does not check (or care) whether the levels themselves are sorted. Fortunately, the constructors from_tuples and from_arrays ensure that this is true, but if you compute the levels and labels yourself, please be careful.

7.5 Adding an index to an existing DataFrame

Occasionally you will load or create a data set into a DataFrame and want to add an index after you've already done so. There are a couple of different ways.

7.5.1 Add an index using DataFrame columns

DataFrame has a set_index method which takes a column name (for a regular Index) or a list of column names (for a MultiIndex), to create a new, indexed DataFrame:

```
In [815]: data
Out[815]:
        a   b   c   d
0  bar  one   z   1
1  bar  two   y   2
2  foo  one   x   3
3  foo  two   w   4

In [816]: indexed1 = data.set_index('c')
In [817]: indexed1
Out[817]:
```

```
b d
    а
C
  bar one 1
Z
  bar
      two
  foo
      one
  foo two
In [818]: indexed2 = data.set_index(['a', 'b'])
In [819]: indexed2
Out[819]:
       c d
  b
bar one z 1
   two y 2
foo one x 3
   two w
```

The append keyword option allow you to keep the existing index and append the given columns to a MultiIndex:

Other options in set_index allow you not drop the index columns or to add the index in-place (without creating a new object):

```
In [823]: data.set_index('c', drop=False)
Out[823]:
    a b c d
z bar one z 1
y bar two y 2
x foo one x 3
w foo two w 4
In [824]: data.set_index(['a', 'b'], inplace=True)
Out[824]:
       c d
  b
bar one z 1
   two y
foo one x 3
   two w 4
In [825]: data
Out[825]:
a b
bar one z 1
```

```
\begin{array}{cccc} & \text{two} & \text{y} & 2 \\ \text{foo one} & \text{x} & 3 \\ & \text{two} & \text{w} & 4 \end{array}
```

7.5.2 Remove / reset the index, reset_index

As a convenience, there is a new function on DataFrame called reset_index which transfers the index values into the DataFrame's columns and sets a simple integer index. This is the inverse operation to set_index

```
In [826]: data
Out[826]:
         d
  h
bar one z 1
   two y 2
foo one x 3
   two w 4
In [827]: data.reset_index()
Out[827]:
        b c d
    а
0 bar one z 1
1 bar two y
              2
2 foo one x 3
3 foo two w
```

The output is more similar to a SQL table or a record array. The names for the columns derived from the index are the ones stored in the names attribute.

You can use the level keyword to remove only a portion of the index:

```
In [828]: frame
Out[828]:
          c d
     b
са
z bar one z 1
y bar two
x foo one x
w foo two w 4
In [829]: frame.reset_index(level=1)
Out[829]:
       a c d
c b
z one bar z 1
y two bar y 2
x one foo x 3
w two foo w
```

reset_index takes an optional parameter drop which if true simply discards the index, instead of putting index values in the DataFrame's columns.

Note: The reset_index method used to be called delevel which is now deprecated.

7.5.3 Adding an ad hoc index

If you create an index yourself, you can just assign it to the index field:

data.index = index

7.6 Indexing internal details

Note: The following is largely relevant for those actually working on the pandas codebase. And the source code is still the best place to look at the specifics of how things are implemented.

In pandas there are a few objects implemented which can serve as valid containers for the axis labels:

- Index: the generic "ordered set" object, an idarray of object dtype assuming nothing about its contents. The labels must be hashable (and likely immutable) and unique. Populates a dict of label to location in Cython to do O(1) lookups.
- Int 64 Index: a version of Index highly optimized for 64-bit integer data, such as time stamps
- MultiIndex: the standard hierarchical index object
- date_range: fixed frequency date range generated from a time rule or DateOffset. An ndarray of Python datetime objects

The motivation for having an Index class in the first place was to enable different implementations of indexing. This means that it's possible for you, the user, to implement a custom Index subclass that may be better suited to a particular application than the ones provided in pandas.

From an internal implementation point of view, the relevant methods that an Index must define are one or more of the following (depending on how incompatible the new object internals are with the Index functions):

- get_loc: returns an "indexer" (an integer, or in some cases a slice object) for a label
- slice_locs: returns the "range" to slice between two labels
- get_indexer: Computes the indexing vector for reindexing / data alignment purposes. See the source / docstrings for more on this
- reindex: Does any pre-conversion of the input index then calls get_indexer
- union, intersection: computes the union or intersection of two Index objects
- insert: Inserts a new label into an Index, yielding a new object
- delete: Delete a label, yielding a new object
- drop: Deletes a set of labels
- take: Analogous to ndarray.take

COMPUTATIONAL TOOLS

8.1 Statistical functions

8.1.1 Percent Change

Both Series and DataFrame has a method pct_change to compute the percent change over a given number of periods (using fill_method to fill NA/null values).

```
In [209]: ser = Series(randn(8))
In [210]: ser.pct_change()
Out[210]:
         NaN
1
  -1.602976
   4.334938
  -0.247456
  -2.067345
5
  -1.142903
   -1.688214
  -9.759729
In [211]: df = DataFrame(randn(10, 4))
In [212]: df.pct_change(periods=3)
Out[212]:
         0
                 1
                           2
                                     3
0
       NaN
                NaN
                         NaN
                                   NaN
1
       NaN
                NaN
                          NaN
                NaN
                          NaN
3 -0.218320 -1.054001 1.987147 -0.510183
4 -0.439121 -1.816454 0.649715 -4.822809
5 -0.127833 -3.042065 -5.866604 -1.776977
6 -2.596833 -1.959538 -2.111697 -3.798900
8 2.492606 -1.357320 -1.205802 -1.558697
9 -1.012977 2.324558 -1.003744 -0.371806
```

8.1.2 Covariance

The Series object has a method cov to compute covariance between series (excluding NA/null values).

```
In [213]: s1 = Series(randn(1000))
In [214]: s2 = Series(randn(1000))
In [215]: s1.cov(s2)
Out[215]: 0.00068010881743109321
```

Analogously, DataFrame has a method cov to compute pairwise covariances among the series in the DataFrame, also excluding NA/null values.

DataFrame.cov also supports an optional min_periods keyword that specifies the required minimum number of observations for each column pair in order to have a valid result.

8.1.3 Correlation

Several methods for computing correlations are provided. Several kinds of correlation methods are provided:

Method name	Description
pearson (default)	Standard correlation coefficient
kendall	Kendall Tau correlation coefficient
spearman	Spearman rank correlation coefficient

All of these are currently computed using pairwise complete observations.

```
In [223]: frame = DataFrame(randn(1000, 5), columns=['a', 'b', 'c', 'd', 'e'])
In [224]: frame.ix[::2] = np.nan
```

```
# Series with Series
In [225]: frame['a'].corr(frame['b'])
Out[225]: 0.013479040400098763
In [226]: frame['a'].corr(frame['b'], method='spearman')
Out [226]: -0.0072898851595406388
# Pairwise correlation of DataFrame columns
In [227]: frame.corr()
Out[227]:
                 b
                          С
                                   d
a 1.000000 0.013479 -0.049269 -0.042239 -0.028525
b 0.013479 1.000000 -0.020433 -0.011139 0.005654
c -0.049269 -0.020433 1.000000 0.018587 -0.054269
d -0.042239 -0.011139 0.018587 1.000000 -0.017060
```

Note that non-numeric columns will be automatically excluded from the correlation calculation.

Like cov, corr also supports the optional min_periods keyword:

```
In [228]: frame = DataFrame(randn(20, 3), columns=['a', 'b', 'c'])
In [229]: frame.ix[:5, 'a'] = np.nan
In [230]: frame.ix[5:10, 'b'] = np.nan
In [231]: frame.corr()
Out[231]:
                   b
a 1.000000 -0.076520 0.160092
b -0.076520 1.000000 0.135967
c 0.160092 0.135967 1.000000
In [232]: frame.corr(min_periods=12)
Out[232]:
                   b
 1.000000
                 NaN 0.160092
       NaN 1.000000 0.135967
c 0.160092 0.135967 1.000000
```

A related method corrwith is implemented on DataFrame to compute the correlation between like-labeled Series contained in different DataFrame objects.

```
In [238]: df2.corrwith(df1, axis=1)
Out[238]:
a     -0.675817
b     0.458296
c     0.190809
d     -0.186275
e     NaN
```

8.1.4 Data ranking

The rank method produces a data ranking with ties being assigned the mean of the ranks (by default) for the group:

```
In [239]: s = Series(np.random.randn(5), index=list('abcde'))
In [240]: s['d'] = s['b'] # so there's a tie

In [241]: s.rank()
Out[241]:
a    5.0
b    2.5
c    1.0
d    2.5
e    4.0
```

rank is also a DataFrame method and can rank either the rows (axis=0) or the columns (axis=1). NaN values are excluded from the ranking.

```
In [242]: df = DataFrame(np.random.randn(10, 6))
In [243]: df[4] = df[2][:5] # some ties
In [244]: df
Out [244]:
                   1
                              2
                                        3
                                                  4
0 \;\; -0.904948 \;\; -1.163537 \;\; -1.457187 \quad 0.135463 \;\; -1.457187 \quad 0.294650
1 - 0.976288 - 0.244652 - 0.748406 - 0.999601 - 0.748406 - 0.800809
2 0.401965 1.460840 1.256057 1.308127 1.256057 0.876004
3 \quad 0.205954 \quad 0.369552 \quad -0.669304 \quad 0.038378 \quad -0.669304 \quad 1.140296
4 - 0.477586 - 0.730705 - 1.129149 - 0.601463 - 1.129149 - 0.211196
5 -1.092970 -0.689246 0.908114 0.204848
                                               NaN 0.463347
6 0.376892 0.959292 0.095572 -0.593740
                                               NaN -0.069180
7 -1.002601 1.957794 -0.120708 0.094214
                                               NaN -1.467422
8 -0.547231 0.664402 -0.519424 -0.073254
                                               NaN -1.263544
9 -0.250277 -0.237428 -1.056443 0.419477
                                               NaN 1.375064
In [245]: df.rank(1)
Out[245]:
  0 1
          2
             3
                 4
                      5
  4 3 1.5 5 1.5
                      6
  2 6 4.5 1 4.5
1
                     3
2
  1 6 3.5 5 3.5 2
     5 1.5 3 1.5 6
  5 3 1.5 4 1.5 6
5
  1
     2
        5.0 3 NaN 4
  4
     5
        3.0 1 NaN
                      2
  2 5 3.0 4
7
                NaN
                      1
  2 5 3.0 4 NaN 1
```

9 2 3 1.0 4 NaN 5

rank optionally takes a parameter ascending which by default is true; when false, data is reverse-ranked, with larger values assigned a smaller rank.

rank supports different tie-breaking methods, specified with the method parameter:

- average: average rank of tied group
- min: lowest rank in the group
- max: highest rank in the group
- first: ranks assigned in the order they appear in the array

Note: These methods are significantly faster (around 10-20x) than scipy.stats.rankdata.

8.2 Moving (rolling) statistics / moments

For working with time series data, a number of functions are provided for computing common *moving* or *rolling* statistics. Among these are count, sum, mean, median, correlation, variance, covariance, standard deviation, skewness, and kurtosis. All of these methods are in the pandas namespace, but otherwise they can be found in pandas.stats.moments.

Function	Description
rolling_count	Number of non-null observations
rolling_sum	Sum of values
rolling_mean	Mean of values
rolling_median	Arithmetic median of values
rolling_min	Minimum
rolling_max	Maximum
rolling_std	Unbiased standard deviation
rolling_var	Unbiased variance
rolling_skew	Unbiased skewness (3rd moment)
rolling_kurt	Unbiased kurtosis (4th moment)
rolling_quantile	Sample quantile (value at %)
rolling_apply	Generic apply
rolling_cov	Unbiased covariance (binary)
rolling_corr	Correlation (binary)
rolling_corr_pairwise	Pairwise correlation of DataFrame columns
rolling_window	Moving window function

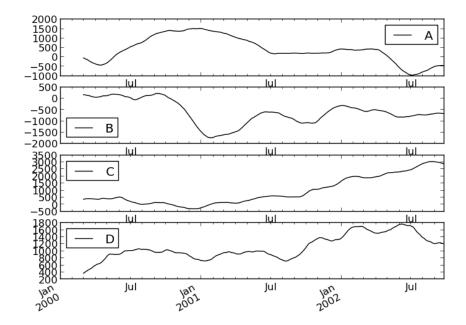
Generally these methods all have the same interface. The binary operators (e.g. rolling_corr) take two Series or DataFrames. Otherwise, they all accept the following arguments:

- window: size of moving window
- min_periods: threshold of non-null data points to require (otherwise result is NA)
- freq: optionally specify a *frequency string* or *DateOffset* to pre-conform the data to. Note that prior to pandas v0.8.0, a keyword argument time_rule was used instead of freq that referred to the legacy time rule constants

These functions can be applied to ndarrays or Series objects:

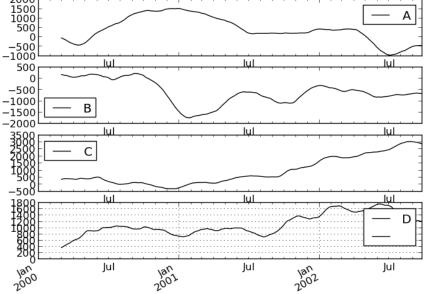
```
In [246]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [247]: ts = ts.cumsum()
In [248]: ts.plot(style='k--')
Out[248]: <matplotlib.axes.AxesSubplot at 0x48e3210>
In [249]: rolling_mean(ts, 60).plot(style='k')
Out[249]: <matplotlib.axes.AxesSubplot at 0x48e3210>
  10
-20
-30
 -60
 -70
 –80 └──
Jan
2000
              Jul
                                     Jul
                                               Jan
2002
                                                           Jul
                         Jan
```

They can also be applied to DataFrame objects. This is really just syntactic sugar for applying the moving window operator to all of the DataFrame's columns:



The rolling_apply function takes an extra func argument and performs generic rolling computations. The func argument should be a single function that produces a single value from an ndarray input. Suppose we wanted to compute the mean absolute deviation on a rolling basis:

```
In [253]: mad = lambda x: np.fabs(x - x.mean()).mean()
In [254]: rolling_apply(ts, 60, mad).plot(style='k')
Out[254]: <matplotlib.axes.AxesSubplot at 0x4f94290>
```



The rolling_window function performs a generic rolling window computation on the input data. The weights used in the window are specified by the win_type keyword. The list of recognized types are:

- boxcar
- triang
- blackman

```
• hamming
   • bartlett
   • parzen
   • bohman
   • blackmanharris
   • nuttall
   • barthann
   • kaiser (needs beta)
   • gaussian (needs std)
   • general_gaussian (needs power, width)
   • slepian (needs width).
In [255]: ser = Series(randn(10), index=date_range('1/1/2000', periods=10))
In [256]: rolling_window(ser, 5, 'triang')
Out [256]:
2000-01-01
                  NaN
2000-01-02
                  NaN
2000-01-03
                  NaN
2000-01-04
2000-01-05 -0.622722
2000-01-06 -0.460623
2000-01-07 -0.229918
2000-01-08 -0.237308
2000-01-09 -0.335064
2000-01-10 -0.403449
Freq: D
Note that the boxcar window is equivalent to rolling_mean:
In [257]: rolling_window(ser, 5, 'boxcar')
Out [257]:
2000-01-01
                  NaN
2000-01-02
                   NaN
2000-01-03
                  NaN
2000-01-04
                  NaN
2000-01-05 -0.841164
2000-01-06 -0.779948
            -0.565487
2000-01-07
           -0.502815
2000-01-08
2000-01-09
            -0.553755
2000-01-10
            -0.472211
Freq: D
In [258]: rolling_mean(ser, 5)
Out [258]:
2000-01-01
                  NaN
2000-01-02
                  NaN
2000-01-03
                  NaN
2000-01-04
                  NaN
2000-01-05 -0.841164
```

2000-01-06 -0.779948 2000-01-07 -0.565487

```
2000-01-08 -0.502815
2000-01-09 -0.553755
2000-01-10 -0.472211
Freq: D
```

For some windowing functions, additional parameters must be specified:

```
In [259]: rolling_window(ser, 5, 'gaussian', std=0.1)
Out[259]:
2000-01-01
                  NaN
2000-01-02
                  NaN
2000-01-03
                  NaN
2000-01-04
                  NaN
2000-01-05
           -0.261998
           -0.230600
2000-01-06
            0.121276
2000-01-07
2000-01-08
           -0.136220
2000-01-09
           -0.057945
2000-01-10
           -0.199326
Freq: D
```

By default the labels are set to the right edge of the window, but a center keyword is available so the labels can be set at the center. This keyword is available in other rolling functions as well.

```
In [260]: rolling_window(ser, 5, 'boxcar')
Out[260]:
2000-01-01
                   NaN
2000-01-02
                   NaN
2000-01-03
                   NaN
2000-01-04
                   NaN
2000-01-05
            -0.841164
2000-01-06
            -0.779948
2000-01-07
            -0.565487
2000-01-08
            -0.502815
2000-01-09 -0.553755
2000-01-10 -0.472211
Freq: D
In [261]: rolling_window(ser, 5, 'boxcar', center=True)
Out[261]:
2000-01-01
                   NaN
2000-01-02
                   NaN
            -0.841164
2000-01-03
2000-01-04
            -0.779948
2000-01-05
            -0.565487
2000-01-06
            -0.502815
2000-01-07
            -0.553755
2000-01-08
            -0.472211
2000-01-09
                  NaN
2000-01-10
                   NaN
In [262]: rolling_mean(ser, 5, center=True)
Out[262]:
2000-01-01
                   NaN
2000-01-02
                   NaN
2000-01-03
            -0.841164
2000-01-04
            -0.779948
2000-01-05
            -0.565487
```

```
2000-01-06 -0.502815

2000-01-07 -0.553755

2000-01-08 -0.472211

2000-01-09 NaN

2000-01-10 NaN

Freq: D
```

8.2.1 Binary rolling moments

rolling_cov and rolling_corr can compute moving window statistics about two Series or any combination of DataFrame/Series or DataFrame/DataFrame. Here is the behavior in each case:

- two Series: compute the statistic for the pairing
- DataFrame/Series: compute the statistics for each column of the DataFrame with the passed Series, thus returning a DataFrame
- DataFrame/DataFrame: compute statistic for matching column names, returning a DataFrame

For example:

```
In [263]: df2 = df[:20]
In [264]: rolling_corr(df2, df2['B'], window=5)
Out [264]:
                    В
                              С
                                        D
                 A
2000-01-01
               NaN NaN
                             NaN
                                      NaN
2000-01-02
               NaN NaN
                             NaN
                                      NaN
2000-01-03
               NaN NaN
                             NaN
                                      NaN
               NaN NaN
2000-01-04
                             NaN
2000-01-05 -0.262853 1 0.334449 0.193380
2000-01-06 -0.083745 1 -0.521587 -0.556126
2000-01-07 -0.292940 1 -0.658532 -0.458128
2000-01-08 0.840416 1 0.796505 -0.498672
2000-01-09 -0.135275 1 0.753895 -0.634445
2000-01-10 -0.346229 1 -0.682232 -0.645681
2000-01-11 -0.365524 1 -0.775831 -0.561991
2000-01-12 -0.204761 1 -0.855874 -0.382232
2000-01-13 0.575218 1 -0.747531 0.167892
2000-01-14 0.519499 1 -0.687277 0.192822
2000-01-15 0.048982 1 0.167669 -0.061463
2000-01-16 0.217190
                     1 0.167564 -0.326034
2000-01-17 0.641180
                     1 -0.164780 -0.111487
2000-01-18 0.130422
                     1 0.322833 0.632383
2000-01-19 0.317278 1 0.384528 0.813656
2000-01-20 0.293598 1 0.159538 0.742381
```

8.2.2 Computing rolling pairwise correlations

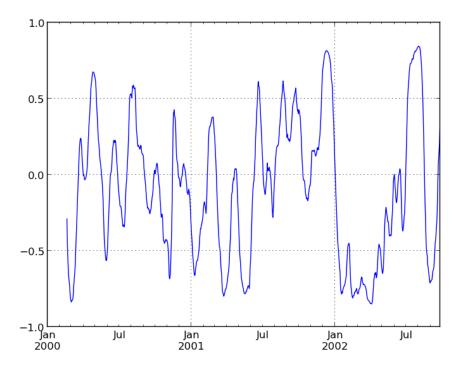
In financial data analysis and other fields it's common to compute correlation matrices for a collection of time series. More difficult is to compute a moving-window correlation matrix. This can be done using the rolling_corr_pairwise function, which yields a Panel whose items are the dates in question:

```
In [265]: correls = rolling_corr_pairwise(df, 50)
In [266]: correls[df.index[-50]]
Out [266]:
```

```
A B C D
A 1.000000 0.604221 0.767429 -0.776170
B 0.604221 1.000000 0.461484 -0.381148
C 0.767429 0.461484 1.000000 -0.748863
D -0.776170 -0.381148 -0.748863 1.000000
```

You can efficiently retrieve the time series of correlations between two columns using ix indexing:

```
In [267]: correls.ix[:, 'A', 'C'].plot()
Out[267]: <matplotlib.axes.AxesSubplot at 0x51777d0>
```



8.3 Expanding window moment functions

A common alternative to rolling statistics is to use an *expanding* window, which yields the value of the statistic with all the data available up to that point in time. As these calculations are a special case of rolling statistics, they are implemented in pandas such that the following two calls are equivalent:

```
In [268]: rolling_mean(df, window=len(df), min_periods=1)[:5]
Out [268]:
                              В
                                        С
                                                  D
                   Α
2000-01-01 -1.388345
                      3.317290
                                 0.344542 -0.036968
2000-01-02 -1.123132
                      3.622300
                                           0.595300
                                 1.675867
2000-01-03 -0.628502
                      3.626503
                                 2.455240
2000-01-04 -0.768740
                      3.888917
                                 2.451354
2000-01-05 -0.824034
                      4.108035
                                 2.556112
In [269]: expanding_mean(df)[:5]
Out[269]:
                             В
                                        С
2000-01-01 -1.388345
                      3.317290
                                 0.344542 -0.036968
2000-01-02 -1.123132
                      3.622300
                                 1.675867
2000-01-03 -0.628502
                      3.626503
                                 2.455240
```

```
2000-01-04 -0.768740 3.888917 2.451354 1.281874
2000-01-05 -0.824034 4.108035 2.556112 1.140723
```

Like the rolling_ functions, the following methods are included in the pandas namespace or can be located in pandas.stats.moments.

Function	Description
expanding_count	Number of non-null observations
expanding_sum	Sum of values
expanding_mean	Mean of values
expanding_median	Arithmetic median of values
expanding_min	Minimum
expanding_max	Maximum
expanding_std	Unbiased standard deviation
expanding_var	Unbiased variance
expanding_skew	Unbiased skewness (3rd moment)
expanding_kurt	Unbiased kurtosis (4th moment)
expanding_quantile	Sample quantile (value at %)
expanding_apply	Generic apply
expanding_cov	Unbiased covariance (binary)
expanding_corr	Correlation (binary)
expanding_corr_pairwise	Pairwise correlation of DataFrame columns

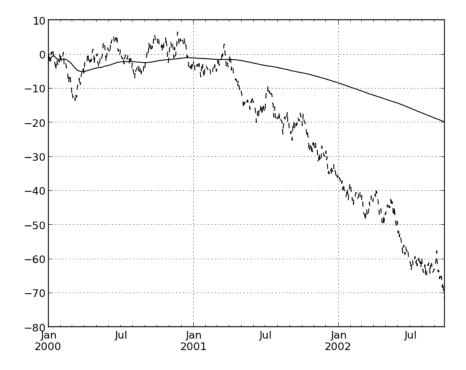
Aside from not having a window parameter, these functions have the same interfaces as their rolling_counterpart. Like above, the parameters they all accept are:

- min_periods: threshold of non-null data points to require. Defaults to minimum needed to compute statistic. No NaNs will be output once min_periods non-null data points have been seen.
- freq: optionally specify a *frequency string* or *DateOffset* to pre-conform the data to. Note that prior to pandas v0.8.0, a keyword argument time_rule was used instead of freq that referred to the legacy time rule constants

Note: The output of the rolling_ and expanding_ functions do not return a NaN if there are at least min_periods non-null values in the current window. This differs from cumsum, cumprod, cummax, and cummin, which return NaN in the output wherever a NaN is encountered in the input.

An expanding window statistic will be more stable (and less responsive) than its rolling window counterpart as the increasing window size decreases the relative impact of an individual data point. As an example, here is the expanding_mean output for the previous time series dataset:

```
In [270]: ts.plot(style='k--')
Out[270]: <matplotlib.axes.AxesSubplot at 0x5b3d310>
In [271]: expanding_mean(ts).plot(style='k')
Out[271]: <matplotlib.axes.AxesSubplot at 0x5b3d310>
```



8.4 Exponentially weighted moment functions

A related set of functions are exponentially weighted versions of many of the above statistics. A number of EW (exponentially weighted) functions are provided using the blending method. For example, where y_t is the result and x_t the input, we compute an exponentially weighted moving average as

$$y_t = \alpha y_{t-1} + (1 - \alpha)x_t$$

One must have $0 < \alpha \le 1$, but rather than pass α directly, it's easier to think about either the **span** or **center of mass** (**com**) of an EW moment:

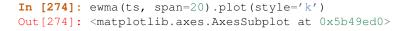
$$\alpha = \begin{cases} \frac{2}{s+1}, s = \text{span} \\ \frac{1}{c+1}, c = \text{center of mass} \end{cases}$$

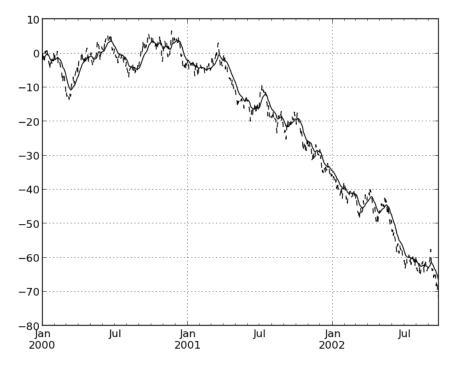
You can pass one or the other to these functions but not both. **Span** corresponds to what is commonly called a "20-day EW moving average" for example. **Center of mass** has a more physical interpretation. For example, **span** = 20 corresponds to **com** = 9.5. Here is the list of functions available:

Function	Description
ewma	EW moving average
ewmvar	EW moving variance
ewmstd	EW moving standard deviation
ewmcorr	EW moving correlation
ewmcov	EW moving covariance

Here are an example for a univariate time series:

```
In [272]: plt.close('all')
In [273]: ts.plot(style='k--')
Out[273]: <matplotlib.axes.AxesSubplot at 0x5b49ed0>
```





Note: The EW functions perform a standard adjustment to the initial observations whereby if there are fewer observations than called for in the span, those observations are reweighted accordingly.

8.5 Linear and panel regression

Note: We plan to move this functionality to statsmodels for the next release. Some of the result attributes may change names in order to foster naming consistency with the rest of statsmodels. We will provide every effort to provide compatibility with older versions of pandas, however.

We have implemented a very fast set of *moving-window linear regression* classes in pandas. Two different types of regressions are supported:

- Standard ordinary least squares (OLS) multiple regression
- Multiple regression (OLS-based) on panel data including with fixed-effects (also known as entity or individual effects) or time-effects.

Both kinds of linear models are accessed through the ols function in the pandas namespace. They all take the following arguments to specify either a static (full sample) or dynamic (moving window) regression:

- window_type: 'full sample' (default), 'expanding', or rolling
- window: size of the moving window in the window_type='rolling' case. If window is specified, window_type will be automatically set to 'rolling'
- min_periods: minimum number of time periods to require to compute the regression coefficients

Generally speaking, the ols works by being given a y (response) object and an x (predictors) object. These can take many forms:

• y: a Series, ndarray, or DataFrame (panel model)

In [275]: from pandas.io.data import DataReader

• x: Series, DataFrame, dict of Series, dict of DataFrame or Panel

Based on the types of y and x, the model will be inferred to either a panel model or a regular linear model. If the y variable is a DataFrame, the result will be a panel model. In this case, the x variable must either be a Panel, or a dict of DataFrame (which will be coerced into a Panel).

8.5.1 Standard OLS regression

Let's pull in some sample data:

```
In [276]: symbols = ['MSFT', 'GOOG', 'AAPL']
In [277]: data = dict((sym, DataReader(sym, "yahoo"))
                    for sym in symbols)
   . . . . . :
In [278]: panel = Panel(data).swapaxes('items', 'minor')
In [279]: close_px = panel['Close']
# convert closing prices to returns
In [280]: rets = close_px / close_px.shift(1) - 1
In [281]: rets.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 767 entries, 2010-01-04 00:00:00 to 2013-01-18 00:00:00
Data columns:
AAPL 766 non-null values
      766 non-null values
GOOG
MSFT 766 non-null values
dtypes: float64(3)
Let's do a static regression of AAPL returns on GOOG returns:
In [282]: model = ols(y=rets['AAPL'], x=rets.ix[:, ['GOOG']])
In [283]: model
Out[283]:
        ------Summary of Regression Analysis------
Formula: Y ~ <GOOG> + <intercept>
Number of Observations: 766
Number of Degrees of Freedom: 2
R-squared: 0.2761
Adj R-squared: 0.2751
                 0.0148
F-stat (1, 764): 291.3847, p-value:
Degrees of Freedom: model 1, resid 764
      ------Summary of Estimated Coefficients------
     Variable Coef Std Err t-stat p-value CI 2.5% CI 97.5%
    GOOG 0.5434 0.0318 17.07 0.0000 0.4810 0.6058 intercept 0.0011 0.0005 2.05 0.0408 0.0000 0.0022
```

-----End of Summary-----

If we had passed a Series instead of a DataFrame with the single GOOG column, the model would have assigned the generic name x to the sole right-hand side variable.

We can do a moving window regression to see how the relationship changes over time:

```
In [285]: model = ols(y=rets['AAPL'], x=rets.ix[:, ['GOOG']],
                       window=250)
   . . . . . :
# just plot the coefficient for GOOG
In [286]: model.beta['GOOG'].plot()
Out[286]: <matplotlib.axes.AxesSubplot at 0x63e10d0>
0.70
0.65
 0.60
0.55
0.50
 0.45
                                                          Dec 2012
 0.40
                  Sep 2011
                                           jun 2012
                                                  Sep 2012
                          Dec 2011
          Jun 2017
                                  Mar 2012
                                    Date
```

It looks like there are some outliers rolling in and out of the window in the above regression, influencing the results. We could perform a simple winsorization at the 3 STD level to trim the impact of outliers:

```
In [287]: winz = rets.copy()
In [288]: std_lyear = rolling_std(rets, 250, min_periods=20)
# cap at 3 * 1 year standard deviation
In [289]: cap_level = 3 * np.sign(winz) * std_lyear
In [290]: winz[np.abs(winz) > 3 * std_lyear] = cap_level
In [291]: winz_model = ols(y=winz['AAPL'], x=winz.ix[:, ['GOOG']],
```

```
window=250)
   . . . . . :
   . . . . . :
In [292]: model.beta['GOOG'].plot(label="With outliers")
Out[292]: <matplotlib.axes.AxesSubplot at 0x63cd3d0>
In [293]: winz_model.beta['GOOG'].plot(label="Winsorized"); plt.legend(loc='best')
Out[293]: <matplotlib.legend.Legend at 0x7122550>
0.70
             With outliers
             Winsorized
 0.65
 0.60
 0.55
 0.50
 0.45
 0.40
                                                          Dec 2012
                                  Mar 2012
                                           Jun 2012
  Mar 2011
           Jun 2017
                  Sep 2011
                                                  Sep 2012
                          Dec 2011
                                    Date
```

So in this simple example we see the impact of winsorization is actually quite significant. Note the correlation after winsorization remains high:

```
In [294]: winz.corrwith(rets)
Out[294]:
AAPL      0.995059
GOOG      0.972578
MSFT      0.998393
```

Multiple regressions can be run by passing a DataFrame with multiple columns for the predictors x:

```
In [295]: ols(y=winz['AAPL'], x=winz.drop(['AAPL'], axis=1))
Out[295]:
             -----Summary of Regression Analysis-----
Formula: Y ~ <GOOG> + <MSFT> + <intercept>
Number of Observations:
                            766
Number of Degrees of Freedom:
R-squared:
              0.3552
               0.3535
Adj R-squared:
Rmse:
                0.0135
F-stat (2, 763): 210.1852, p-value:
                                     0.0000
Degrees of Freedom: model 2, resid 763
    -----Summary of Estimated Coefficients----
                 Coef Std Err t-stat p-value CI 2.5% CI 97.5%
     Variable
```

GOOG	0.4746	0.0377	12.60	0.0000	0.4008	0.5484
MSFT	0.3049	0.0416	7.33	0.0000	0.2234	0.3865
intercept	0.0010	0.0005	2.13	0.0336	0.0001	0.0020
End of Summary						

8.5.2 Panel regression

We've implemented moving window panel regression on potentially unbalanced panel data (see this article if this means nothing to you). Suppose we wanted to model the relationship between the magnitude of the daily return and trading volume among a group of stocks, and we want to pool all the data together to run one big regression. This is actually quite easy:

```
# make the units somewhat comparable
In [296]: volume = panel['Volume'] / 1e8
In [297]: model = ols(y=volume, x={'return' : np.abs(rets)})
In [298]: model
Out [298]:
------ Analysis-----Summary of Regression Analysis-----
Formula: Y ~ <return> + <intercept>
Number of Observations: 2298
Number of Degrees of Freedom: 2
R-squared: 0.0205
Adj R-squared: 0.0200
               0.2676
F-stat (1, 2296): 47.9468, p-value:
Degrees of Freedom: model 1, resid 2296
    ------Summary of Estimated Coefficients------
    Variable Coef Std Err t-stat p-value CI 2.5% CI 97.5%
      return 3.4365 0.4963 6.92 0.0000 2.4638 4.4092 tercept 0.2248 0.0080 28.03 0.0000 0.2090 0.2405
    intercept
  -----End of Summary------
```

In a panel model, we can insert dummy (0-1) variables for the "entities" involved (here, each of the stocks) to account the a entity-specific effect (intercept):

```
In [299]: fe_model = ols(y=volume, x={'return' : np.abs(rets)},
                   entity_effects=True)
  . . . . . :
  . . . . . :
In [300]: fe_model
Out[300]:
-----Summary of Regression Analysis-----
Formula: Y ~ <return> + <FE_GOOG> + <FE_MSFT> + <intercept>
Number of Observations: 2298
Number of Degrees of Freedom: 4
R-squared: 0.7411
R-squared:
              0.7407
Rmse:
               0.1376
F-stat (3, 2294): 2188.6924, p-value:
Degrees of Freedom: model 3, resid 2294
    -----Summary of Estimated Coefficients------
    Variable Coef Std Err t-stat p-value CI 2.5% CI 97.5%
```

```
4.5121
               0.2563
                        17.60 0.0000
                                      4.0098
                                             5.0145
 return
 FE_GOOG -0.1565
               0.0070
                        -22.22
                              0.0000 -0.1703 -0.1427
                        55.21 0.0000
22.51 0.0000
        0.3898
                                      0.3760
 FE_MSFT
               0.0071
                                              0.4037
        0.1345
               0.0060
                                      0.1228
intercept
                                              0.1462
-----End of Summary-----
```

Because we ran the regression with an intercept, one of the dummy variables must be dropped or the design matrix will not be full rank. If we do not use an intercept, all of the dummy variables will be included:

```
In [301]: fe_model = ols(y=volume, x={'return' : np.abs(rets)},
                          entity_effects=True, intercept=False)
   . . . . . :
In [302]: fe model
Out[302]:
-----Summary of Regression Analysis-----
Formula: Y ~ <return> + <FE_AAPL> + <FE_GOOG> + <FE_MSFT>
Number of Observations: 2298
Number of Degrees of Freedom: 4
R-squared: 0.7411
Adj R-squared:
                  0.7407
                   0.1376
Rmse:
F-stat (4, 2294): 2188.6924, p-value:
Degrees of Freedom: model 3, resid 2294
-----Summary of Estimated Coefficients-----
                    Coef Std Err t-stat p-value CI 2.5% CI 97.5%
      Variable

    return
    4.5121
    0.2563
    17.60
    0.0000
    4.0098
    5.0145

    FE_AAPL
    0.1345
    0.0060
    22.51
    0.0000
    0.1228
    0.1462

    FE_GOOG
    -0.0220
    0.0058
    -3.81
    0.0001
    -0.0333
    -0.0107

    FE_MSFT
    0.5243
    0.0057
    92.78
    0.0000
    0.5133
    0.5354

      FE_MSFT
  -----End of Summary-----
```

We can also include *time effects*, which demeans the data cross-sectionally at each point in time (equivalent to including dummy variables for each date). More mathematical care must be taken to properly compute the standard errors in this case:

```
In [303]: te_model = ols(y=volume, x={'return' : np.abs(rets)},
            time_effects=True, entity_effects=True)
   . . . . . :
In [304]: te_model
Out[304]:
------ Analysis------Summary of Regression Analysis-----
Formula: Y ~ <return> + <FE_GOOG> + <FE_MSFT>
Number of Observations:
                             2298
Number of Degrees of Freedom: 769
R-squared: 0.8176
Adj R-squared: 0.7259 Rmse: 0.1325
F-stat (3, 1529): 8.9212, p-value:
Degrees of Freedom: model 768, resid 1529
     -----Summary of Estimated Coefficients-----
    Variable Coef Std Err t-stat p-value CI 2.5% CI 97.5%
                3.7339 0.3694
                                      10.11
                                               0.0000 3.0098 4.4580
       return

      -0.1577
      0.0068
      -23.21
      0.0000

      0.3879
      0.0068
      56.79
      0.0000

                                                       -0.1,1
0.3745
      FE GOOG
                                                          -0.1710
                                                                   -0.1444
                0.3879
      FE_MSFT
             -----End of Summary-----
```

Here the intercept (the mean term) is dropped by default because it will be 0 according to the model assumptions, having subtracted off the group means.

8.5.3 Result fields and tests

We'll leave it to the user to explore the docstrings and source, especially as we'll be moving this code into statsmodels in the near future.

WORKING WITH MISSING DATA

In this section, we will discuss missing (also referred to as NA) values in pandas.

Note: The choice of using NaN internally to denote missing data was largely for simplicity and performance reasons. It differs from the MaskedArray approach of, for example, scikits.timeseries. We are hopeful that NumPy will soon be able to provide a native NA type solution (similar to R) performant enough to be used in pandas.

9.1 Missing data basics

9.1.1 When / why does data become missing?

Some might quibble over our usage of *missing*. By "missing" we simply mean **null** or "not present for whatever reason". Many data sets simply arrive with missing data, either because it exists and was not collected or it never existed. For example, in a collection of financial time series, some of the time series might start on different dates. Thus, values prior to the start date would generally be marked as missing.

In pandas, one of the most common ways that missing data is introduced into a data set is by reindexing. For example

```
In [1159]: df = DataFrame(randn(5, 3), index=['a', 'c', 'e', 'f', 'h'],
                          columns=['one', 'two', 'three'])
   . . . . . :
   . . . . . . :
In [1160]: df['four'] = 'bar'
In [1161]: df['five'] = df['one'] > 0
In [1162]: df
Out[1162]:
                two
                         three four
       one
a 0.059117 1.138469 -2.400634 bar
                                       True
c -0.280853 0.025653 -1.386071 bar False
e 0.863937 0.252462 1.500571 bar
f 1.053202 -2.338595 -0.374279 bar
h -2.359958 -1.157886 -0.551865 bar False
In [1163]: df2 = df.reindex(['a', 'b', 'c', 'd', 'e', 'f', 'g', 'h'])
In [1164]: df2
Out[1164]:
                  two
                          three four
                                       five
```

```
0.059117 1.138469 -2.400634 bar
                                 True
      NaN NaN NaN NaN
h
                                  NaN
c -0.280853 0.025653 -1.386071 bar False
d
      NaN
          NaN
                    NaN
                            NaN
  0.863937 0.252462 1.500571
                            bar
  1.053202 -2.338595 -0.374279
                            bar
                                 True
      NaN
              NaN
                    NaN NaN
                                  NaN
h -2.359958 -1.157886 -0.551865 bar False
```

9.1.2 Values considered "missing"

As data comes in many shapes and forms, pandas aims to be flexible with regard to handling missing data. While NaN is the default missing value marker for reasons of computational speed and convenience, we need to be able to easily detect this value with data of different types: floating point, integer, boolean, and general object. In many cases, however, the Python None will arise and we wish to also consider that "missing" or "null".

Until recently, for legacy reasons inf and -inf were also considered to be "null" in computations. This is no longer the case by default; use the mode.use_inf_as_null option to recover it. To make detecting missing values easier (and across different array dtypes), pandas provides the isnull() and notnull() functions, which are also methods on Series objects:

```
In [1165]: df2['one']
Out [1165]:
   0.059117
b
          NaN
C
    -0.280853
d
          NaN
     0.863937
e
f
     1.053202
          NaN
    -2.359958
Name: one
In [1166]: isnull(df2['one'])
Out [1166]:
    False
h
     True
C
     False
     True
     False
0
f
     False
g
      True
h
     False
Name: one
In [1167]: df2['four'].notnull()
Out[1167]:
а
      True
b
     False
С
     True
     False
d
е
      True
f
      True
     False
g
```

Summary: NaN and None (in object arrays) are considered missing by the isnull and notnull functions. inf

and -inf are no longer considered missing by default.

9.2 Calculations with missing data

Missing values propagate naturally through arithmetic operations between pandas objects.

```
In [1168]: a
Out[1168]:
 0.059117 1.138469
 0.059117 1.138469
c -0.280853 0.025653
d -0.280853 0.025653
  0.863937 0.252462
In [1169]: b
Out[1169]:
                t.wo
                       three
       one
  0.059117 1.138469 -2.400634
     NaN NaN
c -0.280853 0.025653 -1.386071
      NaN NaN
  0.863937 0.252462 1.500571
In [1170]: a + b
Out[1170]:
       one three
  0.118234
            NaN 2.276938
             NaN
b
       NaN
             NaN 0.051306
c - 0.561707
d
       NaN
             NaN
                       NaN
 1.727874
           NaN 0.504923
```

The descriptive statistics and computational methods discussed in the *data structure overview* (and listed *here* and *here*) are all written to account for missing data. For example:

- When summing data, NA (missing) values will be treated as zero
- If the data are all NA, the result will be NA
- Methods like cumsum and cumprod ignore NA values, but preserve them in the resulting arrays

```
In [1171]: df
Out[1171]:
       one
                 two
                        three
  0.059117 1.138469 -2.400634
       NaN
            NaN
c -0.280853 0.025653 -1.386071
       NaN
                NaN
 0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
       NaN
                NaN
h -2.359958 -1.157886 -0.551865
In [1172]: df['one'].sum()
Out[1172]: -0.66455558290247652
In [1173]: df.mean(1)
```

```
Out [1173]:
  -0.401016
b
         NaN
С
   -0.547090
d
   0.872323
е
   -0.553224
g
         NaN
h -1.356570
In [1174]: df.cumsum()
Out[1174]:
              two
                       three
       one
a 0.059117 1.138469 -2.400634
   NaN NaN NaN
c -0.221736 1.164122 -3.786705
       NaN
                NaN
  0.642200 1.416584 -2.286134
 1.695403 -0.922011 -2.660413
       NaN
                NaN
h -0.664556 -2.079897 -3.212278
```

9.2.1 NA values in GroupBy

NA groups in GroupBy are automatically excluded. This behavior is consistent with R, for example.

9.3 Cleaning / filling missing data

pandas objects are equipped with various data manipulation methods for dealing with missing data.

9.3.1 Filling missing values: fillna

The fillna function can "fill in" NA values with non-null data in a couple of ways, which we illustrate:

Replace NA with a scalar value

```
In [1175]: df2
Out[1175]:
      one
               t.wo
                      three four five
a 0.059117 1.138469 -2.400634 bar
                                 True
      NaN
            NaN
                    NaN NaN
c -0.280853 0.025653 -1.386071
      NaN
              NaN
                       NaN
                            NaN
e 0.863937 0.252462 1.500571
                            bar
                                  True
                                 True
 1.053202 -2.338595 -0.374279 bar
      NaN
           NaN
                    NaN NaN
h -2.359958 -1.157886 -0.551865 bar False
In [1176]: df2.fillna(0)
Out[1176]:
                     three four
                                 five
      one
               two
a 0.059117 1.138469 -2.400634 bar
                                  True
b 0.000000 0.000000 0.000000 0
c -0.280853 0.025653 -1.386071 bar False
```

```
0.000000 0.000000 0.000000
                                 0
  0.863937 0.252462 1.500571
                                     True
                               bar
 1.053202 -2.338595 -0.374279 bar
                                     True
  0.000000 0.000000 0.000000
                               0
                                        0
h -2.359958 -1.157886 -0.551865 bar False
In [1177]: df2['four'].fillna('missing')
Out[1177]:
        bar
b
  missing
С
    bar
  missing
        bar
е
f
        bar
    missing
g
        bar
h
Name: four
```

Fill gaps forward or backward

Using the same filling arguments as *reindexing*, we can propagate non-null values forward or backward:

```
In [1178]: df
Out[1178]:
                 two
                         three
  0.059117 1.138469 -2.400634
       NaN
                 NaN
                          NaN
c -0.280853 0.025653 -1.386071
d
       NaN
               NaN
                          NaN
e 0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
       NaN
            NaN
h -2.359958 -1.157886 -0.551865
In [1179]: df.fillna(method='pad')
Out[1179]:
       one
                 two
                        three
a 0.059117 1.138469 -2.400634
  0.059117 1.138469 -2.400634
c -0.280853 0.025653 -1.386071
d -0.280853 0.025653 -1.386071
e 0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
g 1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
```

Limit the amount of filling

If we only want consecutive gaps filled up to a certain number of data points, we can use the *limit* keyword:

```
In [1180]: df
Out[1180]:
                 two
                         three
  0.059117 1.138469 -2.400634
b
       NaN
                 NaN
C
       NaN
                 NaN
                           NaN
d
       NaN
                 NaN
                           NaN
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
       NaN
                 NaN
                           NaN
g
```

```
h -2.359958 -1.157886 -0.551865
In [1181]: df.fillna(method='pad', limit=1)
Out[1181]:
                 two
                         three
  0.059117 1.138469 -2.400634
  0.059117 1.138469 -2.400634
       NaN
                 NaN
d
       NaN
                 NaN
e 0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
g 1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
```

To remind you, these are the available filling methods:

Method	Action
pad / ffill	Fill values forward
bfill / backfill	Fill values backward

With time series data, using pad/ffill is extremely common so that the "last known value" is available at every time point.

9.3.2 Dropping axis labels with missing data: dropna

You may wish to simply exclude labels from a data set which refer to missing data. To do this, use the **dropna** method:

```
In [1182]: df
Out[1182]:
                        three
                two
  0.059117 1.138469 -2.400634
       NaN 0.000000 0.000000
h
       NaN 0.000000 0.000000
C
d
       NaN 0.000000 0.000000
e 0.863937 0.252462 1.500571
f 1.053202 -2.338595 -0.374279
       NaN 0.000000 0.000000
h -2.359958 -1.157886 -0.551865
In [1183]: df.dropna(axis=0)
Out[1183]:
                        three
       one
                two
a 0.059117 1.138469 -2.400634
  0.863937 0.252462 1.500571
  1.053202 -2.338595 -0.374279
h -2.359958 -1.157886 -0.551865
In [1184]: df.dropna(axis=1)
Out[1184]:
       two
              three
a 1.138469 -2.400634
b 0.000000 0.000000
c 0.000000 0.000000
d 0.000000 0.000000
  0.252462 1.500571
f -2.338595 -0.374279
  0.000000 0.000000
h -1.157886 -0.551865
```

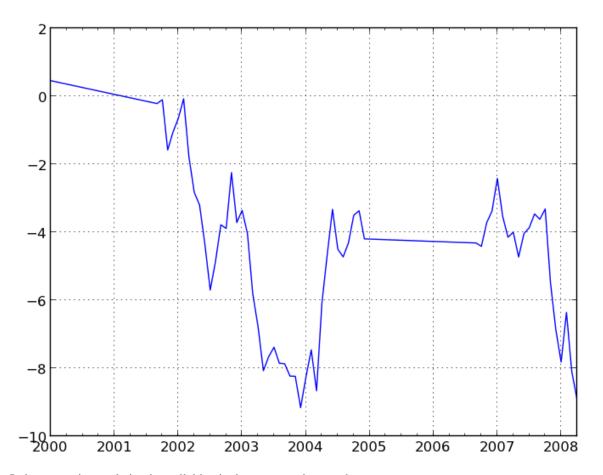
```
In [1185]: df['one'].dropna()
Out[1185]:
a     0.059117
e     0.863937
f     1.053202
h     -2.359958
Name: one
```

dropna is presently only implemented for Series and DataFrame, but will be eventually added to Panel. Series.dropna is a simpler method as it only has one axis to consider. DataFrame.dropna has considerably more options, which can be examined *in the API*.

9.3.3 Interpolation

A linear interpolate method has been implemented on Series. The default interpolation assumes equally spaced points.

```
In [1186]: ts.count()
Out[1186]: 61
In [1187]: ts.head()
Out[1187]:
2000-01-31
            0.469112
2000-02-29
                  NaN
2000-03-31
                  NaN
2000-04-28
                  NaN
2000-05-31
                  NaN
Freq: BM
In [1188]: ts.interpolate().count()
Out[1188]: 100
In [1189]: ts.interpolate().head()
Out[1189]:
2000-01-31
           0.469112
2000-02-29 0.435428
2000-03-31 0.401743
2000-04-28 0.368059
2000-05-31 0.334374
Freq: BM
In [1190]: ts.interpolate().plot()
Out[1190]: <matplotlib.axes.AxesSubplot at 0xb9e46d0>
```



Index aware interpolation is available via the method keyword:

```
In [1191]: ts
Out[1191]:
2000-01-31
            0.469112
2000-02-29
                  NaN
2002-07-31 -5.689738
2005-01-31
                  NaN
2008-04-30 -8.916232
In [1192]: ts.interpolate()
Out[1192]:
2000-01-31
            0.469112
           -2.610313
2000-02-29
2002-07-31
            -5.689738
2005-01-31
            -7.302985
2008-04-30
           -8.916232
In [1193]: ts.interpolate(method='time')
Out[1193]:
2000-01-31 0.469112
2000-02-29 0.273272
2002-07-31 -5.689738
2005-01-31
          -7.095568
2008-04-30
           -8.916232
```

For a floating-point index, use method='values':

```
In [1194]: ser
Out[1194]:
       0
1
     NaN
10
      10
In [1195]: ser.interpolate()
Out[1195]:
0
       0
       5
1
      10
10
In [1196]: ser.interpolate(method='values')
Out[1196]:
0
       0
1
       1
10
      10
```

9.3.4 Replacing Generic Values

Often times we want to replace arbitrary values with other values. New in v0.8 is the replace method in Series/DataFrame that provides an efficient yet flexible way to perform such replacements.

For a Series, you can replace a single value or a list of values by another value:

```
In [1197]: ser = Series([0., 1., 2., 3., 4.])
In [1198]: ser.replace(0, 5)
Out[1198]:
0     5
1     1
2     2
3     3
4     4
```

You can replace a list of values by a list of other values:

```
In [1199]: ser.replace([0, 1, 2, 3, 4], [4, 3, 2, 1, 0])
Out[1199]:
0    4
1    3
2    2
3    1
4    0
```

You can also specify a mapping dict:

For a DataFrame, you can specify individual values by column:

Instead of replacing with specified values, you can treat all given values as missing and interpolate over them:

9.4 Missing data casting rules and indexing

While pandas supports storing arrays of integer and boolean type, these types are not capable of storing missing data. Until we can switch to using a native NA type in NumPy, we've established some "casting rules" when reindexing will cause missing data to be introduced into, say, a Series or DataFrame. Here they are:

data type	Cast to
integer	float
boolean	object
float	no cast
object	no cast

For example:

```
In [1204]: s = Series(randn(5), index=[0, 2, 4, 6, 7])
In [1205]: s > 0
Out[1205]:
    False
2
     True
4
     True
6
     True
     True
In [1206]: (s > 0).dtype
Out[1206]: dtype('bool')
In [1207]: crit = (s > 0).reindex(range(8))
In [1208]: crit
Out[1208]:
0
    False
1
      NaN
      True
3
      NaN
4
      True
```

```
5 NaN
6 True
7 True

In [1209]: crit.dtype
Out[1209]: dtype('object')
```

Ordinarily NumPy will complain if you try to use an object array (even if it contains boolean values) instead of a boolean array to get or set values from an ndarray (e.g. selecting values based on some criteria). If a boolean vector contains NAs, an exception will be generated:

```
In [1210]: reindexed = s.reindex(range(8)).fillna(0)
In [1211]: reindexed[crit]
ValueError
                                          Traceback (most recent call last)
<ipython-input-1211-2da204ed1ac7> in <module>()
----> 1 reindexed[crit]
/home/wesm/code/pandas/pandas/core/series.pyc in __getitem__(self, key)
                # special handling of boolean data with NAs stored in object
    522
                # arrays. Since we can't represent NA with dtype=bool
                if _is_bool_indexer(key):
--> 523
    524
                    key = self._check_bool_indexer(key)
                    key = np.asarray(key, dtype=bool)
/home/wesm/code/pandas/pandas/core/common.pyc in _is_bool_indexer(key)
    685
               if not lib.is_bool_array(key):
    686
                   if isnull(key).any():
--> 687
                        raise ValueError ('cannot index with vector containing '
    688
                                         'NA / NaN values')
    689
                    return False
ValueError: cannot index with vector containing NA / NaN values
```

However, these can be filled in using **fillna** and it will work fine:

```
In [1212]: reindexed[crit.fillna(False)]
Out[1212]:
    1.314232
    0.690579
6
   0.995761
     2.396780
In [1213]: reindexed[crit.fillna(True)]
Out[1213]:
    0.000000
2
    1.314232
3
    0.000000
    0.690579
4
5
    0.000000
6
   0.995761
    2.396780
```



CHAPTER

TEN

GROUP BY: SPLIT-APPLY-COMBINE

By "group by" we are referring to a process involving one or more of the following steps

- Splitting the data into groups based on some criteria
- Applying a function to each group independently
- Combining the results into a data structure

Of these, the split step is the most straightforward. In fact, in many situations you may wish to split the data set into groups and do something with those groups yourself. In the apply step, we might wish to one of the following:

- Aggregation: computing a summary statistic (or statistics) about each group. Some examples:
 - Compute group sums or means
 - Compute group sizes / counts
- Transformation: perform some group-specific computations and return a like-indexed. Some examples:
 - Standardizing data (zscore) within group
 - Filling NAs within groups with a value derived from each group
- Some combination of the above: GroupBy will examine the results of the apply step and try to return a sensibly combined result if it doesn't fit into either of the above two categories

Since the set of object instance method on pandas data structures are generally rich and expressive, we often simply want to invoke, say, a DataFrame function on each group. The name GroupBy should be quite familiar to those who have used a SQL-based tool (or itertools), in which you can write code like:

```
SELECT Column1, Column2, mean(Column3), sum(Column4)
FROM SomeTable
GROUP BY Column1, Column2
```

We aim to make operations like this natural and easy to express using pandas. We'll address each area of GroupBy functionality then provide some non-trivial examples / use cases.

10.1 Splitting an object into groups

pandas objects can be split on any of their axes. The abstract definition of grouping is to provide a mapping of labels to group names. To create a GroupBy object (more on what the GroupBy object is later), you do the following:

```
>>> grouped = obj.groupby(key)
>>> grouped = obj.groupby(key, axis=1)
>>> grouped = obj.groupby([key1, key2])
```

The mapping can be specified many different ways:

- A Python function, to be called on each of the axis labels
- · A list or NumPy array of the same length as the selected axis
- A dict or Series, providing a label -> group name mapping
- For DataFrame objects, a string indicating a column to be used to group. Of course df.groupby ('A') is just syntactic sugar for df.groupby (df['A']), but it makes life simpler
- · A list of any of the above things

Collectively we refer to the grouping objects as the keys. For example, consider the following DataFrame:

```
In [518]: df = DataFrame({'A' : ['foo', 'bar', 'foo', 'bar',
                                'foo', 'bar', 'foo', 'foo'],
                         'B' : ['one', 'one', 'two', 'three',
   . . . . . :
                                'two', 'two', 'one', 'three'],
                         'C' : randn(8), 'D' : randn(8)})
   . . . . . :
In [519]: df
Out[519]:
                     C
           В
        one 0.469112 -0.861849
0
  foo
       one -0.282863 -2.104569
1
  bar
        two -1.509059 -0.494929
  foo
3 bar three -1.135632 1.071804
4 foo two 1.212112 0.721555
5 bar two -0.173215 -0.706771
6 foo one 0.119209 -1.039575
7 foo three -1.044236 0.271860
```

We could naturally group by either the A or B columns or both:

```
In [520]: grouped = df.groupby('A')
In [521]: grouped = df.groupby(['A', 'B'])
```

These will split the DataFrame on its index (rows). We could also split by the columns:

Starting with 0.8, pandas Index objects now supports duplicate values. If a non-unique index is used as the group key in a groupby operation, all values for the same index value will be considered to be in one group and thus the output of aggregation functions will only contain unique index values:

```
In [524]: lst = [1, 2, 3, 1, 2, 3]
In [525]: s = Series([1, 2, 3, 10, 20, 30], lst)
In [526]: grouped = s.groupby(level=0)
In [527]: grouped.first()
```

```
Out [527]:
     1
2
     2
3
     3
In [528]: grouped.last()
Out [528]:
     10
     2.0
2
3
     30
In [529]: grouped.sum()
Out [529]:
1
     11
2
     22
3
     33
```

Note that **no splitting occurs** until it's needed. Creating the GroupBy object only verifies that you've passed a valid mapping.

Note: Many kinds of complicated data manipulations can be expressed in terms of GroupBy operations (though can't be guaranteed to be the most efficient). You can get quite creative with the label mapping functions.

10.1.1 GroupBy object attributes

The groups attribute is a dict whose keys are the computed unique groups and corresponding values being the axis labels belonging to each group. In the above example we have:

```
In [530]: df.groupby('A').groups
Out[530]: {'bar': [1, 3, 5], 'foo': [0, 2, 4, 6, 7]}
In [531]: df.groupby(get_letter_type, axis=1).groups
Out[531]: {'consonant': ['B', 'C', 'D'], 'vowel': ['A']}
```

Calling the standard Python len function on the GroupBy object just returns the length of the groups dict, so it is largely just a convenience:

```
In [532]: grouped = df.groupby(['A', 'B'])
In [533]: grouped.groups
Out[533]:
{('bar', 'one'): [1],
   ('bar', 'three'): [3],
   ('bar', 'two'): [5],
   ('foo', 'one'): [0, 6],
   ('foo', 'three'): [7],
   ('foo', 'two'): [2, 4]}
In [534]: len(grouped)
Out[534]: 6
```

By default the group keys are sorted during the groupby operation. You may however pass sort `'= `'False for potential speedups:

```
In [535]: df2 = DataFrame({'X' : ['B', 'B', 'A', 'A'], 'Y' : [1, 2, 3, 4]})
```

10.1.2 GroupBy with MultiIndex

With hierarchically-indexed data, it's quite natural to group by one of the levels of the hierarchy.

```
In [538]: s
Out [538]:
first second
bar
               -0.424972
      one
                0.567020
      two
baz
       one
                0.276232
       two
                -1.087401
                -0.673690
foo
       one
                 0.113648
       two
                -1.478427
qux
       one
                0.524988
       two
In [539]: grouped = s.groupby(level=0)
In [540]: grouped.sum()
Out[540]:
first
        0.142048
bar
baz
       -0.811169
foo
        -0.560041
        -0.953439
```

If the MultiIndex has names specified, these can be passed instead of the level number:

The aggregation functions such as sum will take the level parameter directly. Additionally, the resulting index will be named according to the chosen level:

Also as of v0.6, grouping with multiple levels is supported.

```
In [543]: s
Out[543]:
first second third
                      0.404705
bar
      doo
              one
                      0.577046
                      -1.715002
baz
      bee
              one
                      -1.039268
              two
foo
      bop
                      -0.370647
              one
                      -1.157892
              two
                      -1.344312
qux
      bop
              one
                      0.844885
              two
In [544]: s.groupby(level=['first','second']).sum()
Out[544]:
first second
bar
      doo
               0.981751
               -2.754270
baz
      bee
foo
      bop
               -1.528539
      bop
               -0.499427
qux
```

More on the sum function and aggregation later.

10.1.3 DataFrame column selection in GroupBy

Once you have created the GroupBy object from a DataFrame, for example, you might want to do something different for each of the columns. Thus, using [] similar to getting a column from a DataFrame, you can do:

```
In [545]: grouped = df.groupby(['A'])
In [546]: grouped_C = grouped['C']
In [547]: grouped_D = grouped['D']
```

This is mainly syntactic sugar for the alternative and much more verbose:

```
In [548]: df['C'].groupby(df['A'])
Out[548]: <pandas.core.groupby.SeriesGroupBy at 0xc5b27d0>
```

Additionally this method avoids recomputing the internal grouping information derived from the passed key.

10.2 Iterating through groups

With the GroupBy object in hand, iterating through the grouped data is very natural and functions similarly to itertools.groupby:

```
5 bar two -0.173215 -0.706771 foo

A B C D

0 foo one 0.469112 -0.861849
2 foo two -1.509059 -0.494929
4 foo two 1.212112 0.721555
6 foo one 0.119209 -1.039575
7 foo three -1.044236 0.271860
```

In the case of grouping by multiple keys, the group name will be a tuple:

```
In [551]: for name, group in df.groupby(['A', 'B']):
           print name
              print group
  . . . . . :
('bar', 'one')
   A B
                С
1 bar one -0.282863 -2.104569
('bar', 'three')
   A B
                С
3 bar three -1.135632 1.071804
('bar', 'two')
   A B
                С
5 bar two -0.173215 -0.706771
('foo', 'one')
   A
       В
                C D
0 foo one 0.469112 -0.861849
6 foo one 0.119209 -1.039575
('foo', 'three')
A B C D
7 foo three -1.044236 0.27186
('foo', 'two')
                C D
   A B
2 foo two -1.509059 -0.494929
4 foo two 1.212112 0.721555
```

It's standard Python-fu but remember you can unpack the tuple in the for loop statement if you wish: for (k1, k2), group in grouped:

10.3 Aggregation

Once the GroupBy object has been created, several methods are available to perform a computation on the grouped data. An obvious one is aggregation via the aggregate or equivalently agg method:

```
C D

A B

bar one -0.282863 -2.104569

three -1.135632 1.071804

two -0.173215 -0.706771

foo one 0.588321 -1.901424

three -1.044236 0.271860

two -0.296946 0.226626
```

As you can see, the result of the aggregation will have the group names as the new index along the grouped axis. In the case of multiple keys, the result is a *MultiIndex* by default, though this can be changed by using the as_index option:

```
In [556]: grouped = df.groupby(['A', 'B'], as_index=False)
In [557]: grouped.aggregate(np.sum)
Out [557]:
    Α
           В
                    С
  bar
         one -0.282863 -2.104569
  bar three -1.135632 1.071804
  bar
         two -0.173215 -0.706771
3
         one 0.588321 -1.901424
  foo
       three -1.044236 0.271860
4
  foo
        two -0.296946 0.226626
  foo
In [558]: df.groupby('A', as_index=False).sum()
Out [558]:
              C
                        D
    Α
  bar -1.591710 -1.739537
  foo -0.752861 -1.402938
```

Note that you could use the reset_index DataFrame function to achieve the same result as the column names are stored in the resulting MultiIndex:

```
In [559]: df.groupby(['A', 'B']).sum().reset_index()
Out[559]:
    Α
           В
                     С
  bar
         one -0.282863 -2.104569
1 bar
       three -1.135632 1.071804
2 bar
        two -0.173215 -0.706771
         one 0.588321 -1.901424
  foo
4
  foo
       three -1.044236 0.271860
         two -0.296946 0.226626
  foo
```

Another simple aggregation example is to compute the size of each group. This is included in GroupBy as the size method. It returns a Series whose index are the group names and whose values are the sizes of each group.

```
In [560]: grouped.size()
Out [560]:
     В
bar one
               1
     three
               1
               1
     two
               2
foo
     one
     three
               1
               2
     two
```

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10.3.1 Applying multiple functions at once

With grouped Series you can also pass a list or dict of functions to do aggregation with, outputting a DataFrame:

If a dict is passed, the keys will be used to name the columns. Otherwise the function's name (stored in the function object) will be used.

On a grouped DataFrame, you can pass a list of functions to apply to each column, which produces an aggregated result with a hierarchical index:

Passing a dict of functions has different behavior by default, see the next section.

10.3.2 Applying different functions to DataFrame columns

By passing a dict to aggregate you can apply a different aggregation to the columns of a DataFrame:

The function names can also be strings. In order for a string to be valid it must be either implemented on GroupBy or available via *dispatching*:

```
bar -1.591710 1.591986
foo -0.752861 0.753219
```

10.3.3 Cython-optimized aggregation functions

Some common aggregations, currently only sum, mean, and std, have optimized Cython implementations:

```
In [567]: df.groupby('A').sum()
Out [567]:
Α
bar -1.591710 -1.739537
foo -0.752861 -1.402938
In [568]: df.groupby(['A', 'B']).mean()
Out [568]:
                 С
  В
bar one -0.282863 -2.104569
   three -1.135632 1.071804
   two -0.173215 -0.706771
         0.294161 -0.950712
foo one
    three -1.044236 0.271860
        -0.148473 0.113313
```

Of course sum and mean are implemented on pandas objects, so the above code would work even without the special versions via dispatching (see below).

10.4 Transformation

The transform method returns an object that is indexed the same (same size) as the one being grouped. Thus, the passed transform function should return a result that is the same size as the group chunk. For example, suppose we wished to standardize the data within each group:

```
In [569]: index = date_range('10/1/1999', periods=1100)
In [570]: ts = Series(np.random.normal(0.5, 2, 1100), index)
In [571]: ts = rolling_mean(ts, 100, 100).dropna()
In [572]: ts.head()
Out [572]:
2000-01-08
             0.536925
2000-01-09
             0.494448
2000-01-10
             0.496114
2000-01-11
             0.443475
             0.474744
2000-01-12
Freq: D
In [573]: ts.tail()
Out [573]:
2002-09-30
           0.978859
2002-10-01 0.994704
2002-10-02 0.953789
2002-10-03
           0.932345
```

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```
2002-10-04      0.915581
Freq: D

In [574]: key = lambda x: x.year

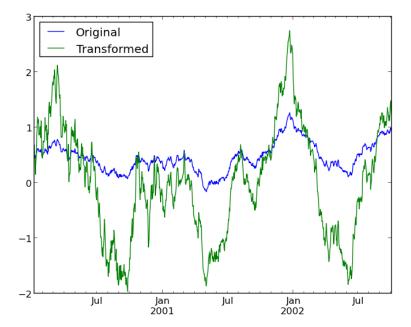
In [575]: zscore = lambda x: (x - x.mean()) / x.std()
In [576]: transformed = ts.groupby(key).transform(zscore)
```

We would expect the result to now have mean 0 and standard deviation 1 within each group, which we can easily check:

```
# Original Data
In [577]: grouped = ts.groupby(key)
In [578]: grouped.mean()
Out [578]:
2000
     0.416344
2001 0.416987
2002 0.599380
In [579]: grouped.std()
Out [579]:
2000
       0.174755
2001
       0.309640
2002
      0.266172
# Transformed Data
In [580]: grouped_trans = transformed.groupby(key)
In [581]: grouped_trans.mean()
Out [581]:
2000 -3.122696e-16
2001 -2.688869e-16
2002 -1.499001e-16
In [582]: grouped_trans.std()
Out [582]:
2000
2001
       1
2002
```

We can also visually compare the original and transformed data sets.

```
In [583]: compare = DataFrame({'Original': ts, 'Transformed': transformed})
In [584]: compare.plot()
Out[584]: <matplotlib.axes.AxesSubplot at 0x9d176d0>
```



Another common data transform is to replace missing data with the group mean.

```
In [585]: data_df
Out [585]:
<class 'pandas.core.frame.DataFrame'>
Int64Index: 1000 entries, 0 to 999
Data columns:
    908 non-null values
    953 non-null values
   820 non-null values
dtypes: float64(3)
In [586]: countries = np.array(['US', 'UK', 'GR', 'JP'])
In [587]: key = countries[np.random.randint(0, 4, 1000)]
In [588]: grouped = data_df.groupby(key)
# Non-NA count in each group
In [589]: grouped.count()
Out[589]:
             С
          В
     Α
GR 219 223 194
JP 238 250 211
UK 228
        239 213
   223
        241 202
In [590]: f = lambda x: x.fillna(x.mean())
In [591]: transformed = grouped.transform(f)
```

We can verify that the group means have not changed in the transformed data and that the transformed data contains no NAs.

```
In [592]: grouped_trans = transformed.groupby(key)
In [593]: grouped.mean() # original group means
```

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```
Out [593]:
          A
                    В
GR 0.093655 -0.004978 -0.049883
JP -0.067605 0.025828 0.006752
UK -0.054246 0.031742 0.068974
US 0.084334 -0.013433 0.056589
In [594]: grouped_trans.mean() # transformation did not change group means
Out[594]:
                    В
GR 0.093655 -0.004978 -0.049883
JP -0.067605 0.025828 0.006752
UK -0.054246 0.031742 0.068974
US 0.084334 -0.013433 0.056589
In [595]: grouped.count() # original has some missing data points
Out [595]:
   219
        223
             194
GR
   238
        250
             211
JΡ
UK 228 239 213
US 223 241 202
In [596]: grouped_trans.count() # counts after transformation
Out[596]:
     Α
        В
GR
  234 234 234
JΡ
  264 264 264
UK 251 251 251
US 251 251 251
In [597]: grouped_trans.size() # Verify non-NA count equals group size
Out [597]:
GR
     234
JΡ
     264
UK
     2.51
US
     2.51
```

10.5 Dispatching to instance methods

When doing an aggregation or transformation, you might just want to call an instance method on each data group. This is pretty easy to do by passing lambda functions:

But, it's rather verbose and can be untidy if you need to pass additional arguments. Using a bit of metaprogramming cleverness, GroupBy now has the ability to "dispatch" method calls to the groups:

What is actually happening here is that a function wrapper is being generated. When invoked, it takes any passed arguments and invokes the function with any arguments on each group (in the above example, the std function). The results are then combined together much in the style of agg and transform (it actually uses apply to infer the gluing, documented next). This enables some operations to be carried out rather succinctly:

```
In [601]: tsdf = DataFrame(randn(1000, 3),
                            index=date_range('1/1/2000', periods=1000),
   . . . . . :
                            columns=['A', 'B', 'C'])
   . . . . . :
In [602]: tsdf.ix[::2] = np.nan
In [603]: grouped = tsdf.groupby(lambda x: x.year)
In [604]: grouped.fillna(method='pad')
Out [604]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 1000 entries, 2000-01-01 00:00:00 to 2002-09-26 00:00:00
Freq: D
Data columns:
     998 non-null values
     998 non-null values
     998 non-null values
dtypes: float64(3)
```

In this example, we chopped the collection of time series into yearly chunks then independently called *fillna* on the groups.

10.6 Flexible apply

Some operations on the grouped data might not fit into either the aggregate or transform categories. Or, you may simply want GroupBy to infer how to combine the results. For these, use the apply function, which can be substituted for both aggregate and transform in many standard use cases. However, apply can handle some exceptional use cases, for example:

```
In [605]: df
Out [605]:
                     С
  foo
         one 0.469112 -0.861849
  bar
         one -0.282863 -2.104569
         two -1.509059 -0.494929
2
  foo
       three -1.135632 1.071804
3
  bar
             1.212112 0.721555
4
  foo
         two
5
  bar
         two -0.173215 -0.706771
         one 0.119209 -1.039575
6
  foo
  foo three -1.044236 0.271860
In [606]: grouped = df.groupby('A')
```

```
# could also just call .describe()
In [607]: grouped['C'].apply(lambda x: x.describe())
Out[607]:
bar count
             3.000000
          -0.530570
    mean
            0.526860
    std
            -1.135632
    min
            -0.709248
    25%
    50%
            -0.282863
    75%
            -0.228039
            -0.173215
            5.000000
foo count
            -0.150572
    mean
    std
            1.113308
           -1.509059
    min
    25%
            -1.044236
    50%
            0.119209
    75%
             0.469112
             1.212112
    max
```

The dimension of the returned result can also change:

```
In [608]: grouped = df.groupby('A')['C']
In [609]: def f(group):
           return DataFrame({'original' : group,
   . . . . . :
                                 'demeaned' : group - group.mean() })
   . . . . . :
In [610]: grouped.apply(f)
Out[610]:
   demeaned original
0 0.619685 0.469112
1 0.247707 -0.282863
2 -1.358486 -1.509059
3 -0.605062 -1.135632
4 1.362684 1.212112
5 0.357355 -0.173215
6 0.269781 0.119209
7 -0.893664 -1.044236
```

apply on a Series can operate on a returned value from the applied function, that is itself a series, and possibly upcast the result to a DataFrame

10.7 Other useful features

10.7.1 Automatic exclusion of "nuisance" columns

Again consider the example DataFrame we've been looking at:

```
In [615]: df
Out[615]:
                    С
       one 0.469112 -0.861849
  foo
  bar
       one -0.282863 -2.104569
       two -1.509059 -0.494929
2.
  foo
  bar three -1.135632 1.071804
3
       two 1.212112 0.721555
  foo
  bar
         two -0.173215 -0.706771
  foo
        one 0.119209 -1.039575
  foo three -1.044236 0.271860
```

Supposed we wished to compute the standard deviation grouped by the A column. There is a slight problem, namely that we don't care about the data in column B. We refer to this as a "nuisance" column. If the passed aggregation function can't be applied to some columns, the troublesome columns will be (silently) dropped. Thus, this does not pose any problems:

10.7.2 NA group handling

If there are any NaN values in the grouping key, these will be automatically excluded. So there will never be an "NA group". This was not the case in older versions of pandas, but users were generally discarding the NA group anyway (and supporting it was an implementation headache).

10.7.3 Grouping with ordered factors

Categorical variables represented as instance of pandas's Factor class can be used as group keys. If so, the order of the levels will be preserved:

```
In [617]: data = Series(np.random.randn(100))
In [618]: factor = qcut(data, [0, .25, .5, .75, 1.])
```

MERGE, JOIN, AND CONCATENATE

pandas provides various facilities for easily combining together Series, DataFrame, and Panel objects with various kinds of set logic for the indexes and relational algebra functionality in the case of join / merge-type operations.

11.1 Concatenating objects

The concat function (in the main pandas namespace) does all of the heavy lifting of performing concatenation operations along an axis while performing optional set logic (union or intersection) of the indexes (if any) on the other axes. Note that I say "if any" because there is only a single possible axis of concatenation for Series.

Before diving into all of the details of concat and what it can do, here is a simple example:

```
In [1055]: df = DataFrame(np.random.randn(10, 4))
In [1056]: df
Out[1056]:
          \cap
                   1
0 0.469112 -0.282863 -1.509059 -1.135632
1 1.212112 -0.173215 0.119209 -1.044236
2 -0.861849 -2.104569 -0.494929 1.071804
3 0.721555 -0.706771 -1.039575 0.271860
4 -0.424972 0.567020 0.276232 -1.087401
5 -0.673690 0.113648 -1.478427 0.524988
6 0.404705 0.577046 -1.715002 -1.039268
7 -0.370647 -1.157892 -1.344312
  1.075770 -0.109050 1.643563 -1.469388
  0.357021 -0.674600 -1.776904 -0.968914
# break it into pieces
In [1057]: pieces = [df[:3], df[3:7], df[7:]]
In [1058]: concatenated = concat(pieces)
In [1059]: concatenated
Out[1059]:
                   1
0 0.469112 -0.282863 -1.509059 -1.135632
 1.212112 -0.173215 0.119209 -1.044236
2 -0.861849 -2.104569 -0.494929
  0.721555 -0.706771 -1.039575 0.271860
4 -0.424972 0.567020 0.276232 -1.087401
5 -0.673690 0.113648 -1.478427 0.524988
6 0.404705 0.577046 -1.715002 -1.039268
```

```
7 -0.370647 -1.157892 -1.344312 0.844885
8 1.075770 -0.109050 1.643563 -1.469388
9 0.357021 -0.674600 -1.776904 -0.968914
```

Like its sibling function on ndarrays, numpy.concatenate, pandas.concat takes a list or dict of homogeneously-typed objects and concatenates them with some configurable handling of "what to do with the other axes":

- objs: list or dict of Series, DataFrame, or Panel objects. If a dict is passed, the sorted keys will be used as the *keys* argument, unless it is passed, in which case the values will be selected (see below)
- axis: {0, 1, ...}, default 0. The axis to concatenate along
- join: {'inner', 'outer'}, default 'outer'. How to handle indexes on other axis(es). Outer for union and inner for intersection
- join_axes: list of Index objects. Specific indexes to use for the other n 1 axes instead of performing inner/outer set logic
- keys: sequence, default None. Construct hierarchical index using the passed keys as the outermost level If multiple levels passed, should contain tuples.
- levels: list of sequences, default None. If keys passed, specific levels to use for the resulting MultiIndex. Otherwise they will be inferred from the keys
- names: list, default None. Names for the levels in the resulting hierarchical index
- verify_integrity: boolean, default False. Check whether the new concatenated axis contains duplicates. This can be very expensive relative to the actual data concatenation
- ignore_index: boolean, default False. If True, do not use the index values on the concatenation axis. The resulting axis will be labeled 0, ..., n 1. This is useful if you are concatenating objects where the concatenation axis does not have meaningful indexing information.

Without a little bit of context and example many of these arguments don't make much sense. Let's take the above example. Suppose we wanted to associate specific keys with each of the pieces of the chopped up DataFrame. We can do this using the keys argument:

As you can see (if you've read the rest of the documentation), the resulting object's index has a *hierarchical index*. This means that we can now do stuff like select out each chunk by key:

It's not a stretch to see how this can be very useful. More detail on this functionality below.

11.1.1 Set logic on the other axes

When gluing together multiple DataFrames (or Panels or...), for example, you have a choice of how to handle the other axes (other than the one being concatenated). This can be done in three ways:

- Take the (sorted) union of them all, join='outer'. This is the default option as it results in zero information loss
- Take the intersection, join='inner'.
- Use a specific index (in the case of DataFrame) or indexes (in the case of Panel or future higher dimensional objects), i.e. the join_axes argument

Here is a example of each of these methods. First, the default join='outer' behavior:

```
In [1063]: from pandas.util.testing import rands
In [1064]: df = DataFrame(np.random.randn(10, 4), columns=['a', 'b', 'c', 'd'],
                         index=[rands(5) for _ in xrange(10)])
   . . . . . . :
In [1065]: df
Out[1065]:
                        b
                                  C
WA4ew -1.294524 0.413738 0.276662 -0.472035
zYqRP -0.013960 -0.362543 -0.006154 -0.923061
gbVkU 0.895717 0.805244 -1.206412 2.565646
uTXd3 1.431256 1.340309 -1.170299 -0.226169
j1kL5 0.410835 0.813850 0.132003 -0.827317
ATfJx -0.076467 -1.187678 1.130127 -1.436737
4J0k1 -1.413681 1.607920 1.024180 0.569605
OONnD 0.875906 -2.211372 0.974466 -2.006747
PYjP5 -0.410001 -0.078638 0.545952 -1.219217
k4uLB -1.226825 0.769804 -1.281247 -0.727707
In [1066]: concat([df.ix[:7, ['a', 'b']], df.ix[2:-2, ['c']],
   . . . . . . :
                  df.ix[-7:, ['d']]], axis=1)
   . . . . . . :
Out[1066]:
                        b
4J0k1 -1.413681 1.607920 1.024180 0.569605
ATfJx -0.076467 -1.187678 1.130127 -1.436737
00NnD
           NaN
                     NaN 0.974466 -2.006747
PYjP5
           NaN
                                NaN -1.219217
                     NaN
WA4ew -1.294524 0.413738
                                NaN
                                          NaN
gbVkU 0.895717 0.805244 -1.206412
                                          NaN
j1kL5 0.410835 0.813850 0.132003 -0.827317
           NaN
                     NaN
                                NaN -0.727707
k4uLB
```

```
uTXd3 1.431256 1.340309 -1.170299 -0.226169
zYgRP -0.013960 -0.362543 NaN NaN
```

Note that the row indexes have been unioned and sorted. Here is the same thing with join='inner':

Lastly, suppose we just wanted to reuse the *exact index* from the original DataFrame:

```
In [1068]: concat([df.ix[:7, ['a', 'b']], df.ix[2:-2, ['c']],
  . . . . . :
                 df.ix[-7:, ['d']]], axis=1, join_axes=[df.index])
Out[1068]:
                    b
                              C
                                        d
WA4ew -1.294524 0.413738
                             NaN
                                      NaN
zYgRP -0.013960 -0.362543
                             NaN
                                      NaN
gbVkU 0.895717 0.805244 -1.206412
                                      NaN
uTXd3 1.431256 1.340309 -1.170299 -0.226169
j1kL5 0.410835 0.813850 0.132003 -0.827317
ATfJx -0.076467 -1.187678 1.130127 -1.436737
4J0k1 -1.413681 1.607920 1.024180 0.569605
00NnD NaN 0.974466 -2.006747
                  NaN NaN -1.219217
PYjP5
         NaN
k4uLB
         NaN
                  NaN
                            NaN -0.727707
```

11.1.2 Concatenating using append

A useful shortcut to concat are the append instance methods on Series and DataFrame. These methods actually predated concat. They concatenate along axis=0, namely the index:

```
In [1069]: s = Series(randn(10), index=np.arange(10))
In [1070]: s1 = s[:5] # note we're slicing with labels here, so 5 is included
In [1071]: s2 = s[6:]
In [1072]: s1.append(s2)
Out[1072]:
  -0.121306
  -0.097883
1
2
   0.695775
3
   0.341734
   0.959726
4
6
   -0.619976
    0.149748
    -0.732339
    0.687738
```

In the case of DataFrame, the indexes must be disjoint but the columns do not need to be:

```
In [1073]: df = DataFrame(randn(6, 4), index=date_range('1/1/2000', periods=6),
                         columns=['A', 'B', 'C', 'D'])
   . . . . . :
In [1074]: df1 = df.ix[:3]
In [1075]: df2 = df.ix[3:, :3]
In [1076]: df1
Out[1076]:
                            В
                                      С
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
In [1077]: df2
Out [1077]:
                  Α
2000-01-04 0.690579 0.995761 2.396780
2000-01-05 3.357427 -0.317441 -1.236269
2000-01-06 -0.487602 -0.082240 -2.182937
In [1078]: df1.append(df2)
Out[1078]:
                            В
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
2000-01-04 0.690579 0.995761 2.396780
2000-01-05 3.357427 -0.317441 -1.236269
                                               NaN
2000-01-06 -0.487602 -0.082240 -2.182937
                                               NaN
append may take multiple objects to concatenate:
In [1079]: df1 = df.ix[:2]
In [1080]: df2 = df.ix[2:4]
In [1081]: df3 = df.ix[4:]
In [1082]: df1.append([df2,df3])
Out[1082]:
                  Α
                            В
2000-01-01 0.176444 0.403310 -0.154951 0.301624
2000-01-02 -2.179861 -1.369849 -0.954208 1.462696
2000-01-03 -1.743161 -0.826591 -0.345352 1.314232
2000-01-04 0.690579 0.995761 2.396780 0.014871
2000-01-05 3.357427 -0.317441 -1.236269 0.896171
2000-01-06 -0.487602 -0.082240 -2.182937 0.380396
```

Note: Unlike *list.append* method, which appends to the original list and returns nothing, append here **does not** modify df1 and returns its copy with df2 appended.

11.1.3 Ignoring indexes on the concatenation axis

For DataFrames which don't have a meaningful index, you may wish to append them and ignore the fact that they may have overlapping indexes:

```
In [1083]: df1 = DataFrame(randn(6, 4), columns=['A', 'B', 'C', 'D'])
In [1084]: df2 = DataFrame(randn(3, 4), columns=['A', 'B', 'C', 'D'])
In [1085]: df1
Out[1085]:
                           C
                 В
0 0.084844 0.432390 1.519970 -0.493662
  0.600178 0.274230
                    0.132885 -0.023688
  2.410179 1.450520
                    0.206053 -0.251905
3 -2.213588 1.063327 1.266143 0.299368
5 -0.988387 0.094055 1.262731 1.289997
In [1086]: df2
Out[1086]:
0 0.082423 -0.055758 0.536580 -0.489682
  0.369374 -0.034571 -2.484478 -0.281461
  0.030711 0.109121 1.126203 -0.977349
```

To do this, use the ignore_index argument:

This is also a valid argument to DataFrame.append:

11.1.4 More concatenating with group keys

Let's consider a variation on the first example presented:

```
In [1089]: df = DataFrame(np.random.randn(10, 4))
In [1090]: df
Out[1090]:
                  1
                            2
0 1.474071 -0.064034 -1.282782 0.781836
1 -1.071357 0.441153 2.353925 0.583787
2 0.221471 -0.744471 0.758527 1.729689
3 -0.964980 -0.845696 -1.340896 1.846883
4 -1.328865 1.682706 -1.717693 0.888782
5 0.228440 0.901805 1.171216 0.520260
6 -1.197071 -1.066969 -0.303421 -0.858447
  0.306996 -0.028665 0.384316 1.574159
8 1.588931 0.476720 0.473424 -0.242861
9 -0.014805 -0.284319 0.650776 -1.461665
# break it into pieces
In [1091]: pieces = [df.ix[:, [0, 1]], df.ix[:, [2]], df.ix[:, [3]]]
In [1092]: result = concat(pieces, axis=1, keys=['one', 'two', 'three'])
In [1093]: result
Out[1093]:
                          two
                                 three
         0
                  1
                          2
0 1.474071 -0.064034 -1.282782 0.781836
1 -1.071357 0.441153 2.353925
                              0.583787
2 0.221471 -0.744471 0.758527
                              1.729689
3 -0.964980 -0.845696 -1.340896 1.846883
4 -1.328865 1.682706 -1.717693 0.888782
5 0.228440 0.901805 1.171216 0.520260
6 -1.197071 -1.066969 -0.303421 -0.858447
7 0.306996 -0.028665 0.384316 1.574159
8 1.588931 0.476720 0.473424 -0.242861
```

You can also pass a dict to concat in which case the dict keys will be used for the keys argument (unless other keys are specified):

```
In [1094]: pieces = {'one': df.ix[:, [0, 1]],
                     'two': df.ix[:, [2]],
                     'three': df.ix[:, [3]]}
   . . . . . . :
   . . . . . . :
In [1095]: concat(pieces, axis=1)
Out [1095]:
                          three
                                      two
         0
                    1
                              3
                                        2
0 1.474071 -0.064034 0.781836 -1.282782
1 -1.071357 0.441153
                      0.583787 2.353925
2 0.221471 -0.744471 1.729689 0.758527
3 -0.964980 -0.845696 1.846883 -1.340896
4 -1.328865 1.682706 0.888782 -1.717693
5 0.228440 0.901805 0.520260 1.171216
6 -1.197071 -1.066969 -0.858447 -0.303421
```

```
7 0.306996 -0.028665 1.574159 0.384316
8 1.588931 0.476720 -0.242861 0.473424
9 -0.014805 -0.284319 -1.461665 0.650776
In [1096]: concat(pieces, keys=['three', 'two'])
Out[1096]:
               2
three 0
             NaN 0.781836
             NaN 0.583787
     1
      2
             NaN 1.729689
     3
             NaN 1.846883
     4
             NaN 0.888782
      5
             NaN 0.520260
      6
             NaN - 0.858447
      7
             NaN 1.574159
     8
             NaN -0.242861
     9
             NaN -1.461665
two
     0 -1.282782
     1
        2.353925
                       NaN
        0.758527
                       NaN
     3 -1.340896
                       NaN
     4 -1.717693
                       NaN
     5 1.171216
                       NaN
     6 -0.303421
                       NaN
     7 0.384316
                       NaN
      8 0.473424
                       NaN
      9 0.650776
                       NaN
```

The MultiIndex created has levels that are constructed from the passed keys and the columns of the DataFrame pieces:

```
In [1097]: result.columns.levels
Out[1097]: [Index([one, two, three], dtype=object), Int64Index([0, 1, 2, 3], dtype=int64)]
```

If you wish to specify other levels (as will occasionally be the case), you can do so using the levels argument:

```
In [1098]: result = concat(pieces, axis=1, keys=['one', 'two', 'three'],
                           levels=[['three', 'two', 'one', 'zero']],
   . . . . . . :
                           names=['group_key'])
   . . . . . . :
   . . . . . . :
In [1099]: result
Out[1099]:
group_key
                one
                                    two
                                            three
                 0
                           1
                                     2
          1.474071 -0.064034 -1.282782 0.781836
          -1.071357 0.441153 2.353925 0.583787
1
          0.221471 -0.744471 0.758527
2
                                         1.729689
          -0.964980 -0.845696 -1.340896
3
                                         1.846883
          -1.328865 1.682706 -1.717693
4
                                         0.888782
          0.228440 0.901805 1.171216 0.520260
5
          -1.197071 -1.066969 -0.303421 -0.858447
6
7
          0.306996 -0.028665 0.384316 1.574159
          1.588931 0.476720 0.473424 -0.242861
8
         -0.014805 -0.284319 0.650776 -1.461665
In [1100]: result.columns.levels
Out[1100]:
[Index([three, two, one, zero], dtype=object),
Int64Index([0, 1, 2, 3], dtype=int64)]
```

Yes, this is fairly esoteric, but is actually necessary for implementing things like GroupBy where the order of a categorical variable is meaningful.

11.1.5 Appending rows to a DataFrame

While not especially efficient (since a new object must be created), you can append a single row to a DataFrame by passing a Series or dict to append, which returns a new DataFrame as above.

```
In [1101]: df = DataFrame(np.random.randn(8, 4), columns=['A','B','C','D'])
In [1102]: df
Out[1102]:
         Α
                  В
                           C
                                       \Box
0 -1.137707 -0.891060 -0.693921 1.613616
1 0.464000 0.227371 -0.496922 0.306389
2 -2.290613 -1.134623 -1.561819 -0.260838
3 0.281957 1.523962 -0.902937 0.068159
4 -0.057873 -0.368204 -1.144073 0.861209
5 0.800193 0.782098 -1.069094 -1.099248
6 0.255269 0.009750 0.661084 0.379319
7 -0.008434 1.952541 -1.056652 0.533946
In [1103]: s = df.xs(3)
In [1104]: df.append(s, ignore_index=True)
Out[1104]:
                   В
                            С
0 -1.137707 -0.891060 -0.693921 1.613616
1 0.464000 0.227371 -0.496922 0.306389
2 -2.290613 -1.134623 -1.561819 -0.260838
3 0.281957 1.523962 -0.902937 0.068159
4 -0.057873 -0.368204 -1.144073 0.861209
 0.800193 0.782098 -1.069094 -1.099248
6 0.255269 0.009750 0.661084
                               0.379319
7 -0.008434 1.952541 -1.056652
                               0.533946
8 0.281957 1.523962 -0.902937 0.068159
```

You should use ignore_index with this method to instruct DataFrame to discard its index. If you wish to preserve the index, you should construct an appropriately-indexed DataFrame and append or concatenate those objects.

You can also pass a list of dicts or Series:

```
In [1105]: df = DataFrame(np.random.randn(5, 4),
                          columns=['foo', 'bar', 'baz', 'qux'])
   . . . . . . :
In [1106]: dicts = [{'foo': 1, 'bar': 2, 'baz': 3, 'peekaboo': 4},
                    {'foo': 5, 'bar': 6, 'baz': 7, 'peekaboo': 8}]
   . . . . . . :
   . . . . . . :
In [1107]: result = df.append(dicts, ignore_index=True)
In [1108]: result
Out[1108]:
                            foo peekaboo
        bar
                 baz
                                                 qux
0 0.040403 -0.507516 -1.226970 NaN -0.230096
1 -1.934370 -1.652499 0.394500
                                      NaN 1.488753
2 0.576897 1.146000 -0.896484
                                      NaN 1.487349
```

```
3 2.121453 0.597701 0.604603 NaN 0.563700
4 -1.057909 1.375020 0.967661 NaN -0.928797
5 2.000000 3.000000 1.000000 4 NaN
6 6.000000 7.000000 5.000000 8 NaN
```

11.2 Database-style DataFrame joining/merging

pandas has full-featured, **high performance** in-memory join operations idiomatically very similar to relational databases like SQL. These methods perform significantly better (in some cases well over an order of magnitude better) than other open source implementations (like base::merge.data.frame in R). The reason for this is careful algorithmic design and internal layout of the data in DataFrame.

pandas provides a single function, merge, as the entry point for all standard database join operations between DataFrame objects:

```
merge(left, right, how='left', on=None, left_on=None, right_on=None,
    left_index=False, right_index=False, sort=True,
    suffixes=('_x', '_y'), copy=True)
```

Here's a description of what each argument is for:

- left: A DataFrame object
- right: Another DataFrame object
- on: Columns (names) to join on. Must be found in both the left and right DataFrame objects. If not passed and left_index and right_index are False, the intersection of the columns in the DataFrames will be inferred to be the join keys
- left_on: Columns from the left DataFrame to use as keys. Can either be column names or arrays with length equal to the length of the DataFrame
- right_on: Columns from the right DataFrame to use as keys. Can either be column names or arrays with length equal to the length of the DataFrame
- left_index: If True, use the index (row labels) from the left DataFrame as its join key(s). In the case of a DataFrame with a MultiIndex (hierarchical), the number of levels must match the number of join keys from the right DataFrame
- right_index: Same usage as left_index for the right DataFrame
- how: One of 'left', 'right', 'outer', 'inner'. Defaults to inner. See below for more detailed description of each method
- sort: Sort the result DataFrame by the join keys in lexicographical order. Defaults to True, setting to False will improve performance substantially in many cases
- suffixes: A tuple of string suffixes to apply to overlapping columns. Defaults to ('_x', '_y').
- copy: Always copy data (default True) from the passed DataFrame objects, even when reindexing is not necessary. Cannot be avoided in many cases but may improve performance / memory usage. The cases where copying can be avoided are somewhat pathological but this option is provided nonetheless.

merge is a function in the pandas namespace, and it is also available as a DataFrame instance method, with the calling DataFrame being implicitly considered the left object in the join.

The related DataFrame.join method, uses merge internally for the index-on-index and index-on-column(s) joins, but *joins on indexes* by default rather than trying to join on common columns (the default behavior for merge). If you are joining on index, you may wish to use DataFrame.join to save yourself some typing.

11.2.1 Brief primer on merge methods (relational algebra)

Experienced users of relational databases like SQL will be familiar with the terminology used to describe join operations between two SQL-table like structures (DataFrame objects). There are several cases to consider which are very important to understand:

- one-to-one joins: for example when joining two DataFrame objects on their indexes (which must contain unique values)
- many-to-one joins: for example when joining an index (unique) to one or more columns in a DataFrame
- many-to-many joins: joining columns on columns.

Note: When joining columns on columns (potentially a many-to-many join), any indexes on the passed DataFrame objects **will be discarded**.

It is worth spending some time understanding the result of the **many-to-many** join case. In SQL / standard relational algebra, if a key combination appears more than once in both tables, the resulting table will have the **Cartesian product** of the associated data. Here is a very basic example with one unique key combination:

```
In [1109]: left = DataFrame({'key': ['foo', 'foo'], 'lval': [1, 2]})
In [1110]: right = DataFrame({'key': ['foo', 'foo'], 'rval': [4, 5]})
In [1111]: left
Out[1111]:
  key lval
  foo
          1
  foo
          2
In [1112]: right
Out[1112]:
  kev rval
  foo
          4
  foo
In [1113]: merge(left, right, on='key')
Out[1113]:
  key lval rval
  foo
        1
1
  foo
         1
                5
2 foo
          2
                4
  foo
```

Here is a more complicated example with multiple join keys:

```
foo one
              1
                    4
1
  foo
              1
       one
2
  foo
              2
                  NaN
       two
3 bar
       one
              3
                    6
  bar
      two
            NaN
                    7
In [1117]: merge(left, right, how='inner')
Out[1117]:
 key1 key2 lval rval
0 foo one
           1
                    4
                    5
1 foo one
              1
2 bar one
              3
```

The how argument to merge specifies how to determine which keys are to be included in the resulting table. If a key combination **does not appear** in either the left or right tables, the values in the joined table will be NA. Here is a summary of the how options and their SQL equivalent names:

Merge method	SQL Join Name	Description
left	LEFT OUTER JOIN	Use keys from left frame only
right	RIGHT OUTER JOIN	Use keys from right frame only
outer	FULL OUTER JOIN	Use union of keys from both frames
inner	INNER JOIN	Use intersection of keys from both frames

11.2.2 Joining on index

DataFrame.join is a convenient method for combining the columns of two potentially differently-indexed DataFrames into a single result DataFrame. Here is a very basic example:

```
In [1118]: df = DataFrame(np.random.randn(8, 4), columns=['A','B','C','D'])
In [1119]: df1 = df.ix[1:, ['A', 'B']]
In [1120]: df2 = df.ix[:5, ['C', 'D']]
In [1121]: df1
Out[1121]:
         Α
                   В
1 -2.461467 -1.553902
2 1.771740 -0.670027
3 -3.201750 0.792716
4 -0.747169 -0.309038
5 0.936527 1.255746
6 0.062297 -0.110388
7 0.077849 0.629498
In [1122]: df2
Out[1122]:
                   D
         С
0 0.377953 0.493672
1 2.015523 -1.833722
2 0.049307 -0.521493
3 0.146111 1.903247
4 0.393876 1.861468
5 -2.655452 1.219492
In [1123]: df1.join(df2)
Out [1123]:
```

```
C
1 -2.461467 -1.553902
                       2.015523 -1.833722
 1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                       0.146111
                                 1.903247
4 -0.747169 -0.309038
                       0.393876
                                 1.861468
  0.936527 1.255746 -2.655452
                                 1.219492
  0.062297 -0.110388
                            NaN
                                      NaN
  0.077849 0.629498
                            NaN
                                      NaN
In [1124]: df1.join(df2, how='outer')
Out[1124]:
          Α
                    В
                              С
                                        D
                      0.377953 0.493672
       NaN
                  NaN
1 -2.461467 -1.553902
                       2.015523 -1.833722
 1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                      0.146111 1.903247
                      0.393876
4 -0.747169 -0.309038
                                 1.861468
  0.936527 1.255746 -2.655452
                                 1.219492
  0.062297 -0.110388
                            NaN
  0.077849 0.629498
                            NaN
                                      NaN
In [1125]: df1.join(df2, how='inner')
Out[1125]:
          Α
                    В
                              C
1 -2.461467 -1.553902
                      2.015523 -1.833722
2 1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                      0.146111
4 -0.747169 -0.309038
                      0.393876
                                 1.861468
5 0.936527 1.255746 -2.655452
                                 1.219492
```

The data alignment here is on the indexes (row labels). This same behavior can be achieved using merge plus additional arguments instructing it to use the indexes:

```
In [1126]: merge(df1, df2, left_index=True, right_index=True, how='outer')
Out[1126]:
                    В
                              С
          Α
        NaN
                       0.377953
                                0.493672
                  NaN
1 -2.461467 -1.553902
                       2.015523 -1.833722
  1.771740 -0.670027
                       0.049307 -0.521493
3 -3.201750 0.792716
                       0.146111
                                 1.903247
4 -0.747169 -0.309038
                       0.393876
  0.936527 1.255746 -2.655452
                                 1.219492
  0.062297 -0.110388
                            NaN
                                      NaN
  0.077849 0.629498
                            NaN
                                      NaN
```

11.2.3 Joining key columns on an index

join takes an optional on argument which may be a column or multiple column names, which specifies that the passed DataFrame is to be aligned on that column in the DataFrame. These two function calls are completely equivalent:

Obviously you can choose whichever form you find more convenient. For many-to-one joins (where one of the DataFrame's is already indexed by the join key), using join may be more convenient. Here is a simple example:

```
In [1127]: df['key'] = ['foo', 'bar'] * 4
In [1128]: to_join = DataFrame(randn(2, 2), index=['bar', 'foo'],
                              columns=['j1', 'j2'])
  . . . . . . :
   . . . . . . :
In [1129]: df
Out[1129]:
                            С
                                       D key
         Α
                  В
0 -0.308853 -0.681087 0.377953 0.493672 foo
1 -2.461467 -1.553902 2.015523 -1.833722 bar
2 1.771740 -0.670027 0.049307 -0.521493 foo
3 -3.201750 0.792716 0.146111 1.903247 bar
4 -0.747169 -0.309038 0.393876 1.861468 foo
5 0.936527 1.255746 -2.655452 1.219492 bar
6 0.062297 -0.110388 -1.184357 -0.558081 foo
7 0.077849 0.629498 -1.035260 -0.438229 bar
In [1130]: to_join
Out[1130]:
           j1
                    ή2
bar 0.503703 0.413086
foo -1.139050 0.660342
In [1131]: df.join(to_join, on='key')
Out[1131]:
                            С
                                      D kev
                                                    i1
                  В
0 -0.308853 -0.681087 0.377953 0.493672 foo -1.139050 0.660342
1 -2.461467 -1.553902 2.015523 -1.833722 bar 0.503703 0.413086
2 1.771740 -0.670027 0.049307 -0.521493 foo -1.139050 0.660342
3 -3.201750 0.792716 0.146111 1.903247 bar 0.503703 0.413086
4 -0.747169 -0.309038 0.393876 1.861468 foo -1.139050 0.660342
  0.936527 1.255746 -2.655452 1.219492 bar 0.503703 0.413086
6 0.062297 -0.110388 -1.184357 -0.558081 foo -1.139050 0.660342
7 0.077849 0.629498 -1.035260 -0.438229 bar 0.503703 0.413086
In [1132]: merge(df, to_join, left_on='key', right_index=True,
               how='left', sort=False)
  . . . . . . :
  . . . . . :
Out[1132]:
                  В
                            С
                                     D key
                                                   j1
0 -0.308853 -0.681087 0.377953 0.493672 foo -1.139050 0.660342
1 -2.461467 -1.553902 2.015523 -1.833722 bar 0.503703 0.413086
2 1.771740 -0.670027 0.049307 -0.521493 foo -1.139050 0.660342
3 -3.201750 0.792716 0.146111 1.903247 bar 0.503703 0.413086
4 -0.747169 -0.309038 0.393876 1.861468 foo -1.139050 0.660342
  0.936527 1.255746 -2.655452 1.219492 bar 0.503703 0.413086
6 0.062297 -0.110388 -1.184357 -0.558081 foo -1.139050 0.660342
7 0.077849 0.629498 -1.035260 -0.438229 bar 0.503703 0.413086
To join on multiple keys, the passed DataFrame must have a MultiIndex:
In [1133]: index = MultiIndex(levels=[['foo', 'bar', 'baz', 'qux'],
                                     ['one', 'two', 'three']],
   . . . . . . :
                             labels=[[0, 0, 0, 1, 1, 2, 2, 3, 3, 3],
                                     [0, 1, 2, 0, 1, 1, 2, 0, 1, 2]],
   . . . . . . :
                             names=['first', 'second'])
   . . . . . . :
   . . . . . . :
```

```
In [1134]: to_join = DataFrame(np.random.randn(10, 3), index=index,
                    columns=['j_one', 'j_two', 'j_three'])
  . . . . . :
   . . . . . :
# a little relevant example with NAs
In [1135]: key1 = ['bar', 'bar', 'bar', 'foo', 'foo', 'baz', 'paz', 'qux',
                  'qux', 'snap']
   . . . . . . :
In [1136]: key2 = ['two', 'one', 'three', 'one', 'two', 'one', 'two', 'two',
                 'three', 'one']
   . . . . . :
In [1137]: data = np.random.randn(len(key1))
In [1138]: data = DataFrame({'key1' : key1, 'key2' : key2,
                           'data' : data})
   . . . . . :
   . . . . . . :
In [1139]: data
Out[1139]:
      data key1
                  key2
0 -1.004168 bar
                  two
1 -1.377627 bar
                   one
2 0.499281 bar three
3 -1.405256 foo one
4 0.162565 foo
                  two
5 -0.067785 baz one
6 -1.260006 baz
                  two
                  two
7 -1.132896
            qux
8 -2.006481
            qux three
9 0.301016 snap
                  one
In [1140]: to_join
Out[1140]:
                j_one
                         j_two j_three
first second
foo one
           0.464794 -0.309337 -0.649593
            0.683758 -0.643834 0.421287
     three 1.032814 -1.290493 0.787872
bar
            1.515707 -0.276487 -0.223762
     one
     t.wo
            1.397431 1.503874 -0.478905
baz
     two
           -0.135950 -0.730327 -0.033277
     three 0.281151 -1.298915 -2.819487
qux
     one
            -0.851985 -1.106952 -0.937731
            -1.537770 0.555759 -2.277282
     three -0.390201 1.207122 0.178690
Now this can be joined by passing the two key column names:
In [1141]: data.join(to_join, on=['key1', 'key2'])
Out[1141]:
      data key1
                 key2
                          j_one
                                     j_two j_three
                  two 1.397431 1.503874 -0.478905
0 -1.004168
            bar
```

one 1.515707 -0.276487 -0.223762

foo one 0.464794 -0.309337 -0.649593

NaN

NaN NaN

two 0.683758 -0.643834 0.421287

NaN

NaN

bar

foo

5 -0.067785 baz one

bar three

1 -1.377627

2 0.499281

3 -1.405256 4 0.162565

```
6 -1.260006 baz two -0.135950 -0.730327 -0.033277  
7 -1.132896 qux two -1.537770 0.555759 -2.277282  
8 -2.006481 qux three -0.390201 1.207122 0.178690  
9 0.301016 snap one NaN NaN NaN
```

The default for DataFrame.join is to perform a left join (essentially a "VLOOKUP" operation, for Excel users), which uses only the keys found in the calling DataFrame. Other join types, for example inner join, can be just as easily performed:

As you can see, this drops any rows where there was no match.

11.2.4 Overlapping value columns

The merge suffixes argument takes a tuple of list of strings to append to overlapping column names in the input DataFrames to disambiguate the result columns:

DataFrame. join has lsuffix and rsuffix arguments which behave similarly.

11.2.5 Merging Ordered Data

New in v0.8.0 is the ordered_merge function for combining time series and other ordered data. In particular it has an optional fill_method keyword to fill/interpolate missing data:

```
In [1146]: A
Out[1146]:
 group key lvalue
    а
       а
1
       C
               2
     а
2
     а е
               3
    b a
3
               1
4
    b c
               2
5
    b e
```

```
In [1147]: B
Out[1147]:
 key rvalue
  b
           1
           2
   С
           3
In [1148]: ordered_merge(A, B, fill_method='ffill', left_by='group')
Out[1148]:
 group key lvalue rvalue
0
     a a
               1
1
        b
                1
                       1
2
                2
     а
        C
3
        d
                2
                       3
     а
4
                3
                       3
        е
     а
5
     b
        а
                1
                      NaN
        b
6
     b
                1
                      1
7
                2
                        2
     b
         C
8
     b
        d
                2
     b
                3
```

11.2.6 Joining multiple DataFrame or Panel objects

A list or tuple of DataFrames can also be passed to DataFrame.join to join them together on their indexes. The same is true for Panel.join.

```
In [1149]: df1 = df.ix[:, ['A', 'B']]
In [1150]: df2 = df.ix[:, ['C', 'D']]
In [1151]: df3 = df.ix[:, ['key']]
In [1152]: df1
Out[1152]:
         Α
0 -0.308853 -0.681087
1 -2.461467 -1.553902
2 1.771740 -0.670027
3 -3.201750 0.792716
4 -0.747169 -0.309038
5 0.936527 1.255746
6 0.062297 -0.110388
7 0.077849 0.629498
In [1153]: df1.join([df2, df3])
Out[1153]:
0 -0.308853 -0.681087 0.377953 0.493672
1 -2.461467 -1.553902 2.015523 -1.833722 bar
2 1.771740 -0.670027 0.049307 -0.521493
3 -3.201750 0.792716 0.146111 1.903247 bar
4 -0.747169 -0.309038 0.393876 1.861468 foo
5 0.936527 1.255746 -2.655452 1.219492 bar
6 0.062297 -0.110388 -1.184357 -0.558081 foo
7 0.077849 0.629498 -1.035260 -0.438229 bar
```

11.2.7 Merging together values within Series or DataFrame columns

Another fairly common situation is to have two like-indexed (or similarly indexed) Series or DataFrame objects and wanting to "patch" values in one object from values for matching indices in the other. Here is an example:

For this, use the combine_first method:

Note that this method only takes values from the right DataFrame if they are missing in the left DataFrame. A related method, update, alters non-NA values inplace:

RESHAPING AND PIVOT TABLES

12.1 Reshaping by pivoting DataFrame objects

Data is often stored in CSV files or databases in so-called "stacked" or "record" format:

```
In [1225]: df
Out[1225]:
                date variable
                                 value
 2000-01-03 00:00:00 A 0.469112
  2000-01-04 00:00:00
                           A -0.282863
  2000-01-05 00:00:00
                           A -1.509059
  2000-01-03 00:00:00
                           В -1.135632
  2000-01-04 00:00:00
                           В 1.212112
                          В -0.173215
  2000-01-05 00:00:00
6 2000-01-03 00:00:00
                          C 0.119209
7 2000-01-04 00:00:00
                          C -1.044236
8 2000-01-05 00:00:00
                          C -0.861849
9 2000-01-03 00:00:00
                          D -2.104569
10 2000-01-04 00:00:00
                          D -0.494929
11 2000-01-05 00:00:00
                          D 1.071804
```

For the curious here is how the above DataFrame was created:

To select out everything for variable A we could do:

But suppose we wish to do time series operations with the variables. A better representation would be where the columns are the unique variables and an index of dates identifies individual observations. To reshape the data into this form, use the pivot function:

If the values argument is omitted, and the input DataFrame has more than one column of values which are not used as column or index inputs to pivot, then the resulting "pivoted" DataFrame will have *hierarchical columns* whose topmost level indicates the respective value column:

```
In [1228]: df['value2'] = df['value'] * 2
In [1229]: pivoted = df.pivot('date', 'variable')
In [1230]: pivoted
Out[1230]:
              value
                                                     value2
                  Α
variable
date
2000-01-03 0.469112 -1.135632 0.119209 -2.104569 0.938225 -2.271265 0.238417
2000-01-04 -0.282863 1.212112 -1.044236 -0.494929 -0.565727 2.424224 -2.088472
2000-01-05 -1.509059 -0.173215 -0.861849 1.071804 -3.018117 -0.346429 -1.723698
variable
dat.e
2000-01-03 -4.209138
2000-01-04 -0.989859
2000-01-05 2.143608
```

You of course can then select subsets from the pivoted DataFrame:

Note that this returns a view on the underlying data in the case where the data are homogeneously-typed.

12.2 Reshaping by stacking and unstacking

Closely related to the pivot function are the related stack and unstack functions currently available on Series and DataFrame. These functions are designed to work together with MultiIndex objects (see the section on *hierarchical indexing*). Here are essentially what these functions do:

- stack: "pivot" a level of the (possibly hierarchical) column labels, returning a DataFrame with an index with a new inner-most level of row labels.
- unstack: inverse operation from stack: "pivot" a level of the (possibly hierarchical) row index to the column axis, producing a reshaped DataFrame with a new inner-most level of column labels.

The clearest way to explain is by example. Let's take a prior example data set from the hierarchical indexing section:

```
In [1232]: tuples = zip(*[['bar', 'bar', 'baz', 'baz',
                          'foo', 'foo', 'qux', 'qux'],
                          ['one', 'two', 'one', 'two',
   . . . . . :
                           'one', 'two', 'one', 'two']])
   . . . . . :
In [1233]: index = MultiIndex.from_tuples(tuples, names=['first', 'second'])
In [1234]: df = DataFrame(randn(8, 2), index=index, columns=['A', 'B'])
In [1235]: df2 = df[:4]
In [1236]: df2
Out[1236]:
                     A
first second
bar
     one
            0.721555 -0.706771
            -1.039575 0.271860
             -0.424972 0.567020
baz
      one
            0.276232 -1.087401
```

The stack function "compresses" a level in the DataFrame's columns to produce either:

- A Series, in the case of a simple column Index
- A DataFrame, in the case of a MultiIndex in the columns

If the columns have a MultiIndex, you can choose which level to stack. The stacked level becomes the new lowest level in a MultiIndex on the columns:

```
In [1237]: stacked = df2.stack()
In [1238]: stacked
Out[1238]:
first second
bar
      one
              Α
                 0.721555
              B -0.706771
              A -1.039575
      two
                  0.271860
              В
                 -0.424972
haz.
              Α
      one
              В
                  0.567020
      two
              Α
                  0.276232
              В
                 -1.087401
```

With a "stacked" DataFrame or Series (having a MultiIndex as the index), the inverse operation of stack is unstack, which by default unstacks the last level:

```
In [1239]: stacked.unstack()
Out[1239]:
                              В
                    Α
first second
             0.721555 -0.706771
     one
            -1.039575 0.271860
     two
          -0.424972 0.567020
baz
     one
            0.276232 -1.087401
     two
In [1240]: stacked.unstack(1)
Out[1240]:
second
             one
                       two
first
```

```
A 0.721555 -1.039575
bar
     B -0.706771 0.271860
     A -0.424972 0.276232
baz
     B 0.567020 -1.087401
In [1241]: stacked.unstack(0)
Out[1241]:
first
              bar
                       baz.
second
    A 0.721555 -0.424972
      В -0.706771 0.567020
      A -1.039575 0.276232
      B 0.271860 -1.087401
```

If the indexes have names, you can use the level names instead of specifying the level numbers:

You may also stack or unstack more than one level at a time by passing a list of levels, in which case the end result is as if each level in the list were processed individually.

These functions are intelligent about handling missing data and do not expect each subgroup within the hierarchical index to have the same set of labels. They also can handle the index being unsorted (but you can make it sorted by calling sortlevel, of course). Here is a more complex example:

```
In [1243]: columns = MultiIndex.from_tuples([('A', 'cat'), ('B', 'dog'),
                                             ('B', 'cat'), ('A', 'dog')],
                                            names=['exp', 'animal'])
   . . . . . :
   . . . . . . :
In [1244]: df = DataFrame(randn(8, 4), index=index, columns=columns)
In [1245]: df2 = df.ix[[0, 1, 2, 4, 5, 7]]
In [1246]: df2
Out[1246]:
                    Α
                               В
                                                   Α
exp
animal
                   cat.
                             dog
                                       cat.
                                                 doa
first second
bar one -0.370647 -1.157892 -1.344312 0.844885
            1.075770 -0.109050 1.643563 -1.469388
baz
            0.357021 -0.674600 -1.776904 -0.968914
          -0.013960 -0.362543 -0.006154 -0.923061
foo
     one
            0.895717 0.805244 -1.206412 2.565646
     t.wo
            0.410835 0.813850 0.132003 -0.827317
qux
     two
```

As mentioned above, stack can be called with a level argument to select which level in the columns to stack:

```
-0.370647 0.844885
bar
      one
             Α
                  -1.344312 -1.157892
             B
             Α
                   1.075770 -1.469388
      two
             В
                   1.643563 -0.109050
baz
      one
             Α
                   0.357021 -0.968914
             В
                  -1.776904 -0.674600
                  -0.013960 -0.923061
foo
             Α
      one
             В
                  -0.006154 -0.362543
                  0.895717
                             2.565646
             Α
      two
                  -1.206412 0.805244
             В
                   0.410835 -0.827317
             Α
             В
                   0.132003 0.813850
In [1248]: df2.stack('animal')
Out[1248]:
exp
                                        В
first second animal
bar
             cat
                     -0.370647 -1.344312
                      0.844885 -1.157892
              dog
      two
             cat
                      1.075770 1.643563
                     -1.469388 -0.109050
             doa
                      0.357021 -1.776904
             cat
baz.
      one
                     -0.968914 -0.674600
             dog
                     -0.013960 -0.006154
foo
      one
             cat
                     -0.923061 -0.362543
             doa
                      0.895717 -1.206412
             cat
      two
                      2.565646 0.805244
             doa
             cat
                      0.410835
                                0.132003
qux
      t wo
             dog
                     -0.827317
                                0.813850
```

Unstacking when the columns are a MultiIndex is also careful about doing the right thing:

```
In [1249]: df[:3].unstack(0)
Out [1249]:
                                                                              Α
exp
               Α
animal
             cat
                                   doa
                                                      cat
                                                                            dog
first
                                   bar
             bar
                        baz
                                           baz
                                                      bar
                                                                 baz
                                                                            bar
                                                                                      baz
second
                  0.357021 -1.157892 -0.6746 -1.344312 -1.776904
       -0.370647
                                                                      0.844885 -0.968914
        1.075770
                        NaN -0.109050
                                           NaN 1.643563
                                                                 NaN -1.469388
In [1250]: df2.unstack(1)
Out[1250]:
                                     В
                                                                                Α
exp
               Α
animal
             cat
                                   dog
                                                        cat
                                                                              dog
second
             one
                        two
                                   one
                                                        one
                                                                   two
                                                                              one
                                                                                         two
first
                   1.075770 -1.157892 -0.109050 -1.344312
bar
       -0.370647
                                                              1.643563
                                                                        0.844885 -1.469388
                        NaN -0.674600
                                             NaN -1.776904
                                                                   NaN -0.968914
        0.357021
baz
       -0.013960
                   0.895717 -0.362543
                                        0.805244 - 0.006154 - 1.206412 - 0.923061
foo
                                                                                   2.565646
                  0.410835
                                        0.813850
                                                        NaN 0.132003
                                                                              NaN -0.827317
qux
             NaN
                                   NaN
```

12.3 Reshaping by Melt

The melt function found in pandas.core.reshape is useful to massage a DataFrame into a format where one or more columns are identifier variables, while all other columns, considered measured variables, are "pivoted" to the

row axis, leaving just two non-identifier columns, "variable" and "value".

For instance,

```
In [1251]: cheese = DataFrame({'first' : ['John', 'Mary'],
                              'last' : ['Doe', 'Bo'],
   . . . . . :
                              'height' : [5.5, 6.0],
   . . . . . . :
                              'weight' : [130, 150]})
   . . . . . . :
   . . . . . :
In [1252]: cheese
Out[1252]:
 first height last weight
0 John 5.5 Doe 130
1 Mary
          6.0 Bo
                       150
In [1253]: melt(cheese, id_vars=['first', 'last'])
Out [1253]:
  first last variable value
                      5.5
 John Doe
             height
        Во
              height
  Mary
                       6.0
2 John Doe weight 130.0
3 Mary Bo weight 150.0
```

12.4 Combining with stats and GroupBy

It should be no shock that combining pivot / stack / unstack with GroupBy and the basic Series and DataFrame statistical functions can produce some very expressive and fast data manipulations.

```
In [1254]: df
Out[1254]:
exp
                   Α
                              В
                                                 Α
animal
                  cat
                            dog
                                      cat
                                               dog
first second
     one -0.370647 -1.157892 -1.344312 0.844885
             1.075770 -0.109050 1.643563 -1.469388
     two
            0.357021 -0.674600 -1.776904 -0.968914
     one
baz.
           -1.294524 0.413738 0.276662 -0.472035
     two
          -0.013960 -0.362543 -0.006154 -0.923061
foo
     one
           0.895717 0.805244 -1.206412 2.565646
            1.431256 1.340309 -1.170299 -0.226169
qux
     one
           0.410835 0.813850 0.132003 -0.827317
In [1255]: df.stack().mean(1).unstack()
Out [1255]:
animal
                  cat
                            dog
first second
     one -0.857479 -0.156504
             1.359666 -0.789219
     two
           -0.709942 -0.821757
baz.
     one
           -0.508931 -0.029148
     two
           -0.010057 -0.642802
foo
     one
          -0.155347 1.685445
           0.130479 0.557070
     one
            0.271419 -0.006733
     two
# same result, another way
```

```
In [1256]: df.groupby(level=1, axis=1).mean()
Out[1256]:
animal
                  cat
                            dog
first second
bar
           -0.857479 -0.156504
             1.359666 -0.789219
     two
            -0.709942 -0.821757
baz
     one
            -0.508931 -0.029148
     two
           -0.010057 -0.642802
foo
     one
          -0.155347 1.685445
     two
           0.130479 0.557070
     one
            0.271419 -0.006733
In [1257]: df.stack().groupby(level=1).mean()
Out[1257]:
              Α
exp
second
       0.016301 -0.644049
       0.110588 0.346200
In [1258]: df.mean().unstack(0)
Out[1258]:
                        В
exp
              Α
animal
cat
      0.311433 -0.431481
    -0.184544 0.133632
dog
```

12.5 Pivot tables and cross-tabulations

The function pandas.pivot_table can be used to create spreadsheet-style pivot tables. It takes a number of arguments

- data: A DataFrame object
- values: a column or a list of columns to aggregate
- rows: list of columns to group by on the table rows
- cols: list of columns to group by on the table columns
- aggfunc: function to use for aggregation, defaulting to numpy.mean

Consider a data set like this:

```
In [1259]: df = DataFrame({'A' : ['one', 'one', 'two', 'three'] * 6,
                           'B' : ['A', 'B', 'C'] * 8,
                           'C' : ['foo', 'foo', 'foo', 'bar', 'bar', 'bar'] * 4,
   . . . . . . :
                           'D' : np.random.randn(24),
   . . . . . . :
                           'E' : np.random.randn(24)})
   . . . . . :
   . . . . . :
In [1260]: df
Out[1260]:
       A B
                С
                         D
      one A foo -0.076467 0.959726
      one B foo -1.187678 -1.110336
1
      two C foo 1.130127 -0.619976
2
  three A bar -1.436737 0.149748
```

```
one B bar -1.413681 -0.732339
4
5
          C bar 1.607920 0.687738
     one
6
                  1.024180 0.176444
     two
          Α
             foo
7
   three
          В
             foo
                  0.569605 0.403310
8
          С
             foo
                  0.875906 -0.154951
9
             bar -2.211372 0.301624
     one
          Α
10
     two
          В
             bar 0.974466 -2.179861
  three
          C bar -2.006747 -1.369849
11
     one A foo -0.410001 -0.954208
12
13
     one B foo -0.078638 1.462696
14
     two C foo 0.545952 -1.743161
15 three A bar -1.219217 -0.826591
     one B bar -1.226825 -0.345352
16
17
     one C bar 0.769804 1.314232
18
     two A foo -1.281247 0.690579
19 three B foo -0.727707 0.995761
2.0
     one
          C
             foo -0.121306 2.396780
21
     one
          Α
             bar -0.097883
                           0.014871
22
          B bar 0.695775 3.357427
     two
   three C bar 0.341734 -0.317441
We can produce pivot tables from this data very easily:
In [1261]: pivot_table(df, values='D', rows=['A', 'B'], cols=['C'])
Out[1261]:
С
             bar
                       foo
Α
     В
one
     A -1.154627 -0.243234
     B -1.320253 -0.633158
     C 1.188862 0.377300
three A -1.327977
             NaN - 0.079051
     В
     C -0.832506
                       NaN
             NaN -0.128534
two
     A
     B 0.835120
                       NaN
            NaN 0.838040
In [1262]: pivot_table(df, values='D', rows=['B'], cols=['A', 'C'], aggfunc=np.sum)
Out[1262]:
                         three
Α
       one
                                               t.wo
C
       bar
                 foo
                           bar
                                     foo
                                               bar
                                                         foo
                                               NaN -0.257067
A -2.309255 -0.486468 -2.655954
                                     NaN
                      NaN -0.158102 1.670241
B -2.640506 -1.266315
C 2.377724 0.754600 -1.665013
                                    NaN
                                              NaN 1.676079
In [1263]: pivot_table(df, values=['D','E'], rows=['B'], cols=['A', 'C'], aggfunc=np.sum)
Out[1263]:
         D
                                                                    Ε
                         three
Α
       one
                                               two
                                                                   one
C
                           bar
       bar
                 foo
                                     foo
                                               bar
                                                         foo
                                                                  bar
                                                                            foo
A -2.309255 -0.486468 -2.655954
                                     NaN
                                              NaN -0.257067 0.316495 0.005518
B -2.640506 -1.266315
                      NaN -0.158102 1.670241
                                                   NaN -1.077692 0.352360
  2.377724 0.754600 -1.665013
                                              NaN 1.676079 2.001971 2.241830
                                    NaN
Α
      three
                          two.
С
       bar
                          bar
                                    foo
                foo
```

```
A -0.676843 NAN NAN 0.867024
B NAN 1.39907 1.177566 NAN
C -1.687290 NAN NAN -2.363137
```

The result object is a DataFrame having potentially hierarchical indexes on the rows and columns. If the values column name is not given, the pivot table will include all of the data that can be aggregated in an additional level of hierarchy in the columns:

```
In [1264]: pivot_table(df, rows=['A', 'B'], cols=['C'])
Out[1264]:
              D
            bar
                     foo
                              bar
                                       foo
Α
     В
     A -1.154627 -0.243234 0.158248
                                  0.002759
one
     B -1.320253 -0.633158 -0.538846 0.176180
     C 1.188862 0.377300 1.000985 1.120915
three A -1.327977 NaN -0.338421
           NaN -0.079051
                         NaN 0.699535
     C -0.832506 NaN -0.843645
           NaN -0.128534 NaN 0.433512
    A
two
     B 0.835120 NaN 0.588783
                                       NaN
            NaN 0.838040
                         NaN -1.181568
```

You can render a nice output of the table omitting the missing values by calling to_string if you wish:

```
In [1265]: table = pivot_table(df, rows=['A', 'B'], cols=['C'])
In [1266]: print table.to_string(na_rep='')
              D
                                E
C
            bar
                     foo
                               bar
                                        foo
Α
     В
     A -1.154627 -0.243234 0.158248
one
     B -1.320253 -0.633158 -0.538846
                                   0.176180
     C 1.188862 0.377300 1.000985
                                   1.120915
three A -1.327977
                         -0.338421
               -0.079051
                                   0.699535
     C -0.832506
                 -0.843645
     A
               -0.128534
                                   0.433512
t.wo
                 0.588783
     B 0.835120
                0.838040
                                  -1.181568
```

Note that pivot table is also available as an instance method on DataFrame.

12.5.1 Cross tabulations

Use the crosstab function to compute a cross-tabulation of two (or more) factors. By default crosstab computes a frequency table of the factors unless an array of values and an aggregation function are passed.

It takes a number of arguments

- rows: array-like, values to group by in the rows
- cols: array-like, values to group by in the columns
- values: array-like, optional, array of values to aggregate according to the factors
- aggfunc: function, optional, If no values array is passed, computes a frequency table
- rownames: sequence, default None, must match number of row arrays passed

- colnames: sequence, default None, if passed, must match number of column arrays passed
- margins: boolean, default False, Add row/column margins (subtotals)

Any Series passed will have their name attributes used unless row or column names for the cross-tabulation are specified

For example:

```
In [1267]: foo, bar, dull, shiny, one, two = 'foo', 'bar', 'dull', 'shiny', 'one', 'two'
In [1268]: a = np.array([foo, foo, bar, bar, foo, foo], dtype=object)
In [1269]: b = np.array([one, one, two, one, two, one], dtype=object)
In [1270]: c = np.array([dull, dull, shiny, dull, dull, shiny], dtype=object)
In [1271]: crosstab(a, [b, c], rownames=['a'], colnames=['b', 'c'])
Out [1271]:
      one
                   t wo
    dull shiny dull
С
                        shinv
              0
                     0
       1
                            1
foo
       2
              1
                     1
```

12.5.2 Adding margins (partial aggregates)

If you pass margins=True to pivot_table, special All columns and rows will be added with partial group aggregates across the categories on the rows and columns:

```
In [1272]: df.pivot_table(rows=['A', 'B'], cols='C', margins=True, aggfunc=np.std)
Out [1272]:
               D
                                            E
             bar
                       foo
                                All
                                          bar
                                                    foo
                                                             A11
Α
       1.494463 0.235844 1.019752 0.202765 1.353355
                                                        0.795165
one
     Α
                           0.606779 0.273641
                                              1.819408
       0.132127 0.784210
                                                        1.139647
     В
     С
        0.592638 0.705136
                           0.708771 0.442998
                                              1.804346
                                                        1.074910
        0.153810
                           0.153810 0.690376
                                                        0.690376
three A
                      NaN
                                                   NaN
             NaN 0.917338
     В
                           0.917338
                                          NaN
                                              0.418926
                                                        0.418926
     C 1.660627
                      NaN 1.660627 0.744165
                                                   NaN
                                                        0.744165
             NaN 1.630183 1.630183
                                         NaN 0.363548
                                                        0.363548
     A
t wo
                      NaN 0.197065 3.915454
                                                   NaN 3.915454
     B 0.197065
             NaN 0.413074 0.413074
                                          NaN 0.794212 0.794212
A11
        1.294620 0.824989 1.064129 1.403041 1.188419 1.248988
```

12.6 Tiling

The cut function computes groupings for the values of the input array and is often used to transform continuous variables to discrete or categorical variables:

```
In [1273]: ages = np.array([10, 15, 13, 12, 23, 25, 28, 59, 60])
In [1274]: cut(ages, bins=3)
Out[1274]:
Categorical:
```

```
array([(9.95, 26.667], (9.95, 26.667], (9.95, 26.667], (9.95, 26.667], (9.95, 26.667], (9.95, 26.667], (26.667, 43.333], (43.333, 60], (43.333, 60]], dtype=object)

Levels (3): Index([(9.95, 26.667], (26.667, 43.333], (43.333, 60]], dtype=object)
```

If the bins keyword is an integer, then equal-width bins are formed. Alternatively we can specify custom bin-edges:

12.6. Tiling 225



TIME SERIES / DATE FUNCTIONALITY

pandas has proven very successful as a tool for working with time series data, especially in the financial data analysis space. With the 0.8 release, we have further improved the time series API in pandas by leaps and bounds. Using the new NumPy datetime64 dtype, we have consolidated a large number of features from other Python libraries like scikits.timeseries as well as created a tremendous amount of new functionality for manipulating time series data

In working with time series data, we will frequently seek to:

- · generate sequences of fixed-frequency dates and time spans
- · conform or convert time series to a particular frequency
- compute "relative" dates based on various non-standard time increments (e.g. 5 business days before the last business day of the year), or "roll" dates forward or backward

pandas provides a relatively compact and self-contained set of tools for performing the above tasks.

Create a range of dates:

```
# 72 hours starting with midnight Jan 1st, 2011
In [1299]: rng = date_range('1/1/2011', periods=72, freq='H')
In [1300]: rnq[:5]
Out[1300]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2011-01-01 04:00:00]
Length: 5, Freq: H, Timezone: None
Index pandas objects with dates:
In [1301]: ts = Series(randn(len(rng)), index=rng)
In [1302]: ts.head()
Out[1302]:
                     0.469112
2011-01-01 00:00:00
2011-01-01 01:00:00 -0.282863
2011-01-01 02:00:00 -1.509059
2011-01-01 03:00:00 -1.135632
2011-01-01 04:00:00 1.212112
Freq: H
Change frequency and fill gaps:
```

to 45 minute frequency and forward fill

In [1303]: converted = ts.asfreq('45Min', method='pad')

```
In [1304]: converted.head()
Out[1304]:
2011-01-01 00:00:00
                     0.469112
2011-01-01 00:45:00
                      0.469112
2011-01-01 01:30:00
                    -0.282863
2011-01-01 02:15:00
                    -1.509059
2011-01-01 03:00:00 -1.135632
Freq: 45T
Resample:
# Daily means
In [1305]: ts.resample('D', how='mean')
Out[1305]:
2011-01-01 -0.319569
2011-01-02 -0.337703
2011-01-03 0.117258
Freq: D
```

13.1 Time Stamps vs. Time Spans

Time-stamped data is the most basic type of timeseries data that associates values with points in time. For pandas objects it means using the points in time to create the index

```
In [1306]: dates = [datetime(2012, 5, 1), datetime(2012, 5, 2), datetime(2012, 5, 3)]
In [1307]: ts = Series(np.random.randn(3), dates)
In [1308]: type(ts.index)
Out[1308]: pandas.tseries.index.DatetimeIndex

In [1309]: ts
Out[1309]:
2012-05-01    -0.410001
2012-05-02    -0.078638
2012-05-03    0.545952
```

However, in many cases it is more natural to associate things like change variables with a time span instead.

For example:

Starting with 0.8, pandas allows you to capture both representations and convert between them. Under the hood, pandas represents timestamps using instances of Timestamp and sequences of timestamps using instances of DatetimeIndex. For regular time spans, pandas uses Period objects for scalar values and PeriodIndex for sequences of spans. Better support for irregular intervals with arbitrary start and end points are forth-coming in future releases.

13.2 Generating Ranges of Timestamps

To generate an index with time stamps, you can use either the DatetimeIndex or Index constructor and pass in a list of datetime objects:

```
In [1314]: dates = [datetime(2012, 5, 1), datetime(2012, 5, 2), datetime(2012, 5, 3)]
In [1315]: index = DatetimeIndex(dates)

In [1316]: index # Note the frequency information
Out[1316]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-05-01 00:00:00, ..., 2012-05-03 00:00:00]
Length: 3, Freq: None, Timezone: None

In [1317]: index = Index(dates)

In [1318]: index # Automatically converted to DatetimeIndex
Out[1318]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-05-01 00:00:00, ..., 2012-05-03 00:00:00]
Length: 3, Freq: None, Timezone: None
```

Practically, this becomes very cumbersome because we often need a very long index with a large number of timestamps. If we need timestamps on a regular frequency, we can use the pandas functions date_range and bdate_range to create timestamp indexes.

Convenience functions like date_range and bdate_range utilize a variety of frequency aliases. The default frequency for date range is a calendar day while the default for bdate range is a business day

```
In [1323]: start = datetime(2011, 1, 1)
In [1324]: end = datetime(2012, 1, 1)
In [1325]: rng = date_range(start, end)
```

```
In [1326]: rng
Out[1326]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2012-01-01 00:00:00]
Length: 366, Freq: D, Timezone: None
In [1327]: rng = bdate_range(start, end)
In [1328]: rng
Out[1328]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-12-30 00:00:00]
Length: 260, Freq: B, Timezone: None
```

date_range and bdate_range makes it easy to generate a range of dates using various combinations of parameters like start, end, periods, and freq:

```
In [1329]: date_range(start, end, freq='BM')
Out[1329]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-12-30 00:00:00]
Length: 12, Freq: BM, Timezone: None
In [1330]: date_range(start, end, freq='W')
Out[1330]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-02 00:00:00, ..., 2012-01-01 00:00:00]
Length: 53, Freq: W-SUN, Timezone: None
In [1331]: bdate_range(end=end, periods=20)
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-12-05 00:00:00, ..., 2011-12-30 00:00:00]
Length: 20, Freq: B, Timezone: None
In [1332]: bdate_range(start=start, periods=20)
Out [1332]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-01-28 00:00:00]
Length: 20, Freq: B, Timezone: None
```

The start and end dates are strictly inclusive. So it will not generate any dates outside of those dates if specified.

13.2.1 DatetimeIndex

One of the main uses for DatetimeIndex is as an index for pandas objects. The DatetimeIndex class contains many timeseries related optimizations:

- A large range of dates for various offsets are pre-computed and cached under the hood in order to make generating subsequent date ranges very fast (just have to grab a slice)
- Fast shifting using the shift and tshift method on pandas objects
- Unioning of overlapping DatetimeIndex objects with the same frequency is very fast (important for fast data alignment)
- Quick access to date fields via properties such as year, month, etc.

Regularization functions like snap and very fast asof logic

DatetimeIndex can be used like a regular index and offers all of its intelligent functionality like selection, slicing, etc.

```
In [1333]: rng = date_range(start, end, freq='BM')
In [1334]: ts = Series(randn(len(rng)), index=rng)
In [1335]: ts.index
Out[1335]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-12-30 00:00:00]
Length: 12, Freq: BM, Timezone: None
In [1336]: ts[:5].index
Out[1336]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-05-31 00:00:00]
Length: 5, Freq: BM, Timezone: None
In [1337]: ts[::2].index
Out[1337]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-11-30 00:00:00]
Length: 6, Freq: 2BM, Timezone: None
```

You can pass in dates and strings that parses to dates as indexing parameters:

A truncate convenience function is provided that is equivalent to slicing:

To provide convenience for accessing longer time series, you can also pass in the year or year and month as strings:

```
In [1342]: ts['2011']
Out[1342]:
2011-01-31     -1.281247
2011-02-28     -0.727707
2011-03-31     -0.121306
```

```
2011-04-29
           -0.097883
2011-05-31 0.695775
           0.341734
2011-06-30
2011-07-29
            0.959726
2011-08-31
            -1.110336
2011-09-30
           -0.619976
           0.149748
2011-10-31
2011-11-30
           -0.732339
2011-12-30 0.687738
Freq: BM
In [1343]: ts['2011-6']
Out[1343]:
2011-06-30
             0.341734
Freq: BM
```

Even complicated fancy indexing that breaks the DatetimeIndex's frequency regularity will result in a DatetimeIndex (but frequency is lost):

```
In [1344]: ts[[0, 2, 6]].index
Out[1344]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-31 00:00:00, ..., 2011-07-29 00:00:00]
Length: 3, Freq: None, Timezone: None
```

DatetimeIndex objects has all the basic functionality of regular Index objects and a smorgasbord of advanced timeseries-specific methods for easy frequency processing.

See Also:

Reindexing methods

Note: While pandas does not force you to have a sorted date index, some of these methods may have unexpected or incorrect behavior if the dates are unsorted. So please be careful.

13.3 DateOffset objects

In the preceding examples, we created DatetimeIndex objects at various frequencies by passing in frequency strings like 'M', 'W', and 'BM to the freq keyword. Under the hood, these frequency strings are being translated into an instance of pandas DateOffset, which represents a regular frequency increment. Specific offset logic like "month", "business day", or "one hour" is represented in its various subclasses.

Class name	Description
DateOffset	Generic offset class, defaults to 1 calendar day
BDay	business day (weekday)
Week	one week, optionally anchored on a day of the week
WeekOfMonth	the x-th day of the y-th week of each month
MonthEnd	calendar month end
MonthBegin	calendar month begin
BMonthEnd	business month end
BMonthBegin	business month begin
QuarterEnd	calendar quarter end
QuarterBegin	calendar quarter begin
BQuarterEnd	business quarter end
BQuarterBegin	business quarter begin
YearEnd	calendar year end
YearBegin	calendar year begin
BYearEnd	business year end
BYearBegin	business year begin
Hour	one hour
Minute	one minute
Second	one second
Milli	one millisecond
Micro	one microsecond

The basic DateOffset takes the same arguments as dateutil.relativedelta, which works like:

```
In [1345]: d = datetime(2008, 8, 18)
In [1346]: d + relativedelta(months=4, days=5)
Out[1346]: datetime.datetime(2008, 12, 23, 0, 0)
```

We could have done the same thing with DateOffset:

```
In [1347]: from pandas.tseries.offsets import *
In [1348]: d + DateOffset(months=4, days=5)
Out[1348]: datetime.datetime(2008, 12, 23, 0, 0)
```

The key features of a DateOffset object are:

- it can be added / subtracted to/from a datetime object to obtain a shifted date
- it can be multiplied by an integer (positive or negative) so that the increment will be applied multiple times
- it has rollforward and rollback methods for moving a date forward or backward to the next or previous "offset date"

Subclasses of DateOffset define the apply function which dictates custom date increment logic, such as adding business days:

The rollforward and rollback methods do exactly what you would expect:

```
In [1351]: d
Out[1351]: datetime.datetime(2008, 8, 18, 0, 0)
In [1352]: offset = BMonthEnd()
In [1353]: offset.rollforward(d)
Out[1353]: datetime.datetime(2008, 8, 29, 0, 0)
In [1354]: offset.rollback(d)
Out[1354]: datetime.datetime(2008, 7, 31, 0, 0)
```

It's definitely worth exploring the pandas.tseries.offsets module and the various docstrings for the classes.

13.3.1 Parametric offsets

Some of the offsets can be "parameterized" when created to result in different behavior. For example, the Week offset for generating weekly data accepts a weekday parameter which results in the generated dates always lying on a particular day of the week:

```
In [1355]: d + Week()
Out[1355]: datetime.datetime(2008, 8, 25, 0, 0)
In [1356]: d + Week(weekday=4)
Out[1356]: datetime.datetime(2008, 8, 22, 0, 0)
In [1357]: (d + Week(weekday=4)).weekday()
Out[1357]: 4
```

Another example is parameterizing YearEnd with the specific ending month:

```
In [1358]: d + YearEnd()
Out[1358]: datetime.datetime(2008, 12, 31, 0, 0)
In [1359]: d + YearEnd(month=6)
Out[1359]: datetime.datetime(2009, 6, 30, 0, 0)
```

13.3.2 Offset Aliases

A number of string aliases are given to useful common time series frequencies. We will refer to these aliases as *offset aliases* (referred to as *time rules* prior to v0.8.0).

Alias	Description	
В	business day frequency	
D	calendar day frequency	
W	weekly frequency	
M	month end frequency	
BM	business month end frequency	
MS	month start frequency	
BMS	business month start frequency	
Q	quarter end frequency	
BQ	business quarter endfrequency	
QS	quarter start frequency	
BQS	business quarter start frequency	
A	year end frequency	
BA	business year end frequency	
AS	year start frequency	
BAS	business year start frequency	
H	hourly frequency	
T	minutely frequency	
S	secondly frequency	
L	milliseonds	
U	microseconds	

13.3.3 Combining Aliases

As we have seen previously, the alias and the offset instance are fungible in most functions:

```
In [1360]: date_range(start, periods=5, freq='B')
Out[1360]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-01-07 00:00:00]
Length: 5, Freq: B, Timezone: None

In [1361]: date_range(start, periods=5, freq=BDay())
Out[1361]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-03 00:00:00, ..., 2011-01-07 00:00:00]
Length: 5, Freq: B, Timezone: None
```

You can combine together day and intraday offsets:

```
In [1362]: date_range(start, periods=10, freq='2h20min')
Out[1362]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2011-01-01 21:00:00]
Length: 10, Freq: 140T, Timezone: None

In [1363]: date_range(start, periods=10, freq='1D10U')
Out[1363]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2011-01-01 00:00:00, ..., 2011-01-10 00:00:00.000090]
Length: 10, Freq: 86400000010U, Timezone: None
```

13.3.4 Anchored Offsets

For some frequencies you can specify an anchoring suffix:

Alias	Description	
W-SUN	weekly frequency (sundays). Same as 'W'	
W-MON	weekly frequency (mondays)	
W-TUE	weekly frequency (tuesdays)	
W-WED	weekly frequency (wednesdays)	
W-THU	weekly frequency (thursdays)	
W-FRI	weekly frequency (fridays)	
W-SAT	weekly frequency (saturdays)	
(B)Q(S)-DEC	quarterly frequency, year ends in December. Same as 'Q'	
(B)Q(S)-JAN	quarterly frequency, year ends in January	
(B)Q(S)-FEB	quarterly frequency, year ends in February	
(B)Q(S)-MAR	quarterly frequency, year ends in March	
(B)Q(S)-APR	quarterly frequency, year ends in April	
(B)Q(S)-MAY	quarterly frequency, year ends in May	
(B)Q(S)-JUN	quarterly frequency, year ends in June	
(B)Q(S)-JUL	quarterly frequency, year ends in July	
(B)Q(S)-AUG	quarterly frequency, year ends in August	
(B)Q(S)-SEP	quarterly frequency, year ends in September	
(B)Q(S)-OCT	quarterly frequency, year ends in October	
(B)Q(S)-NOV	quarterly frequency, year ends in November	
(B)A(S)-DEC	annual frequency, anchored end of December. Same as 'A'	
(B)A(S)-JAN	annual frequency, anchored end of January	
(B)A(S)-FEB	annual frequency, anchored end of February	
(B)A(S)-MAR	annual frequency, anchored end of March	
(B)A(S)-APR	annual frequency, anchored end of April	
(B)A(S)-MAY	annual frequency, anchored end of May	
(B)A(S)-JUN	annual frequency, anchored end of June	
(B)A(S)-JUL	annual frequency, anchored end of July	
(B)A(S)-AUG	annual frequency, anchored end of August	
(B)A(S)-SEP	annual frequency, anchored end of September	
(B)A(S)-OCT	annual frequency, anchored end of October	
(B)A(S)-NOV	annual frequency, anchored end of November	

These can be used as arguments to date_range, bdate_range, constructors for DatetimeIndex, as well as various other timeseries-related functions in pandas.

13.3.5 Legacy Aliases

Note that prior to v0.8.0, time rules had a slightly different look. Pandas will continue to support the legacy time rules for the time being but it is strongly recommended that you switch to using the new offset aliases.

Legacy Time Rule	Offset Alias
WEEKDAY	В
EOM	BM
W@MON	W-MON
W@TUE	W-TUE
W@WED	W-WED
W@THU	W-THU
W@FRI	W-FRI
W@SAT	W-SAT
W@SUN	W-SUN
Q@JAN	BQ-JAN
Q@FEB	BQ-FEB
Q@MAR	BQ-MAR
A@JAN	BA-JAN
A@FEB	BA-FEB
A@MAR	BA-MAR
A@APR	BA-APR
A@MAY	BA-MAY
A@JUN	BA-JUN
A@JUL	BA-JUL
A@AUG	BA-AUG
A@SEP	BA-SEP
A@OCT	BA-OCT
A@NOV	BA-NOV
A@DEC	BA-DEC
min	T
ms	L
us: "U"	

As you can see, legacy quarterly and annual frequencies are business quarter and business year ends. Please also note the legacy time rule for milliseconds ms versus the new offset alias for month start MS. This means that offset alias parsing is case sensitive.

13.4 Time series-related instance methods

13.4.1 Shifting / lagging

One may want to *shift* or *lag* the values in a TimeSeries back and forward in time. The method for this is shift, which is available on all of the pandas objects. In DataFrame, shift will currently only shift along the index and in Panel along the major_axis.

The shift method accepts an freq argument which can accept a DateOffset class or other timedelta-like object

or also a offset alias:

```
In [1366]: ts.shift(5, freq=datetools.bday)
Out[1366]:
2011-02-07
           -1.281247
2011-03-07 -0.727707
2011-04-07 -0.121306
2011-05-06 -0.097883
2011-06-07 0.695775
In [1367]: ts.shift(5, freq='BM')
Out[1367]:
2011-06-30
           -1.281247
2011-07-29 -0.727707
2011-08-31 -0.121306
2011-09-30 -0.097883
2011-10-31 0.695775
Freq: BM
```

Rather than changing the alignment of the data and the index, DataFrame and TimeSeries objects also have a tshift convenience method that changes all the dates in the index by a specified number of offsets:

```
In [1368]: ts.tshift(5, freq='D')
Out[1368]:
2011-02-05     -1.281247
2011-03-05     -0.727707
2011-04-05     -0.121306
2011-05-04     -0.097883
2011-06-05     0.695775
```

Note that with tshift, the leading entry is no longer NaN because the data is not being realigned.

13.4.2 Frequency conversion

The primary function for changing frequencies is the asfreq function. For a DatetimeIndex, this is basically just a thin, but convenient wrapper around reindex which generates a date_range and calls reindex.

```
In [1369]: dr = date_range('1/1/2010', periods=3, freq=3 * datetools.bday)
In [1370]: ts = Series(randn(3), index=dr)
In [1371]: ts
Out[1371]:
2010-01-01
           0.176444
2010-01-06 0.403310
2010-01-11 -0.154951
Freq: 3B
In [1372]: ts.asfreq(BDay())
Out[1372]:
2010-01-01
            0.176444
2010-01-04
                  NaN
2010-01-05
                  NaN
2010-01-06
           0.403310
2010-01-07
                  NaN
2010-01-08
                  NaN
2010-01-11 -0.154951
Freq: B
```

asfreq provides a further convenience so you can specify an interpolation method for any gaps that may appear after the frequency conversion

```
In [1373]: ts.asfreq(BDay(), method='pad')
Out [1373]:
             0.176444
2010-01-01
2010-01-04
             0.176444
2010-01-05
             0.176444
2010-01-06
             0.403310
2010-01-07
             0.403310
           0.403310
2010-01-08
2010-01-11 -0.154951
Freq: B
```

13.4.3 Filling forward / backward

Related to asfreq and reindex is the fillna function documented in the missing data section.

13.5 Up- and downsampling

With 0.8, pandas introduces simple, powerful, and efficient functionality for performing resampling operations during frequency conversion (e.g., converting secondly data into 5-minutely data). This is extremely common in, but not limited to, financial applications.

The resample function is very flexible and allows you to specify many different parameters to control the frequency conversion and resampling operation.

The how parameter can be a function name or numpy array function that takes an array and produces aggregated values:

```
In [1377]: ts.resample('5Min') # default is mean
Out[1377]:
2012-01-01
              257.92
Freq: 5T
In [1378]: ts.resample('5Min', how='ohlc')
Out[1378]:
            open high low close
2012-01-01
           230
                 492
                        0
                               2.14
In [1379]: ts.resample('5Min', how=np.max)
Out[1379]:
2012-01-01
            NaN
Freq: 5T
```

Any function available via *dispatching* can be given to the how parameter by name, including sum, mean, std, max, min, median, first, last, ohlc.

For downsampling, closed can be set to 'left' or 'right' to specify which end of the interval is closed:

```
In [1380]: ts.resample('5Min', closed='right')
Out[1380]:
2011-12-31 23:55:00 230.00000
2012-01-01 00:00:00 258.20202
Freq: 5T

In [1381]: ts.resample('5Min', closed='left')
Out[1381]:
2012-01-01 257.92
Freq: 5T
```

For upsampling, the fill_method and limit parameters can be specified to interpolate over the gaps that are created:

```
# from secondly to every 250 milliseconds
In [1382]: ts[:2].resample('250L')
Out [1382]:
2012-01-01 00:00:00.250000
                              NaN
2012-01-01 00:00:00.500000
                            NaN
2012-01-01 00:00:00.750000
                            NaN
2012-01-01 00:00:01
                              202
2012-01-01 00:00:01.250000
                              NaN
Freq: 250L
In [1383]: ts[:2].resample('250L', fill_method='pad')
Out[1383]:
2012-01-01 00:00:00.250000
                              230
2012-01-01 00:00:00.500000
                              230
2012-01-01 00:00:00.750000
                              230
2012-01-01 00:00:01
                              2.02
                              202
2012-01-01 00:00:01.250000
Freq: 250L
In [1384]: ts[:2].resample('250L', fill_method='pad', limit=2)
Out[1384]:
2012-01-01 00:00:00.250000
                              230
2012-01-01 00:00:00.500000
                              230
2012-01-01 00:00:00.750000
                              NaN
2012-01-01 00:00:01
                              202
2012-01-01 00:00:01.250000
                              202
Freq: 250L
```

Parameters like label and loffset are used to manipulate the resulting labels. label specifies whether the result is labeled with the beginning or the end of the interval. loffset performs a time adjustment on the output labels.

The axis parameter can be set to 0 or 1 and allows you to resample the specified axis for a DataFrame.

kind can be set to 'timestamp' or 'period' to convert the resulting index to/from time-stamp and time-span representations. By default resample retains the input representation.

convention can be set to 'start' or 'end' when resampling period data (detail below). It specifies how low frequency periods are converted to higher frequency periods.

Note that 0.8 marks a watershed in the timeseries functionality in pandas. In previous versions, resampling had to be done using a combination of date_range, groupby with asof, and then calling an aggregation function on the grouped object. This was not nearly convenient or performant as the new pandas timeseries API.

13.6 Time Span Representation

Regular intervals of time are represented by Period objects in pandas while sequences of Period objects are collected in a PeriodIndex, which can be created with the convenience function period range.

13.6.1 Period

A Period represents a span of time (e.g., a day, a month, a quarter, etc). It can be created using a frequency alias:

```
In [1388]: Period('2012', freq='A-DEC')
Out[1388]: Period('2012', 'A-DEC')
In [1389]: Period('2012-1-1', freq='D')
Out[1389]: Period('2012-01-01', 'D')
In [1390]: Period('2012-1-1 19:00', freq='H')
Out[1390]: Period('2012-01-01 19:00', 'H')
```

Unlike time stamped data, pandas does not support frequencies at multiples of DateOffsets (e.g., '3Min') for periods.

Adding and subtracting integers from periods shifts the period by its own frequency.

```
In [1391]: p = Period('2012', freq='A-DEC')
In [1392]: p + 1
Out[1392]: Period('2013', 'A-DEC')
In [1393]: p - 3
Out[1393]: Period('2009', 'A-DEC')
```

Taking the difference of Period instances with the same frequency will return the number of frequency units between them:

```
In [1394]: Period('2012', freq='A-DEC') - Period('2002', freq='A-DEC')
Out[1394]: 10
```

13.6.2 PeriodIndex and period_range

Regular sequences of Period objects can be collected in a PeriodIndex, which can be constructed using the period_range convenience function:

```
In [1395]: prng = period_range('1/1/2011', '1/1/2012', freq='M')
In [1396]: prng
Out [1396]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: M
[2011-01, ..., 2012-01]
length: 13
The PeriodIndex constructor can also be used directly:
In [1397]: PeriodIndex(['2011-1', '2011-2', '2011-3'], freq='M')
Out[1397]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: M
[2011-01, ..., 2011-03]
length: 3
Just like DatetimeIndex, a PeriodIndex can also be used to index pandas objects:
In [1398]: Series(randn(len(prng)), prng)
Out[1398]:
2011-01 0.301624
2011-02 -1.460489
2011-03 0.610679
2011-04 1.195856
2011-05 -0.008820
2011-06 -0.045729
2011-07 -1.051015
2011-08 -0.422924
2011-09 -0.028361
2011-10 -0.782386
         0.861980
2011-11
         1.438604
2011-12
2012-01
        -0.525492
Freq: M
```

13.6.3 Frequency Conversion and Resampling with PeriodIndex

The frequency of Periods and PeriodIndex can be converted via the asfreq method. Let's start with the fiscal year 2011, ending in December:

```
In [1399]: p = Period('2011', freq='A-DEC')
In [1400]: p
Out[1400]: Period('2011', 'A-DEC')
```

We can convert it to a monthly frequency. Using the how parameter, we can specify whether to return the starting or ending month:

```
In [1401]: p.asfreq('M', how='start')
Out[1401]: Period('2011-01', 'M')
In [1402]: p.asfreq('M', how='end')
Out[1402]: Period('2011-12', 'M')
```

The shorthands 's' and 'e' are provided for convenience:

```
In [1403]: p.asfreq('M', 's')
Out[1403]: Period('2011-01', 'M')
In [1404]: p.asfreq('M', 'e')
Out[1404]: Period('2011-12', 'M')
```

Converting to a "super-period" (e.g., annual frequency is a super-period of quarterly frequency) automatically returns the super-period that includes the input period:

```
In [1405]: p = Period('2011-12', freq='M')
In [1406]: p.asfreq('A-NOV')
Out[1406]: Period('2012', 'A-NOV')
```

Note that since we converted to an annual frequency that ends the year in November, the monthly period of December 2011 is actually in the 2012 A-NOV period. Period conversions with anchored frequencies are particularly useful for working with various quarterly data common to economics, business, and other fields. Many organizations define quarters relative to the month in which their fiscal year start and ends. Thus, first quarter of 2011 could start in 2010 or a few months into 2011. Via anchored frequencies, pandas works all quarterly frequencies Q-JAN through Q-DEC.

Q-DEC define regular calendar quarters:

```
In [1407]: p = Period('2012Q1', freq='Q-DEC')
In [1408]: p.asfreq('D', 's')
Out[1408]: Period('2012-01-01', 'D')
In [1409]: p.asfreq('D', 'e')
Out[1409]: Period('2012-03-31', 'D')
Q-MAR defines fiscal year end in March:
In [1410]: p = Period('2011Q4', freq='Q-MAR')
In [1411]: p.asfreq('D', 's')
Out[1411]: Period('2011-01-01', 'D')
In [1412]: p.asfreq('D', 'e')
Out[1412]: Period('2011-03-31', 'D')
```

13.7 Converting between Representations

Timestamped data can be converted to PeriodIndex-ed data using to_period and vice-versa using to_timestamp:

```
In [1413]: rng = date_range('1/1/2012', periods=5, freq='M')
In [1414]: ts = Series(randn(len(rng)), index=rng)

In [1415]: ts
Out[1415]:
2012-01-31     -1.684469
2012-02-29     0.550605
2012-03-31     0.091955
2012-04-30     0.891713
2012-05-31     0.807078
Freq: M
```

```
In [1416]: ps = ts.to_period()
In [1417]: ps
Out[1417]:
        -1.684469
2012-01
2012-02
          0.550605
2012-03
         0.091955
        0.891713
2012-04
2012-05 0.807078
Freq: M
In [1418]: ps.to_timestamp()
Out[1418]:
2012-01-01
           -1.684469
2012-02-01 0.550605
2012-03-01 0.091955
2012-04-01
            0.891713
2012-05-01 0.807078
Freq: MS
```

Remember that 's' and 'e' can be used to return the timestamps at the start or end of the period:

Converting between period and timestamp enables some convenient arithmetic functions to be used. In the following example, we convert a quarterly frequency with year ending in November to 9am of the end of the month following the quarter end:

13.8 Time Zone Handling

Using pytz, pandas provides rich support for working with timestamps in different time zones. By default, pandas objects are time zone unaware:

```
In [1424]: rng = date_range('3/6/2012 00:00', periods=15, freq='D')
In [1425]: print(rng.tz)
None
```

To supply the time zone, you can use the tz keyword to date_range and other functions:

```
In [1426]: rng_utc = date_range('3/6/2012 00:00', periods=10, freq='D', tz='UTC')
In [1427]: print(rng_utc.tz)
UTC
```

Timestamps, like Python's datetime.datetime object can be either time zone naive or time zone aware. Naive time series and DatetimeIndex objects can be *localized* using tz_localize:

```
In [1428]: ts = Series(randn(len(rng)), rng)
In [1429]: ts_utc = ts.tz_localize('UTC')
In [1430]: ts_utc
Out[1430]:
2012-03-06 00:00:00+00:00
                          -0.114722
2012-03-07 00:00:00+00:00
                           0.168904
2012-03-08 00:00:00+00:00
                          -0.048048
2012-03-09 00:00:00+00:00
                            0.801196
2012-03-10 00:00:00+00:00
                            1.392071
2012-03-11 00:00:00+00:00
                           -0.048788
2012-03-12 00:00:00+00:00
                           -0.808838
2012-03-13 00:00:00+00:00
                           -1.003677
                           -0.160766
2012-03-14 00:00:00+00:00
2012-03-15 00:00:00+00:00
                           1.758853
2012-03-16 00:00:00+00:00
                            0.729195
2012-03-17 00:00:00+00:00
                           1.359732
2012-03-18 00:00:00+00:00
                            2.006296
2012-03-19 00:00:00+00:00
                            0.870210
2012-03-20 00:00:00+00:00
                            0.043464
Freq: D
```

You can use the tz_convert method to convert pandas objects to convert tz-aware data to another time zone:

```
In [1431]: ts_utc.tz_convert('US/Eastern')
Out[1431]:
2012-03-05 19:00:00-05:00 -0.114722
2012-03-06 19:00:00-05:00
                         0.168904
2012-03-07 19:00:00-05:00
                          -0.048048
2012-03-08 19:00:00-05:00
                          0.801196
2012-03-09 19:00:00-05:00
                           1.392071
2012-03-10 19:00:00-05:00
                           -0.048788
2012-03-11 20:00:00-04:00
                           -0.808838
2012-03-12 20:00:00-04:00
                           -1.003677
2012-03-13 20:00:00-04:00
                           -0.160766
2012-03-14 20:00:00-04:00
                            1.758853
2012-03-15 20:00:00-04:00
                            0.729195
2012-03-16 20:00:00-04:00
                            1.359732
2012-03-17 20:00:00-04:00
                            2.006296
2012-03-18 20:00:00-04:00
                            0.870210
2012-03-19 20:00:00-04:00
                            0.043464
Freq: D
```

Under the hood, all timestamps are stored in UTC. Scalar values from a DatetimeIndex with a time zone will have

their fields (day, hour, minute) localized to the time zone. However, timestamps with the same UTC value are still considered to be equal even if they are in different time zones:

```
In [1432]: rng_eastern = rng_utc.tz_convert('US/Eastern')
In [1433]: rng_berlin = rng_utc.tz_convert('Europe/Berlin')
In [1434]: rng_eastern[5]
Out[1434]: <Timestamp: 2012-03-10 19:00:00-0500 EST, tz=US/Eastern>
In [1435]: rng_berlin[5]
Out[1435]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
In [1436]: rng_eastern[5] == rng_berlin[5]
Out[1436]: True
```

Like Series, DataFrame, and DatetimeIndex, Timestamps can be converted to other time zones using tz_convert:

```
In [1437]: rng_eastern[5]
Out[1437]: <Timestamp: 2012-03-10 19:00:00-0500 EST, tz=US/Eastern>
In [1438]: rng_berlin[5]
Out[1438]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
In [1439]: rng_eastern[5].tz_convert('Europe/Berlin')
Out[1439]: <Timestamp: 2012-03-11 01:00:00+0100 CET, tz=Europe/Berlin>
```

Localization of Timestamps functions just like DatetimeIndex and TimeSeries:

```
In [1440]: rng[5]
Out[1440]: <Timestamp: 2012-03-11 00:00:00>
In [1441]: rng[5].tz_localize('Asia/Shanghai')
Out[1441]: <Timestamp: 2012-03-11 00:00:00+0800 CST, tz=Asia/Shanghai>
```

Operations between TimeSeries in difficult time zones will yield UTC TimeSeries, aligning the data on the UTC timestamps:

```
In [1442]: eastern = ts_utc.tz_convert('US/Eastern')
In [1443]: berlin = ts_utc.tz_convert('Europe/Berlin')
In [1444]: result = eastern + berlin
In [1445]: result
Out[1445]:
2012-03-06 00:00:00+00:00 -0.229443
2012-03-07 00:00:00+00:00 0.337809
2012-03-08 00:00:00+00:00 -0.096096
2012-03-09 00:00:00+00:00 1.602392
2012-03-10 00:00:00+00:00 2.784142
2012-03-11 00:00:00+00:00 -0.097575
2012-03-12 00:00:00+00:00 -1.617677
2012-03-13 00:00:00+00:00 -2.007353
2012-03-14 00:00:00+00:00
                          -0.321532
2012-03-15 00:00:00+00:00
                           3.517706
2012-03-16 00:00:00+00:00
                            1.458389
2012-03-17 00:00:00+00:00
                            2.719465
2012-03-18 00:00:00+00:00
                           4.012592
2012-03-19 00:00:00+00:00
                            1.740419
```

```
2012-03-20 00:00:00+00:00 0.086928

Freq: D

In [1446]: result.index
Out[1446]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2012-03-06 00:00:00, ..., 2012-03-20 00:00:00]
Length: 15, Freq: D, Timezone: UTC
```



PLOTTING WITH MATPLOTLIB

Note: We intend to build more plotting integration with matplotlib as time goes on.

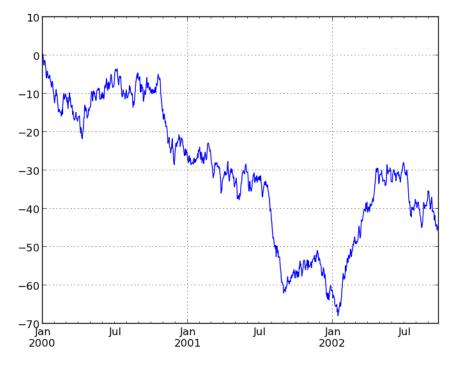
We use the standard convention for referencing the matplotlib API:

```
In [1447]: import matplotlib.pyplot as plt
```

14.1 Basic plotting: plot

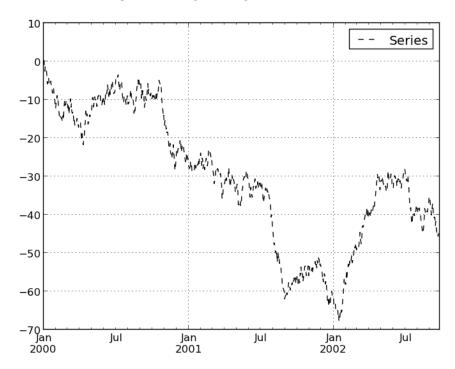
The plot method on Series and DataFrame is just a simple wrapper around plt.plot:

```
In [1448]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [1449]: ts = ts.cumsum()
In [1450]: ts.plot()
Out[1450]: <matplotlib.axes.AxesSubplot at 0xc416d50>
```

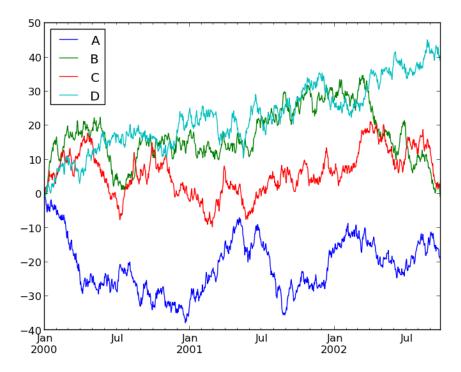


If the index consists of dates, it calls gcf() .autofmt_xdate() to try to format the x-axis nicely as per above. The method takes a number of arguments for controlling the look of the plot:

```
In [1451]: plt.figure(); ts.plot(style='k--', label='Series'); plt.legend()
Out[1451]: <matplotlib.legend.Legend at 0xc34bcd0>
```

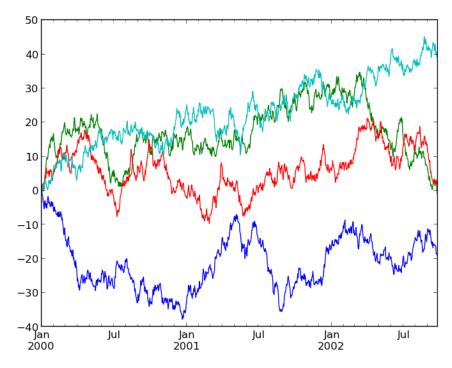


On DataFrame, plot is a convenience to plot all of the columns with labels:



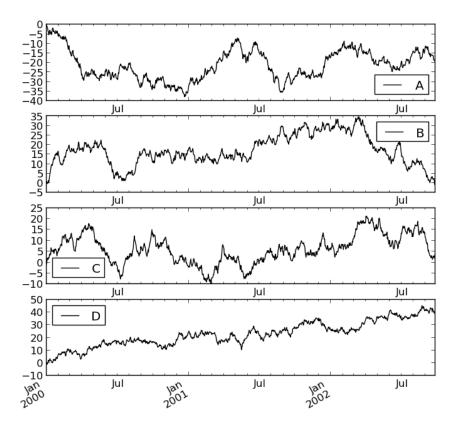
You may set the legend argument to False to hide the legend, which is shown by default.

```
In [1455]: df.plot(legend=False)
Out[1455]: <matplotlib.axes.AxesSubplot at 0xeddeed0>
```



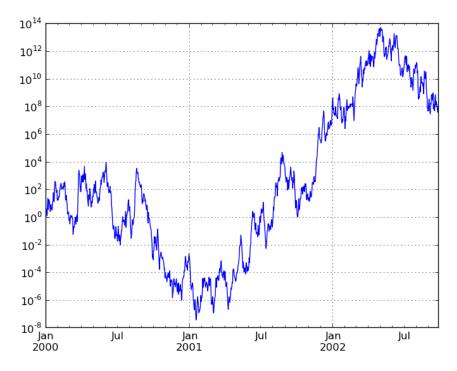
Some other options are available, like plotting each Series on a different axis:

```
In [1456]: df.plot(subplots=True, figsize=(8, 8)); plt.legend(loc='best')
Out[1456]: <matplotlib.legend.Legend at 0xf235d90>
```



You may pass logy to get a log-scale Y axis.

```
In [1457]: plt.figure();
In [1457]: ts = Series(randn(1000), index=date_range('1/1/2000', periods=1000))
In [1458]: ts = np.exp(ts.cumsum())
In [1459]: ts.plot(logy=True)
Out[1459]: <matplotlib.axes.AxesSubplot at 0x103f5dd0>
```



You can plot one column versus another using the *x* and *y* keywords in *DataFrame.plot*:

```
In [1460]: plt.figure()
Out[1460]: <matplotlib.figure.Figure at 0xfdda2d0>
In [1461]: df3 = DataFrame(np.random.randn(1000, 2), columns=['B', 'C']).cumsum()
In [1462]: df3['A'] = Series(range(len(df)))
In [1463]: df3.plot(x='A', y='B')
Out[1463]: <matplotlib.axes.AxesSubplot at 0xfdda290>

10
-10
-20
-30
-40
```

600

800

1000

200

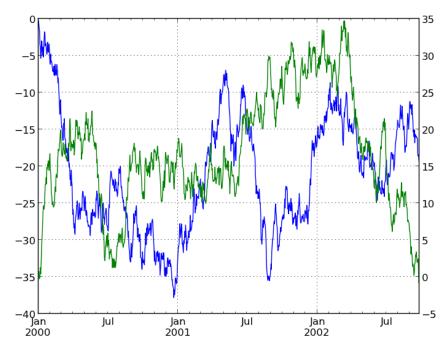
400

-50^L

14.1.1 Plotting on a Secondary Y-axis

To plot data on a secondary y-axis, use the secondary_y keyword:

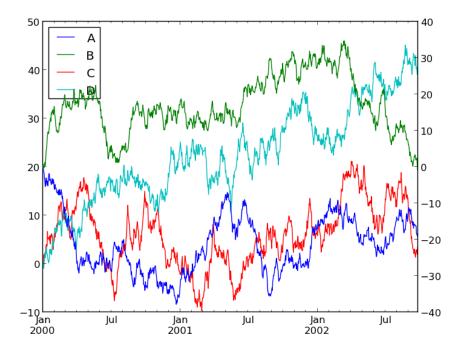
```
In [1464]: plt.figure()
Out[1464]: <matplotlib.figure.Figure at 0x10c42650>
In [1465]: df.A.plot()
Out[1465]: <matplotlib.axes.AxesSubplot at 0x10d4d0d0>
In [1466]: df.B.plot(secondary_y=True, style='g')
Out[1466]: <matplotlib.axes.AxesSubplot at 0x10d4d0d0>
```



14.1.2 Selective Plotting on Secondary Y-axis

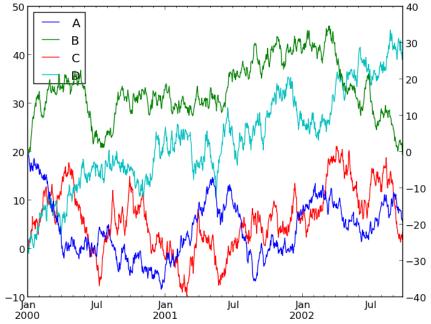
To plot some columns in a DataFrame, give the column names to the secondary_y keyword:

```
In [1467]: plt.figure()
Out[1467]: <matplotlib.figure.Figure at 0x10c42510>
In [1468]: df.plot(secondary_y=['A', 'B'])
Out[1468]: <matplotlib.axes.AxesSubplot at 0x10b95350>
```



Note that the columns plotted on the secondary y-axis is automatically marked with "(right)" in the legend. To turn off the automatic marking, use the mark_right=False keyword:

```
In [1469]: plt.figure()
Out[1469]: <matplotlib.figure.Figure at 0x115ff4d0>
In [1470]: df.plot(secondary_y=['A', 'B'], mark_right=False)
Out[1470]: <matplotlib.axes.AxesSubplot at 0x1145e2d0>
```

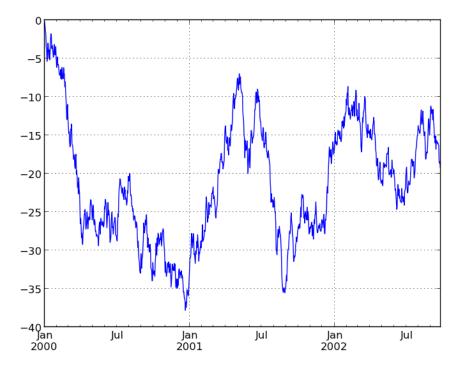


14.1.3 Suppressing tick resolution adjustment

Pandas includes automatically tick resolution adjustment for regular frequency time-series data. For limited cases where pandas cannot infer the frequency information (e.g., in an externally created twinx), you can choose to suppress this behavior for alignment purposes.

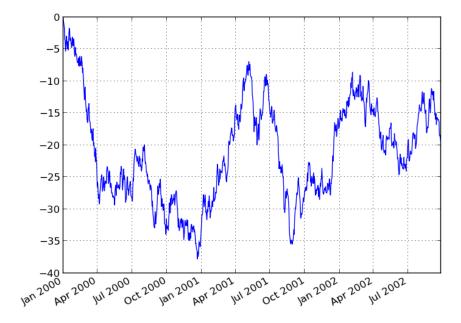
Here is the default behavior, notice how the x-axis tick labelling is performed:

```
In [1471]: plt.figure()
Out[1471]: <matplotlib.figure.Figure at 0x11ac9f10>
In [1472]: df.A.plot()
Out[1472]: <matplotlib.axes.AxesSubplot at 0x11ae0350>
```



Using the x_compat parameter, you can suppress this bevahior:

```
In [1473]: plt.figure()
Out[1473]: <matplotlib.figure.Figure at 0x123d4110>
In [1474]: df.A.plot(x_compat=True)
Out[1474]: <matplotlib.axes.AxesSubplot at 0x123d5b10>
```



If you have more than one plot that needs to be suppressed, the use method in pandas.plot_params can be used in a with statement:

```
In [1475]: import pandas as pd
In [1476]: plt.figure()
Out[1476]: <matplotlib.figure.Figure at 0x11ada1d0>
In [1477]: with pd.plot_params.use('x_compat', True):
            df.A.plot(color='r')
               df.B.plot(color='g')
               df.C.plot(color='b')
     40
     30
     20
     10
      0
   -10
   -20
   -30
                                         Jan 2002
                         Apr 2007
                               Jul 2007
                                    oct 2001
```

14.1.4 Targeting different subplots

You can pass an ax argument to Series.plot to plot on a particular axis:

```
In [1478]: fig, axes = plt.subplots(nrows=2, ncols=2, figsize=(8, 5))
In [1479]: df['A'].plot(ax=axes[0,0]); axes[0,0].set_title('A')
Out[1479]: <matplotlib.text.Text at 0x130d4a10>
In [1480]: df['B'].plot(ax=axes[0,1]); axes[0,1].set_title('B')
Out[1480]: <matplotlib.text.Text at 0x12fff0d0>
In [1481]: df['C'].plot(ax=axes[1,0]); axes[1,0].set_title('C')
Out[1481]: <matplotlib.text.Text at 0x1302ca90>
In [1482]: df['D'].plot(ax=axes[1,1]); axes[1,1].set_title('D')
Out[1482]: <matplotlib.text.Text at 0x133a4a50>
                                    35
  -5
                                    30
 -10
                                    25
-15
                                    20
                                    15
-20
                                    10
 -25
                                     5
 -30
                                     0
 -35
 –40 └-
Jan
                                     -5 └-
Jan
                 c^{\widehat{Jul}}
                                                    D^{\tilde{u}}
                        Jan
                              Jul
                                           Jul
                                                                Jul
  2900
             2001
  20
                                    40
  15
                                    30
  10
                                    20
                                    10
                                     0
 −10 └-
Jan
                                    -10 لــ
Jan
```

2000

2001

14.2 Other plotting features

14.2.1 Bar plots

Jul

2001

2000

For labeled, non-time series data, you may wish to produce a bar plot:

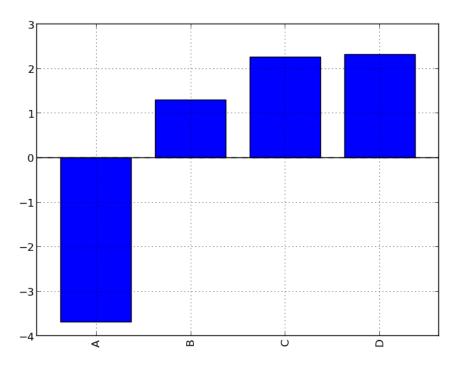
Jul

2002

```
In [1483]: plt.figure();
In [1483]: df.ix[5].plot(kind='bar'); plt.axhline(0, color='k')
Out[1483]: <matplotlib.lines.Line2D at 0x135c0a50>
```

Jul

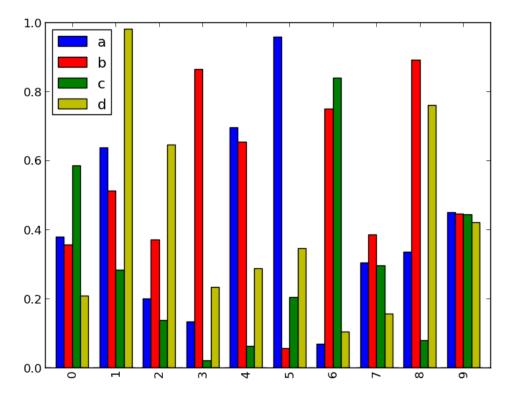
2002



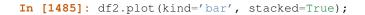
Calling a DataFrame's plot method with kind='bar' produces a multiple bar plot:

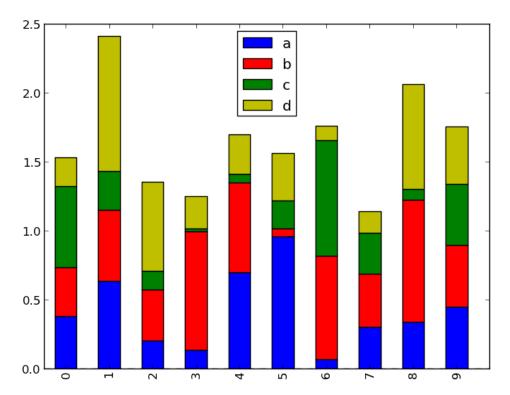
In [1484]: df2 = DataFrame(np.random.rand(10, 4), columns=['a', 'b', 'c', 'd'])

In [1485]: df2.plot(kind='bar');



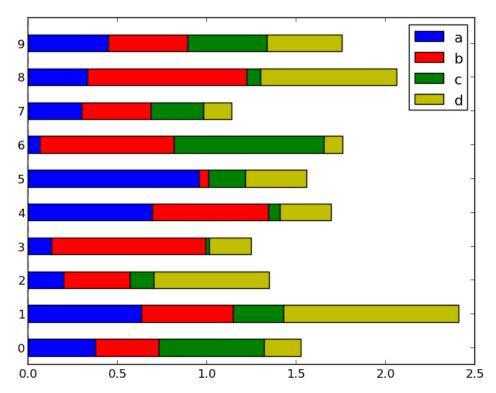
To produce a stacked bar plot, pass stacked=True:





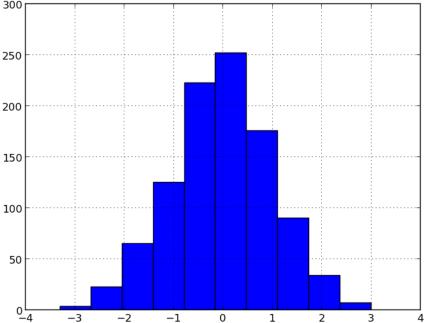
To get horizontal bar plots, pass kind='barh':

In [1485]: df2.plot(kind='barh', stacked=True);

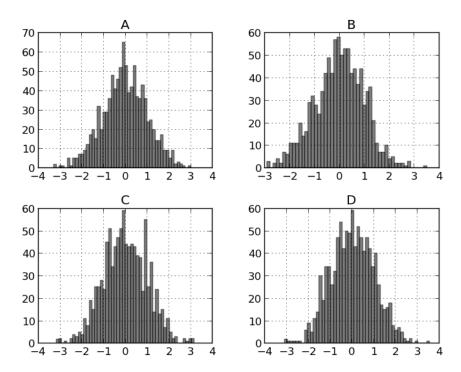


14.2.2 Histograms

```
In [1485]: plt.figure();
In [1485]: df['A'].diff().hist()
Out[1485]: <matplotlib.axes.AxesSubplot at 0x14811c10>
```



For a DataFrame, hist plots the histograms of the columns on multiple subplots:



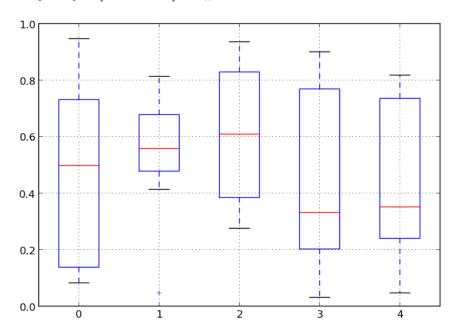
New since 0.10.0, the by keyword can be specified to plot grouped histograms:

14.2.3 Box-Plotting

DataFrame has a boxplot method which allows you to visualize the distribution of values within each column. For instance, here is a boxplot representing five trials of 10 observations of a uniform random variable on [0,1).

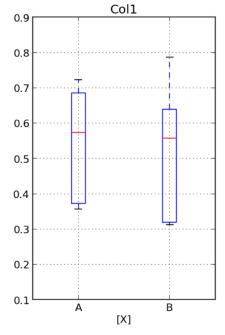
```
In [1490]: df = DataFrame(np.random.rand(10,5))
```

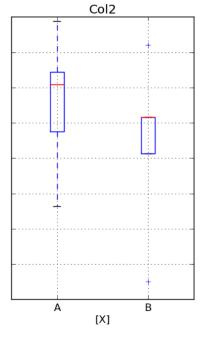
```
In [1491]: plt.figure();
In [1491]: bp = df.boxplot()
```



You can create a stratified boxplot using the by keyword argument to create groupings. For instance,



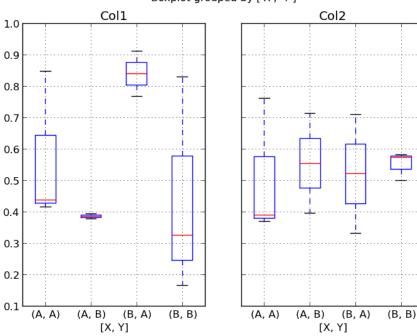




You can also pass a subset of columns to plot, as well as group by multiple columns:

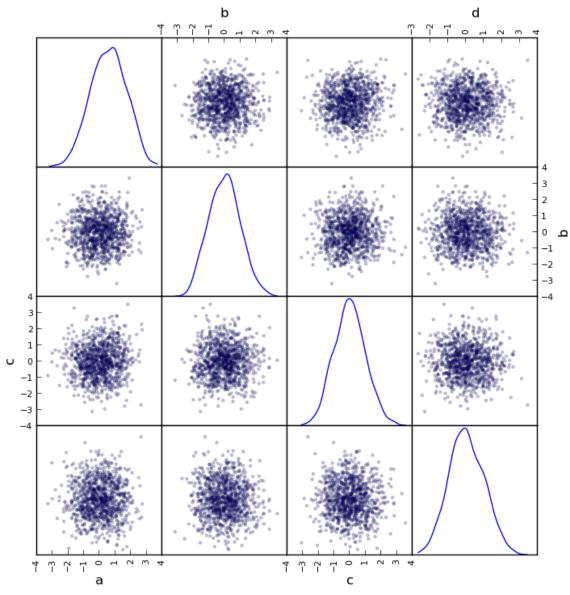
```
In [1495]: df = DataFrame(np.random.rand(10,3), columns=['Col1', 'Col2', 'Col3'])
In [1496]: df['X'] = Series(['A','A','A','A','B','B','B','B','B','B'])
In [1497]: df['Y'] = Series(['A','B','A','B','A','B','A','B','A','B'])
In [1498]: plt.figure();
In [1498]: bp = df.boxplot(column=['Col1','Col2'], by=['X','Y'])
```

Boxplot grouped by ['X', 'Y']



14.2.4 Scatter plot matrix

```
New in 0.7.3. You can create a scatter plot matrix using the scatter_matrix method in
   pandas.tools.plotting:
In [1499]: from pandas.tools.plotting import scatter_matrix
```

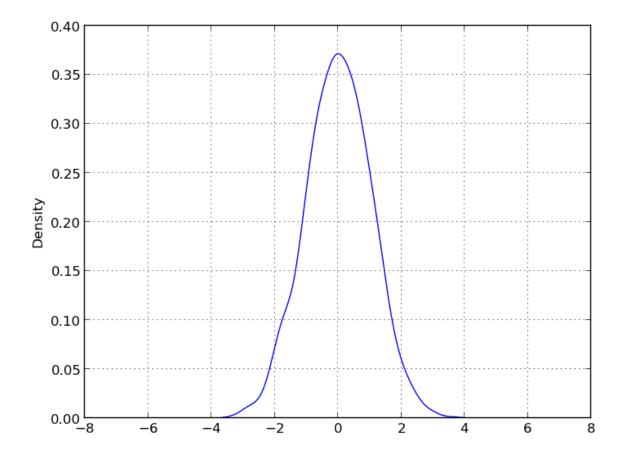


0.8.0 You can create density plots using the Series/DataFrame.plot and setting kind='kde':

In [1502]: ser = Series(np.random.randn(1000))
In [1503]: ser.plot(kind='kde')

Out[1503]: <matplotlib.axes.AxesSubplot at 0x1765ed50>

New in

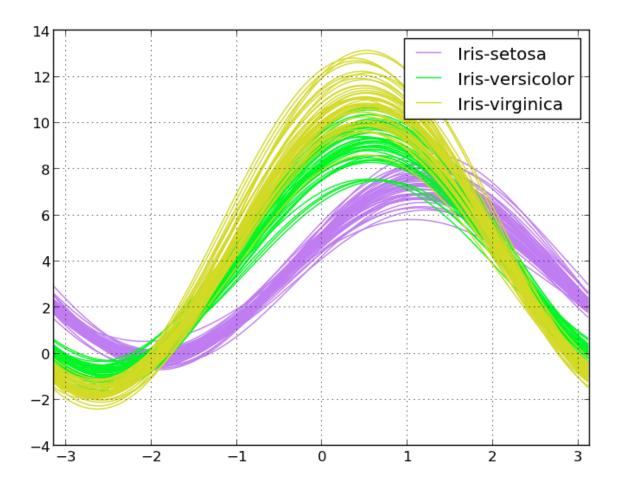


14.2.5 Andrews Curves

Andrews curves allow one to plot multivariate data as a large number of curves that are created using the attributes of samples as coefficients for Fourier series. By coloring these curves differently for each class it is possible to visualize data clustering. Curves belonging to samples of the same class will usually be closer together and form larger structures.

Note: The "Iris" dataset is available here.

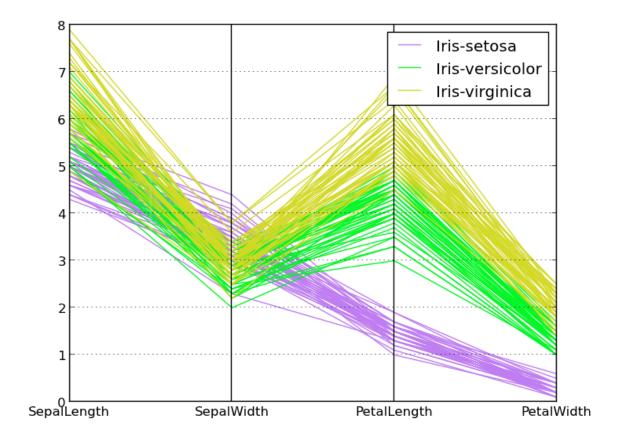
```
In [1504]: from pandas import read_csv
In [1505]: from pandas.tools.plotting import andrews_curves
In [1506]: data = read_csv('data/iris.data')
In [1507]: plt.figure()
Out[1507]: <matplotlib.figure.Figure at 0x18df0050>
In [1508]: andrews_curves(data, 'Name')
Out[1508]: <matplotlib.axes.AxesSubplot at 0x18dfd090>
```



14.2.6 Parallel Coordinates

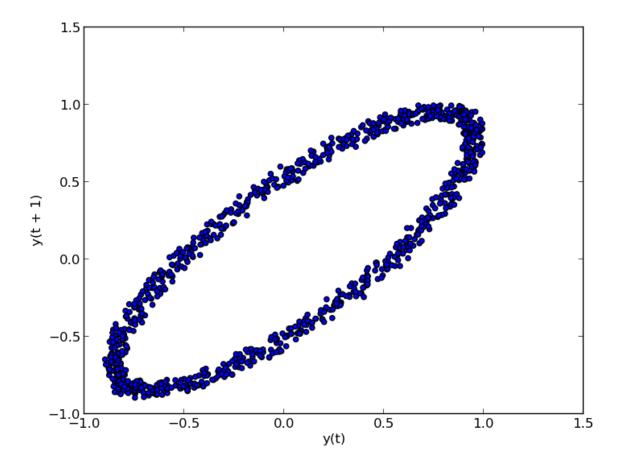
Parallel coordinates is a plotting technique for plotting multivariate data. It allows one to see clusters in data and to estimate other statistics visually. Using parallel coordinates points are represented as connected line segments. Each vertical line represents one attribute. One set of connected line segments represents one data point. Points that tend to cluster will appear closer together.

```
In [1509]: from pandas import read_csv
In [1510]: from pandas.tools.plotting import parallel_coordinates
In [1511]: data = read_csv('data/iris.data')
In [1512]: plt.figure()
Out[1512]: <matplotlib.figure.Figure at 0x195f7dd0>
In [1513]: parallel_coordinates(data, 'Name')
Out[1513]: <matplotlib.axes.AxesSubplot at 0x19a586d0>
```



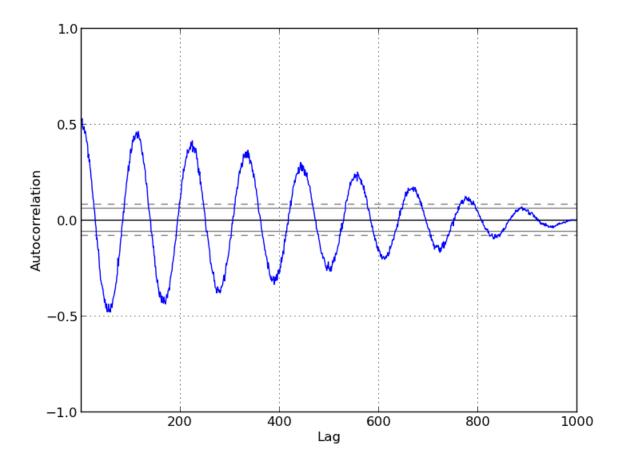
14.2.7 Lag Plot

Lag plots are used to check if a data set or time series is random. Random data should not exhibit any structure in the lag plot. Non-random structure implies that the underlying data are not random.



14.2.8 Autocorrelation Plot

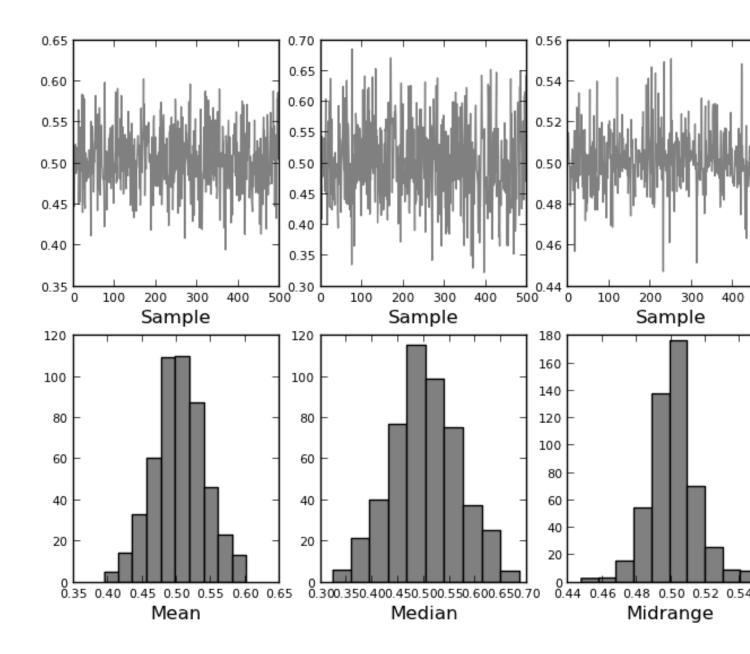
Autocorrelation plots are often used for checking randomness in time series. This is done by computing autocorrelations for data values at varying time lags. If time series is random, such autocorrelations should be near zero for any and all time-lag separations. If time series is non-random then one or more of the autocorrelations will be significantly non-zero. The horizontal lines displayed in the plot correspond to 95% and 99% confidence bands. The dashed line is 99% confidence band.



14.2.9 Bootstrap Plot

Bootstrap plots are used to visually assess the uncertainty of a statistic, such as mean, median, midrange, etc. A random subset of a specified size is selected from a data set, the statistic in question is computed for this subset and the process is repeated a specified number of times. Resulting plots and histograms are what constitutes the bootstrap plot.

```
In [1522]: from pandas.tools.plotting import bootstrap_plot
In [1523]: data = Series(np.random.random(1000))
In [1524]: bootstrap_plot(data, size=50, samples=500, color='grey')
Out [1524]: <matplotlib.figure.Figure at 0x19a53790>
```



14.2.10 RadViz

RadViz is a way of visualizing multi-variate data. It is based on a simple spring tension minimization algorithm. Basically you set up a bunch of points in a plane. In our case they are equally spaced on a unit circle. Each point represents a single attribute. You then pretend that each sample in the data set is attached to each of these points by a spring, the stiffness of which is proportional to the numerical value of that attribute (they are normalized to unit interval). The point in the plane, where our sample settles to (where the forces acting on our sample are at an equilibrium) is where a dot representing our sample will be drawn. Depending on which class that sample belongs it will be colored differently.

Note: The "Iris" dataset is available here.

In [1525]: from pandas import read_csv

In [1526]: from pandas.tools.plotting import radviz

```
In [1527]: data = read_csv('data/iris.data')
In [1528]: plt.figure()
Out[1528]: <matplotlib.figure.Figure at 0x1a0d2450>
In [1529]: radviz(data, 'Name')
Out[1529]: <matplotlib.axes.AxesSubplot at 0x1b618390>
                                            SepalWidth
                                                             Iris-virginica
  1.0
                                                             Iris-setosa
                                                             Iris-versicolor
  0.5
                                                                    SepalLength
        PetalLength
  0.0
 -0.5
 -1.0
```

PetalWidth

0.0

0.5

1.0

1.5

-0.5

-1.0

-1.5

IO TOOLS (TEXT, CSV, HDF5, ...)

15.1 CSV & Text files

The two workhorse functions for reading text files (a.k.a. flat files) are read_csv() and read_table(). They both use the same parsing code to intelligently convert tabular data into a DataFrame object. They can take a number of arguments:

- filepath_or_buffer: Either a string path to a file, or any object with a read method (such as an open file or StringIO).
- sep or delimiter: A delimiter / separator to split fields on. *read_csv* is capable of inferring the delimiter automatically in some cases by "sniffing." The separator may be specified as a regular expression; for instance you may use 'l\s*' to indicate a pipe plus arbitrary whitespace.
- delim_whitespace: Parse whitespace-delimited (spaces or tabs) file (much faster than using a regular expression)
- compression: decompress 'gzip' and 'bz2' formats on the fly.
- · dialect: string or csv.Dialect instance to expose more ways to specify the file format
- dtype: A data type name or a dict of column name to data type. If not specified, data types will be inferred.
- header: row number to use as the column names, and the start of the data. Defaults to 0 if no names passed, otherwise None. Explicitly pass header=0 to be able to replace existing names.
- skiprows: A collection of numbers for rows in the file to skip. Can also be an integer to skip the first n rows
- index_col: column number, column name, or list of column numbers/names, to use as the index (row labels) of the resulting DataFrame. By default, it will number the rows without using any column, unless there is one more data column than there are headers, in which case the first column is taken as the index.
- names: List of column names to use as column names. To replace header existing in file, explicitly pass header=0.
- na_values: optional list of strings to recognize as NaN (missing values), either in addition to or in lieu of the
 default set.
- true_values: list of strings to recognize as True
- false values: list of strings to recognize as False
- keep_default_na: whether to include the default set of missing values in addition to the ones specified in na_values
- parse_dates: if True then index will be parsed as dates (False by default). You can specify more complicated options to parse a subset of columns or a combination of columns into a single date column (list of ints or names, list of lists, or dict) [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column [[1, 3]] -> combine

columns 1 and 3 and parse as a single date column {'foo': [1, 3]} -> parse columns 1, 3 as date and call result 'foo'

- keep_date_col: if True, then date component columns passed into parse_dates will be retained in the output (False by default).
- date_parser: function to use to parse strings into datetime objects. If parse_dates is True, it defaults to the very robust dateutil.parser. Specifying this implicitly sets parse_dates as True. You can also use functions from community supported date converters from date_converters.py
- dayfirst: if True then uses the DD/MM international/European date format (This is False by default)
- thousands: sepcifies the thousands separator. If not None, then parser will try to look for it in the output and parse relevant data to integers. Because it has to essentially scan through the data again, this causes a significant performance hit so only use if necessary.
- comment: denotes the start of a comment and ignores the rest of the line. Currently line commenting is not supported.
- nrows: Number of rows to read out of the file. Useful to only read a small portion of a large file
- iterator: If True, return a TextParser to enable reading a file into memory piece by piece
- chunksize: An number of rows to be used to "chunk" a file into pieces. Will cause an TextParser object to be returned. More on this below in the section on *iterating and chunking*
- skip_footer: number of lines to skip at bottom of file (default 0)
- converters: a dictionary of functions for converting values in certain columns, where keys are either integers
 or column labels
- encoding: a string representing the encoding to use for decoding unicode data, e.g. 'utf-8' or 'latin-1'.
- verbose: show number of NA values inserted in non-numeric columns
- squeeze: if True then output with only one column is turned into Series

Consider a typical CSV file containing, in this case, some time series data:

```
In [830]: print open('foo.csv').read()
date,A,B,C
20090101,a,1,2
20090102,b,3,4
20090103,c,4,5
```

The default for *read_csv* is to create a DataFrame with simple numbered rows:

In the case of indexed data, you can pass the column number or column name you wish to use as the index:

You can also use a list of columns to create a hierarchical index:

The dialect keyword gives greater flexibility in specifying the file format. By default it uses the Excel dialect but you can specify either the dialect name or a csv.Dialect instance.

Suppose you had data with unenclosed quotes:

```
In [835]: print data
label1,label2,label3
index1, "a,c,e
index2,b,d,f
```

By default, read_csv uses the Excel dialect and treats the double quote as the quote character, which causes it to fail when it finds a newline before it finds the closing double quote.

We can get around this using dialect

All of the dialect options can be specified separately by keyword arguments:

```
In [839]: data = 'a,b,c~1,2,3~4,5,6'
In [840]: pd.read_csv(StringIO(data), lineterminator='~')
Out[840]:
    a b c
0 1 2 3
1 4 5 6
```

Another common dialect option is skipinitial space, to skip any whitespace after a delimiter:

```
In [841]: data = 'a, b, c\n1, 2, 3\n4, 5, 6'
In [842]: print data
a, b, c
1, 2, 3
4, 5, 6
```

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```
In [843]: pd.read_csv(StringIO(data), skipinitialspace=True)
Out[843]:
    a b c
0 1 2 3
1 4 5 6
```

The parsers make every attempt to "do the right thing" and not be very fragile. Type inference is a pretty big deal. So if a column can be coerced to integer dtype without altering the contents, it will do so. Any non-numeric columns will come through as object dtype as with the rest of pandas objects.

15.1.1 Specifying column data types

Starting with v0.10, you can indicate the data type for the whole DataFrame or individual columns:

```
In [844]: data = 'a,b,c\n1,2,3\n4,5,6\n7,8,9'
In [845]: print data
a,b,c
1,2,3
4,5,6
7,8,9
In [846]: df = pd.read_csv(StringIO(data), dtype=object)
In [847]: df
Out[847]:
  a b c
  1 2
        3
  4 5
2 7 8 9
In [848]: df['a'][0]
Out[848]: '1'
In [849]: df = pd.read_csv(StringIO(data), dtype={'b': object, 'c': np.float64})
In [850]: df.dtypes
Out[850]:
      int64
b
     object
    float64
```

15.1.2 Handling column names

A file may or may not have a header row. pandas assumes the first row should be used as the column names:

```
In [851]: from StringIO import StringIO
In [852]: data = 'a,b,c\n1,2,3\n4,5,6\n7,8,9'
In [853]: print data
a,b,c
1,2,3
4,5,6
7,8,9
```

```
In [854]: pd.read_csv(StringIO(data))
Out[854]:
    a   b   c
0  1  2  3
1  4  5  6
2  7  8  9
```

By specifying the names argument in conjunction with header you can indicate other names to use and whether or not to throw away the header row (if any):

```
In [855]: print data
a,b,c
1,2,3
4,5,6
7,8,9
In [856]: pd.read_csv(StringIO(data), names=['foo', 'bar', 'baz'], header=0)
Out[856]:
   foo bar baz
    1
         2
               3
          5
               6
In [857]: pd.read_csv(StringIO(data), names=['foo', 'bar', 'baz'], header=None)
Out[857]:
 foo bar baz
      b
   а
        2
1
   1
2
   4
       5
           6
    7
        8
```

If the header is in a row other than the first, pass the row number to header. This will skip the preceding rows:

```
In [858]: data = 'skip this skip it\na,b,c\n1,2,3\n4,5,6\n7,8,9'
In [859]: pd.read_csv(StringIO(data), header=1)
Out[859]:
    a b c
0 1 2 3
1 4 5 6
2 7 8 9
```

15.1.3 Filtering columns (usecols)

The usecols argument allows you to select any subset of the columns in a file, either using the column names or position numbers:

```
In [860]: data = 'a,b,c,d\n1,2,3,foo\n4,5,6,bar\n7,8,9,baz'
In [861]: pd.read_csv(StringIO(data))
Out[861]:
    a b c d
0 1 2 3 foo
1 4 5 6 bar
2 7 8 9 baz
In [862]: pd.read_csv(StringIO(data), usecols=['b', 'd'])
```

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```
Out[862]:
    b    d
0    2    foo
1    5    bar
2    8    baz

In [863]: pd.read_csv(StringIO(data), usecols=[0, 2, 3])
Out[863]:
    a    c    d
0    1    3    foo
1    4    6    bar
2    7    9    baz
```

15.1.4 Dealing with Unicode Data

The encoding argument should be used for encoded unicode data, which will result in byte strings being decoded to unicode in the result:

Some formats which encode all characters as multiple bytes, like UTF-16, won't parse correctly at all without specifying the encoding.

15.1.5 Index columns and trailing delimiters

If a file has one more column of data than the number of column names, the first column will be used as the DataFrame's row names:

```
In [868]: data = 'a,b,c n4, apple, bat, 5.7n8, orange, cow, 10'
In [869]: pd.read_csv(StringIO(data))
Out[869]:
            b
                  C
       а
   apple bat 5.7
8 orange cow 10.0
In [870]: data = 'index,a,b,c\n4,apple,bat,5.7\n8,orange,cow,10'
In [871]: pd.read_csv(StringIO(data), index_col=0)
Out[871]:
                b
index
4
       apple bat
                   5.7
      orange cow 10.0
```

Ordinarily, you can achieve this behavior using the index_col option.

There are some exception cases when a file has been prepared with delimiters at the end of each data line, confusing the parser. To explicitly disable the index column inference and discard the last column, pass index_col=False:

```
In [872]: data = 'a,b,c n4, apple, bat, n8, orange, cow, '
In [873]: print data
a,b,c
4, apple, bat,
8, orange, cow,
In [874]: pd.read_csv(StringIO(data))
Out[874]:
        а
             b
   apple bat NaN
  orange cow NaN
In [875]: pd.read_csv(StringIO(data), index_col=False)
Out[875]:
  а
          b
               C
0 4 apple bat
1 8 orange cow
```

15.1.6 Specifying Date Columns

To better facilitate working with datetime data, read_csv() and read_table() uses the keyword arguments parse_dates and date_parser to allow users to specify a variety of columns and date/time formats to turn the input text data into datetime objects.

The simplest case is to just pass in parse_dates=True:

It is often the case that we may want to store date and time data separately, or store various date fields separately. the parse_dates keyword can be used to specify a combination of columns to parse the dates and/or times from.

You can specify a list of column lists to parse_dates, the resulting date columns will be prepended to the output (so as to not affect the existing column order) and the new column names will be the concatenation of the component column names:

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```
In [879]: print open('tmp.csv').read()
KORD, 19990127, 19:00:00, 18:56:00, 0.8100
KORD, 19990127, 20:00:00, 19:56:00, 0.0100
KORD, 19990127, 21:00:00, 20:56:00, -0.5900
KORD, 19990127, 21:00:00, 21:18:00, -0.9900
KORD, 19990127, 22:00:00, 21:56:00, -0.5900
KORD, 19990127, 23:00:00, 22:56:00, -0.5900
In [880]: df = pd.read_csv('tmp.csv', header=None, parse_dates=[[1, 2], [1, 3]])
In [881]: df
Out[881]:
                  1_2
                                      1_3
0 1999-01-27 19:00:00 1999-01-27 18:56:00
                                           KORD
                                                 0.81
1 1999-01-27 20:00:00 1999-01-27 19:56:00
                                           KORD 0.01
2 1999-01-27 21:00:00 1999-01-27 20:56:00
                                           KORD -0.59
3 1999-01-27 21:00:00 1999-01-27 21:18:00
                                           KORD - 0.99
4 1999-01-27 22:00:00 1999-01-27 21:56:00
                                           KORD -0.59
5 1999-01-27 23:00:00 1999-01-27 22:56:00 KORD -0.59
```

By default the parser removes the component date columns, but you can choose to retain them via the keep_date_col keyword:

```
In [882]: df = pd.read_csv('tmp.csv', header=None, parse_dates=[[1, 2], [1, 3]],
                           keep_date_col=True)
   . . . . . :
In [883]: df
Out[883]:
                  1 2
                                      1_3
                                              0
                                                         1
                                                                    2
                                                                               3
0 1999-01-27 19:00:00 1999-01-27 18:56:00 KORD
                                                 19990127
                                                             19:00:00
                                                                        18:56:00 0.81
1 1999-01-27 20:00:00 1999-01-27 19:56:00 KORD
                                                 19990127
                                                             20:00:00
                                                                        19:56:00 0.01
2 1999-01-27 21:00:00 1999-01-27 20:56:00
                                           KORD
                                                 19990127
                                                             21:00:00
                                                                        20:56:00 -0.59
3 1999-01-27 21:00:00 1999-01-27 21:18:00
                                           KORD
                                                 19990127
                                                             21:00:00
                                                                        21:18:00 -0.99
4 1999-01-27 22:00:00 1999-01-27 21:56:00
                                           KORD 19990127
                                                             22:00:00
                                                                        21:56:00 -0.59
5 1999-01-27 23:00:00 1999-01-27 22:56:00
                                          KORD 19990127
                                                             23:00:00
                                                                        22:56:00 -0.59
```

Note that if you wish to combine multiple columns into a single date column, a nested list must be used. In other words, parse_dates=[1, 2] indicates that the second and third columns should each be parsed as separate date columns while parse_dates=[[1, 2]] means the two columns should be parsed into a single column.

You can also use a dict to specify custom name columns:

```
In [884]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [885]: df = pd.read_csv('tmp.csv', header=None, parse_dates=date_spec)
In [886]: df
Out[886]:
              nominal
                                   actual
0 1999-01-27 19:00:00 1999-01-27 18:56:00
                                                 0.81
                                           KORD
1 1999-01-27 20:00:00 1999-01-27 19:56:00
                                           KORD 0.01
2 1999-01-27 21:00:00 1999-01-27 20:56:00
                                           KORD - 0.59
3 1999-01-27 21:00:00 1999-01-27 21:18:00
                                           KORD - 0.99
4 1999-01-27 22:00:00 1999-01-27 21:56:00
                                           KORD - 0.59
5 1999-01-27 23:00:00 1999-01-27 22:56:00
                                           KORD - 0.59
```

It is important to remember that if multiple text columns are to be parsed into a single date column, then a new column is prepended to the data. The *index_col* specification is based off of this new set of columns rather than the original

data columns:

```
In [887]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [888]: df = pd.read_csv('tmp.csv', header=None, parse_dates=date_spec,
                           index_col=0) #index is the nominal column
   . . . . . :
In [889]: df
Out[889]:
                                 actual
nominal
1999-01-27 19:00:00 1999-01-27 18:56:00 KORD 0.81
1999-01-27 20:00:00 1999-01-27 19:56:00
                                         KORD 0.01
1999-01-27 21:00:00 1999-01-27 20:56:00 KORD -0.59
1999-01-27 21:00:00 1999-01-27 21:18:00
                                         KORD - 0.99
1999-01-27 22:00:00 1999-01-27 21:56:00
1999-01-27 23:00:00 1999-01-27 22:56:00
                                         KORD - 0.59
```

Note: When passing a dict as the *parse_dates* argument, the order of the columns prepended is not guaranteed, because *dict* objects do not impose an ordering on their keys. On Python 2.7+ you may use *collections.OrderedDict* instead of a regular *dict* if this matters to you. Because of this, when using a dict for 'parse_dates' in conjunction with the *index_col* argument, it's best to specify *index_col* as a column label rather then as an index on the resulting frame.

15.1.7 Date Parsing Functions

Finally, the parser allows you can specify a custom date_parser function to take full advantage of the flexiblity of the date parsing API:

```
In [890]: import pandas.io.date_converters as conv
In [891]: df = pd.read_csv('tmp.csv', header=None, parse_dates=date_spec,
                           date_parser=conv.parse_date_time)
   . . . . . :
   . . . . . :
In [892]: df
Out[892]:
                                     actual
               nominal
  1999-01-27 19:00:00 1999-01-27 18:56:00
                                            KORD
  1999-01-27 20:00:00 1999-01-27 19:56:00
                                             KORD
  1999-01-27 21:00:00 1999-01-27 20:56:00
                                             KORD -0.59
  1999-01-27 21:00:00 1999-01-27 21:18:00
                                             KORD -0.99
  1999-01-27 22:00:00 1999-01-27 21:56:00
                                             KORD -0.59
  1999-01-27 23:00:00 1999-01-27 22:56:00 KORD -0.59
```

You can explore the date parsing functionality in date_converters.py and add your own. We would love to turn this module into a community supported set of date/time parsers. To get you started, date_converters.py contains functions to parse dual date and time columns, year/month/day columns, and year/month/day/hour/minute/second columns. It also contains a generic_parser function so you can curry it with a function that deals with a single date rather than the entire array.

15.1.8 International Date Formats

While US date formats tend to be MM/DD/YYYY, many international formats use DD/MM/YYYY instead. For convenience, a dayfirst keyword is provided:

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```
In [893]: print open('tmp.csv').read()
date, value, cat
1/6/2000,5,a
2/6/2000,10,b
3/6/2000,15,c
In [894]: pd.read_csv('tmp.csv', parse_dates=[0])
Out[894]:
                date value cat
0 2000-01-06 00:00:00 5 a
1 2000-02-06 00:00:00
                       10 b
2 2000-03-06 00:00:00
                       15 c
In [895]: pd.read_csv('tmp.csv', dayfirst=True, parse_dates=[0])
Out[895]:
                date value cat
                      5 a
0 2000-06-01 00:00:00
1 2000-06-02 00:00:00
                        10
                             b
2 2000-06-03 00:00:00
                        15 c
```

15.1.9 Thousand Separators

For large integers that have been written with a thousands separator, you can set the thousands keyword to True so that integers will be parsed correctly:

By default, integers with a thousands separator will be parsed as strings

```
In [896]: print open('tmp.csv').read()
ID|level|category
Patient1|123,000|x
Patient2|23,000|y
Patient3|1,234,018|z
In [897]: df = pd.read_csv('tmp.csv', sep='|')
In [898]: df
Out[898]:
        ID
               level category
0 Patient1
             123,000
                           X
1 Patient2
              23,000
2 Patient3 1,234,018
In [899]: df.level.dtype
Out[899]: dtype('object')
The thousands keyword allows integers to be parsed correctly
```

```
In [900]: print open('tmp.csv').read()
ID|level|category
Patient1|123,000|x
Patient2|23,000|y
Patient3|1,234,018|z
In [901]: df = pd.read_csv('tmp.csv', sep='|', thousands=',')
In [902]: df
Out [902]:
```

```
ID level category

0 Patient1 123000 x

1 Patient2 23000 y

2 Patient3 1234018 z

In [903]: df.level.dtype
Out[903]: dtype('int64')
```

15.1.10 Comments

Sometimes comments or meta data may be included in a file:

```
In [904]: print open('tmp.csv').read()
ID,level,category
Patient1,123000,x # really unpleasant
Patient2,23000,y # wouldn't take his medicine
Patient3,1234018,z # awesome
```

By default, the parse includes the comments in the output:

We can suppress the comments using the comment keyword:

15.1.11 Returning Series

Using the squeeze keyword, the parser will return output with a single column as a Series:

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```
Patient3 1234018
Name: level

In [912]: type(output)
Out[912]: pandas.core.series.Series
```

15.1.12 Boolean values

The common values True, False, TRUE, and FALSE are all recognized as boolean. Sometime you would want to recognize some other values as being boolean. To do this use the true_values and false_values options:

```
In [913]: data= 'a,b,c\n1,Yes,2\n3,No,4'
In [914]: print data
a,b,c
1, Yes, 2
3, No, 4
In [915]: pd.read_csv(StringIO(data))
Out[915]:
  a b c
0 1 Yes 2
1 3 No 4
In [916]: pd.read_csv(StringIO(data), true_values=['Yes'], false_values=['No'])
Out [916]:
      bс
  а
    True 2
0 1
1 3 False 4
```

15.1.13 Handling "bad" lines

Some files may have malformed lines with too few fields or too many. Lines with too few fields will have NA values filled in the trailing fields. Lines with too many will cause an error by default:

15.1.14 Quoting and Escape Characters

Quotes (and other escape characters) in embedded fields can be handled in any number of ways. One way is to use backslashes; to properly parse this data, you should pass the escapechar option:

15.1.15 Files with Fixed Width Columns

While *read_csv* reads delimited data, the read_fwf() function works with data files that have known and fixed column widths. The function parameters to *read_fwf* are largely the same as *read_csv* with two extra parameters:

- colspecs: a list of pairs (tuples), giving the extents of the fixed-width fields of each line as half-open intervals [from, to]
- widths: a list of field widths, which can be used instead of colspecs if the intervals are contiguous

Consider a typical fixed-width data file:

```
In [920]: print open('bar.csv').read()
      360.242940
                    149.910199
id8141
                                11950.7
id1594
        444.953632
                     166.985655
                                11788.4
       364.136849
                    183.628767
id1849
                                11806.2
id1230
       413.836124
                     184.375703
                                11916.8
       502.953953
                     173.237159
id1948
                                12468.3
```

In order to parse this file into a DataFrame, we simply need to supply the column specifications to the *read_fwf* function along with the file name:

```
#Column specifications are a list of half-intervals
In [921]: colspecs = [(0, 6), (8, 20), (21, 33), (34, 43)]
In [922]: df = pd.read_fwf('bar.csv', colspecs=colspecs, header=None, index_col=0)
In [9231: df
Out[923]:
                             2
                                     3
                1
id8141 360.242940 149.910199 11950.7
id1594 444.953632
                   166.985655
                               11788.4
id1849 364.136849
                   183.628767
                               11806.2
id1230 413.836124
                   184.375703
                               11916.8
id1948 502.953953 173.237159
                               12468.3
```

Note how the parser automatically picks column names X.<column number> when header=None argument is specified. Alternatively, you can supply just the column widths for contiguous columns:

```
#Widths are a list of integers
In [924]: widths = [6, 14, 13, 10]
```

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The parser will take care of extra white spaces around the columns so it's ok to have extra separation between the columns in the file.

15.1.16 Files with an "implicit" index column

Consider a file with one less entry in the header than the number of data column:

```
In [927]: print open('foo.csv').read()
A,B,C
20090101,a,1,2
20090102,b,3,4
20090103,c,4,5
```

In this special case, read_csv assumes that the first column is to be used as the index of the DataFrame:

Note that the dates weren't automatically parsed. In that case you would need to do as before:

```
In [929]: df = pd.read_csv('foo.csv', parse_dates=True)
In [930]: df.index
Out[930]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2009-01-01 00:00:00, ..., 2009-01-03 00:00:00]
Length: 3, Freq: None, Timezone: None
```

15.1.17 Reading DataFrame objects with MultiIndex

Suppose you have data indexed by two columns:

```
In [931]: print open('data/mindex_ex.csv').read()
year,indiv,zit,xit
1977,"A",1.2,.6
1977,"B",1.5,.5
1977,"C",1.7,.8
1978,"A",.2,.06
1978,"B",.7,.2
1978,"C",.8,.3
1978,"D",.9,.5
1978,"E",1.4,.9
```

```
1979, "C", .2, .15

1979, "D", .14, .05

1979, "E", .5, .15

1979, "F", 1.2, .5

1979, "G", 3.4, 1.9

1979, "H", 5.4, 2.7

1979, "I", 6.4, 1.2
```

The index_col argument to read_csv and read_table can take a list of column numbers to turn multiple columns into a MultiIndex:

```
In [932]: df = pd.read_csv("data/mindex_ex.csv", index_col=[0,1])
In [9331: df
Out[933]:
            zit xit
year indiv
1977 A
           1.20 0.60
    В
           1.50 0.50
    С
           1.70 0.80
1978 A
           0.20 0.06
           0.70 0.20
    В
           0.80 0.30
    С
           0.90 0.50
    D
    Ε
           1.40 0.90
1979 C
           0.20 0.15
    D
           0.14 0.05
    Ε
           0.50 0.15
           1.20 0.50
    F
           3.40 1.90
    G
    Η
           5.40 2.70
           6.40 1.20
In [934]: df.ix[1978]
Out[934]:
       zit
            xit
indiv
      0.2 0.06
      0.7
           0.20
В
      0.8 0.30
С
D
      0.9 0.50
\mathbf{E}
      1.4 0.90
```

15.1.18 Automatically "sniffing" the delimiter

read_csv is capable of inferring delimited (not necessarily comma-separated) files. YMMV, as pandas uses the csv.Sniffer class of the csv module.

```
In [935]: print open('tmp2.sv').read()
:0:1:2:3
0:0.469112299907:-0.282863344329:-1.50905850317:-1.13563237102
1:1.21211202502:-0.173214649053:0.119208711297:-1.04423596628
2:-0.861848963348:-2.10456921889:-0.494929274069:1.07180380704
3:0.721555162244:-0.70677113363:-1.03957498511:0.271859885543
4:-0.424972329789:0.567020349794:0.276232019278:-1.08740069129
5:-0.673689708088:0.113648409689:-1.47842655244:0.524987667115
6:0.40470521868:0.57704598592:-1.71500201611:-1.03926848351
```

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```
7:-0.370646858236:-1.15789225064:-1.34431181273:0.844885141425
8:1.07576978372:-0.10904997528:1.64356307036:-1.46938795954
9:0.357020564133:-0.67460010373:-1.77690371697:-0.968913812447
In [936]: pd.read_csv('tmp2.sv')
Out [936]:
                                            :0:1:2:3
0 0:0.469112299907:-0.282863344329:-1.5090585031...
 1:1.21211202502:-0.173214649053:0.119208711297...
 2:-0.861848963348:-2.10456921889:-0.4949292740...
  3:0.721555162244:-0.70677113363:-1.03957498511...
  4:-0.424972329789:0.567020349794:0.27623201927...
  5:-0.673689708088:0.113648409689:-1.4784265524...
  6:0.40470521868:0.57704598592:-1.71500201611:-...
  7:-0.370646858236:-1.15789225064:-1.3443118127...
  8:1.07576978372:-0.10904997528:1.64356307036:-...
  9:0.357020564133:-0.67460010373:-1.77690371697...
```

15.1.19 Iterating through files chunk by chunk

Suppose you wish to iterate through a (potentially very large) file lazily rather than reading the entire file into memory, such as the following:

```
In [937]: print open('tmp.sv').read()
10111213
0|0.469112299907|-0.282863344329|-1.50905850317|-1.13563237102
1|1.21211202502|-0.173214649053|0.119208711297|-1.04423596628
2|-0.861848963348|-2.10456921889|-0.494929274069|1.07180380704
3|0.721555162244|-0.70677113363|-1.03957498511|0.271859885543
4 | -0.424972329789 | 0.567020349794 | 0.276232019278 | -1.08740069129
5|-0.673689708088|0.113648409689|-1.47842655244|0.524987667115
6|0.40470521868|0.57704598592|-1.71500201611|-1.03926848351
7|-0.370646858236|-1.15789225064|-1.34431181273|0.844885141425
8|1.07576978372|-0.10904997528|1.64356307036|-1.46938795954
9|0.357020564133|-0.67460010373|-1.77690371697|-0.968913812447
In [938]: table = pd.read_table('tmp.sv', sep='|')
In [939]: table
Out[939]:
   Unnamed: 0
                               1
           0 0.469112 -0.282863 -1.509059 -1.135632
           1 1.212112 -0.173215 0.119209 -1.044236
1
           2 -0.861849 -2.104569 -0.494929 1.071804
2
3
            3 0.721555 -0.706771 -1.039575 0.271860
            4 -0.424972 0.567020 0.276232 -1.087401
            5 -0.673690 0.113648 -1.478427
                                            0.524988
6
           6 0.404705 0.577046 -1.715002 -1.039268
7
           7 -0.370647 -1.157892 -1.344312 0.844885
8
           8 1.075770 -0.109050 1.643563 -1.469388
            9 0.357021 -0.674600 -1.776904 -0.968914
```

By specifying a chunksize to read_csv or read_table, the return value will be an iterable object of type TextParser:

```
In [940]: reader = pd.read_table('tmp.sv', sep='|', chunksize=4)
```

```
In [941]: reader
Out[941]: <pandas.io.parsers.TextFileReader at 0xaeb02d0>
In [942]: for chunk in reader:
   . . . . . :
           print chunk
   . . . . . :
  Unnamed: 0
                     0
           0 0.469112 -0.282863 -1.509059 -1.135632
0
           1 1.212112 -0.173215 0.119209 -1.044236
1
2
           2 -0.861849 -2.104569 -0.494929 1.071804
3
          3 0.721555 -0.706771 -1.039575 0.271860
  Unnamed: 0
                   0
                             1
           4 -0.424972 0.567020 0.276232 -1.087401
0
1
           5 -0.673690 0.113648 -1.478427 0.524988
2
           6 0.404705 0.577046 -1.715002 -1.039268
3
           7 -0.370647 -1.157892 -1.344312 0.844885
  Unnamed: 0
              0
                       1
                                 2
                                                 3
           8 1.075770 -0.10905 1.643563 -1.469388
Λ
1
           9 0.357021 -0.67460 -1.776904 -0.968914
```

Specifying iterator=True will also return the TextParser object:

15.1.20 Writing to CSV format

The Series and DataFrame objects have an instance method to_csv which allows storing the contents of the object as a comma-separated-values file. The function takes a number of arguments. Only the first is required.

- path: A string path to the file to write nanRep: A string representation of a missing value (default ")
- cols: Columns to write (default None)
- header: Whether to write out the column names (default True)
- index: whether to write row (index) names (default True)
- index_label: Column label(s) for index column(s) if desired. If None (default), and *header* and *index* are True, then the index names are used. (A sequence should be given if the DataFrame uses MultiIndex).
- mode: Python write mode, default 'w'
- sep: Field delimiter for the output file (default ",")
- encoding: a string representing the encoding to use if the contents are non-ascii, for python versions prior to

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15.1.21 Writing a formatted string

The DataFrame object has an instance method to_string which allows control over the string representation of the object. All arguments are optional:

- buf default None, for example a StringIO object
- columns default None, which columns to write
- col_space default None, minimum width of each column.
- na_rep default NaN, representation of NA value
- formatters default None, a dictionary (by column) of functions each of which takes a single argument and returns a formatted string
- float_format default None, a function which takes a single (float) argument and returns a formatted string; to be applied to floats in the DataFrame.
- sparsify default True, set to False for a DataFrame with a hierarchical index to print every multiindex key at each row.
- index names default True, will print the names of the indices
- index default True, will print the index (ie, row labels)
- · header default True, will print the column labels
- justify default left, will print column headers left- or right-justified

The Series object also has a to_string method, but with only the buf, na_rep, float_format arguments. There is also a length argument which, if set to True, will additionally output the length of the Series.

15.1.22 Writing to HTML format

DataFrame object has an instance method to_html which renders the contents of the DataFrame as an html table. The function arguments are as in the method to_string described above.

15.2 Clipboard

A handy way to grab data is to use the read_clipboard method, which takes the contents of the clipboard buffer and passes them to the read_table method described in the next section. For instance, you can copy the following text to the clipboard (CTRL-C on many operating systems):

```
A B C
x 1 4 p
y 2 5 q
z 3 6 r
```

And then import the data directly to a DataFrame by calling:

```
clipdf = pd.read_clipboard(delim_whitespace=True)
In [945]: clipdf
Out[945]:
    A B C
x 1 4 p
y 2 5 q
z 3 6 r
```

15.3 Excel files

The ExcelFile class can read an Excel 2003 file using the xlrd Python module and use the same parsing code as the above to convert tabular data into a DataFrame. To use it, create the ExcelFile object:

```
xls = ExcelFile('path_to_file.xls')
```

Then use the parse instance method with a sheetname, then use the same additional arguments as the parsers above:

```
xls.parse('Sheet1', index_col=None, na_values=['NA'])
```

To read sheets from an Excel 2007 file, you can pass a filename with a .xlsx extension, in which case the openpyxl module will be used to read the file.

It is often the case that users will insert columns to do temporary computations in Excel and you may not want to read in those columns. *ExcelFile.parse* takes a *parse_cols* keyword to allow you to specify a subset of columns to parse.

If parse cols is an integer, then it is assumed to indicate the last column to be parsed.

```
xls.parse('Sheet1', parse_cols=2, index_col=None, na_values=['NA'])
```

If parse_cols is a list of integers, then it is assumed to be the file column indices to be parsed.

```
xls.parse('Sheet1', parse_cols=[0, 2, 3], index_col=None, na_values=['NA'])
```

To write a DataFrame object to a sheet of an Excel file, you can use the to_excel instance method. The arguments are largely the same as to_csv described above, the first argument being the name of the excel file, and the optional second argument the name of the sheet to which the DataFrame should be written. For example:

```
df.to_excel('path_to_file.xlsx', sheet_name='sheet1')
```

Files with a .xls extension will be written using xlwt and those with a .xlsx extension will be written using openpyxl. The Panel class also has a to_excel instance method, which writes each DataFrame in the Panel to a separate sheet.

In order to write separate DataFrames to separate sheets in a single Excel file, one can use the ExcelWriter class, as in the following example:

```
writer = ExcelWriter('path_to_file.xlsx')
df1.to_excel(writer, sheet_name='sheet1')
df2.to_excel(writer, sheet_name='sheet2')
writer.save()
```

15.4 HDF5 (PyTables)

HDFStore is a dict-like object which reads and writes pandas to the high performance HDF5 format using the excellent PyTables library.

```
In [946]: store = HDFStore('store.h5')
In [947]: print store
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
Empty
```

Objects can be written to the file just like adding key-value pairs to a dict:

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```
In [948]: index = date_range('1/1/2000', periods=8)
In [949]: s = Series(randn(5), index=['a', 'b', 'c', 'd', 'e'])
In [950]: df = DataFrame(randn(8, 3), index=index,
                         columns=['A', 'B', 'C'])
   . . . . . :
   . . . . . :
In [951]: wp = Panel(randn(2, 5, 4), items=['Item1', 'Item2'],
                     major_axis=date_range('1/1/2000', periods=5),
                     minor_axis=['A', 'B', 'C', 'D'])
   . . . . . :
   . . . . . :
# store.put('s', s) is an equivalent method
In [952]: store['s'] = s
In [953]: store ['df'] = df
In [954]: store['wp'] = wp
# the type of stored data
In [955]: store.root.wp._v_attrs.pandas_type
Out[955]: 'wide'
In [956]: store
Out[956]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
               frame
                             (shape->[8,3])
/s
               series
                             (shape->[5])
qw/
               wide
                             (shape -> [2, 5, 4])
In a current or later Python session, you can retrieve stored objects:
# store.get('df') is an equivalent method
In [957]: store['df']
Out[957]:
                   Α
                             В
2000-01-01 -0.362543 -0.006154 -0.923061
2000-01-02 0.895717 0.805244 -1.206412
2000-01-03 2.565646 1.431256 1.340309
2000-01-04 -1.170299 -0.226169 0.410835
2000-01-05 0.813850 0.132003 -0.827317
2000-01-06 -0.076467 -1.187678 1.130127
2000-01-07 -1.436737 -1.413681 1.607920
2000-01-08 1.024180 0.569605 0.875906
Deletion of the object specified by the key
# store.remove('wp') is an equivalent method
In [958]: del store['wp']
In [959]: store
Out[959]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
                            (shape->[8,3])
              series
/s
                            (shape->[5])
```

Closing a Store

These stores are **not** appendable once written (though you can simply remove them and rewrite). Nor are they **queryable**; they must be retrieved in their entirety.

15.4.1 Storing in Table format

HDFStore supports another PyTables format on disk, the table format. Conceptually a table is shaped very much like a DataFrame, with rows and columns. A table may be appended to in the same or other sessions. In addition, delete & query type operations are supported.

```
In [962]: store = HDFStore('store.h5')
In [963]: df1 = df[0:4]
In [964]: df2 = df[4:]
# append data (creates a table automatically)
In [965]: store.append('df', df1)
In [966]: store.append('df', df2)
In [967]: store
Out [967]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
               frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
# select the entire object
In [968]: store.select('df')
Out[968]:
                  Α
                            В
2000-01-01 -0.362543 -0.006154 -0.923061
2000-01-02 0.895717 0.805244 -1.206412
2000-01-03 2.565646 1.431256
                               1.340309
2000-01-04 -1.170299 -0.226169 0.410835
2000-01-05 0.813850 0.132003 -0.827317
2000-01-06 -0.076467 -1.187678 1.130127
2000-01-07 -1.436737 -1.413681 1.607920
2000-01-08 1.024180 0.569605 0.875906
# the type of stored data
In [969]: store.root.df._v_attrs.pandas_type
Out[969]: 'frame_table'
```

15.4.2 Hierarchical Keys

Keys to a store can be specified as a string. These can be in a hierarchical path-name like format (e.g. foo/bar/bah), which will generate a hierarchy of sub-stores (or Groups in PyTables parlance). Keys can be specified with out the leading '/' and are ALWAYS absolute (e.g. 'foo' refers to '/foo'). Removal operations can remove everying in the sub-store and BELOW, so be *careful*.

```
In [970]: store.put('foo/bar/bah', df)
In [971]: store.append('food/orange', df)
In [972]: store.append('food/apple', df)
In [973]: store
Out [973]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/food/apple
/food/orange
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/foo/bar/bah
                                      (shape -> [8, 3])
                        frame
# a list of keys are returned
In [974]: store.keys()
Out[974]: ['/df', '/food/apple', '/food/orange', '/foo/bar/bah']
# remove all nodes under this level
In [975]: store.remove('food')
In [976]: store
Out [976]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/foo/bar/bah
                                      (shape -> [8, 3])
```

15.4.3 Storing Mixed Types in a Table

Storing mixed-dtype data is supported. Strings are store as a fixed-width using the maximum size of the appended column. Subsequent appends will truncate strings at this length. Passing min_itemsize = { 'values': size } as a parameter to append will set a larger minimum for the string columns. Storing floats, strings, ints, bools, datetime64 are currently supported. For string columns, passing nan_rep = 'nan' to append will change the default nan representation on disk (which converts to/from np.nan), this defaults to nan.

```
In [984]: df_mixed1 = store.select('df_mixed')
In [985]: df_mixed1
Out [985]:
                                     C string int bool
                                                                  datetime64
2000-01-01 -0.362543 -0.006154 -0.923061 string 1 True 2001-01-02 00:00:00
2000-01-02 0.895717 0.805244 -1.206412 string
                                                 1
                                                    True 2001-01-02 00:00:00
2000-01-03 2.565646 1.431256 1.340309 string
                                                1 True 2001-01-02 00:00:00
                                                1 True
2000-01-04 NaN NaN 0.410835
                                        NaN
                                                                         NaT
                                                1 True
2000-01-05
               NaN
                        NaN -0.827317
                                          NaN
2000-01-06 -0.076467 -1.187678 1.130127 string 1 True 2001-01-02 00:00:00
2000-01-07 -1.436737 -1.413681 1.607920 string 1 True 2001-01-02 00:00:00
2000-01-08 1.024180 0.569605 0.875906 string 1 True 2001-01-02 00:00:00
In [986]: df_mixed1.get_dtype_counts()
Out[986]:
bool
                 1
datetime64[ns]
                 1
float64
int64
object
                 1
# we have provided a minimum string column size
In [987]: store.root.df_mixed.table
Out[987]:
/df_mixed/table (Table(8,)) ''
 description := {
  "index": Int64Col(shape=(), dflt=0, pos=0),
  "values_block_0": Float64Col(shape=(3,), dflt=0.0, pos=1),
  "values_block_1": StringCol(itemsize=50, shape=(1,), dflt='', pos=2),
  "values_block_2": Int64Col(shape=(1,), dflt=0, pos=3),
  "values_block_3": BoolCol(shape=(1,), dflt=False, pos=4),
  "values_block_4": Int64Col(shape=(1,), dflt=0, pos=5)}
 byteorder := 'little'
 chunkshape := (661,)
 autoIndex := True
 colindexes := {
   "index": Index(6, medium, shuffle, zlib(1)).is_CSI=False}
```

15.4.4 Storing Multi-Index DataFrames

Storing multi-index dataframes as tables is very similar to storing/selecting from homogenous index DataFrames.

```
Α
                          В
foo bar
         0.896171 -0.487602 -0.082240
foo one
        -2.182937 0.380396 0.084844
   two
                   1.519970 -0.493662
   three 0.432390
          0.600178 0.274230 0.132885
        -0.023688 2.410179 1.450520
   t.wo
baz two
          0.206053 -0.251905 -2.213588
   three 1.063327 1.266143 0.299368
qux one -0.863838 0.408204 -1.048089
   two -0.025747 -0.988387 0.094055
   three 1.262731 1.289997 0.082423
In [991]: store.append('df_mi',df_mi)
In [992]: store.select('df_mi')
Out [992]:
                 Α
foo bar
          0.896171 -0.487602 -0.082240
foo one
   t wo
         -2.182937 0.380396 0.084844
   three 0.432390 1.519970 -0.493662
bar one 0.600178 0.274230 0.132885
   two -0.023688 2.410179 1.450520
baz two 0.206053 -0.251905 -2.213588
   three 1.063327 1.266143 0.299368
qux one -0.863838 0.408204 -1.048089
   two -0.025747 -0.988387 0.094055
   three 1.262731 1.289997 0.082423
# the levels are automatically included as data columns
In [993]: store.select('df_mi', Term('foo=bar'))
Out [993]:
               Α
foo bar
bar one 0.600178 0.274230 0.132885
   two -0.023688 2.410179 1.450520
```

15.4.5 Querying a Table

select and delete operations have an optional criteria that can be specified to select/delete only a subset of the data. This allows one to have a very large on-disk table and retrieve only a portion of the data.

A query is specified using the Term class under the hood.

- 'index' and 'columns' are supported indexers of a DataFrame
- 'major_axis', 'minor_axis', and 'items' are supported indexers of the Panel

Valid terms can be created from dict, list, tuple, or string. Objects can be embeded as values. Allowed operations are: <, <=, >, >=, =. = will be inferred as an implicit set operation (e.g. if 2 or more values are provided). The following are all valid terms.

```
• dict(field = 'index', op = '>', value = '20121114')
• ('index', '>', '20121114')
• 'index > 20121114'
• ('index', '>', datetime(2012,11,14))
```

```
('index', ['20121114','20121115'])
('major_axis', '=', Timestamp('2012/11/14'))
('minor_axis', ['A','B'])
```

Queries are built up using a list of Terms (currently only **anding** of terms is supported). An example query for a panel might be specified as follows. ['major_axis>20000102', ('minor_axis', '=', ['A','B'])]. This is roughly translated to: major_axis must be greater than the date 20000102 and the minor_axis must be A or R

```
In [994]: store.append('wp',wp)
In [995]: store
Out[995]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/df_mi
                        frame_table (typ->appendable_multi,nrows->10,ncols->5,indexers->[index],dc-
/df_mixed
                        frame_table (typ->appendable,nrows->8,ncols->7,indexers->[index])
                        wide_table (typ->appendable,nrows->20,ncols->2,indexers->[major_axis,minor_
aw/
/foo/bar/bah
                        frame
                                     (shape->[8,3])
In [996]: store.select('wp',[ Term('major_axis>20000102'), Term('minor_axis', '=', ['A','B']) ])
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 3 (major_axis) x 2 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-03 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to B
```

The columns keyword can be supplied to select to filter a list of the return columns, this is equivalent to passing a Term('columns', list_of_columns_to_filter)

Start and Stop parameters can be specified to limit the total search space. These are in terms of the total number of rows in a table.

```
# this is effectively what the storage of a Panel looks like
In [998]: wp.to_frame()
Out[998]:
                     Tt.em1
                               Tt.em2
major
          minor
2000-01-01 A
                 -2.211372 0.687738
           В
                 0.974466 0.176444
                 -2.006747 0.403310
           С
           D
                 -0.410001 -0.154951
2000-01-02 A
                 -0.078638 0.301624
                 0.545952 -2.179861
```

```
С
                -1.219217 -1.369849
                -1.226825 -0.954208
          \Box
                 0.769804 1.462696
2000-01-03 A
          В
                 -1.281247 -1.743161
          С
                -0.727707 -0.826591
                 -0.121306 -0.345352
2000-01-04 A
                -0.097883 1.314232
                 0.695775 0.690579
          В
          C
                 0.341734 0.995761
                0.959726 2.396780
          D
                -1.110336 0.014871
2000-01-05 A
          В
               -0.619976 3.357427
                0.149748 -0.317441
                -0.732339 -1.236269
# limiting the search
In [999]: store.select('wp',[ Term('major_axis>20000102'), Term('minor_axis', '=', ['A','B']) ], sta:
Out [999]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 1 (major_axis) x 2 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-03 00:00:00 to 2000-01-03 00:00:00
Minor_axis axis: A to B
```

15.4.6 Indexing

You can create/modify an index for a table with create_table_index after data is already in the table (after and append/put operation). Creating a table index is **highly** encouraged. This will speed your queries a great deal when you use a select with the indexed dimension as the where. **Indexes are automagically created (starting 0.10.1)** on the indexables and any data columns you specify. This behavior can be turned off by passing index=False to append.

```
# we have automagically already created an index (in the first section)
In [1000]: i = store.root.df.table.cols.index.index

In [1001]: i.optlevel, i.kind
Out[1001]: (6, 'medium')

# change an index by passing new parameters
In [1002]: store.create_table_index('df', optlevel = 9, kind = 'full')
In [1003]: i = store.root.df.table.cols.index.index
In [1004]: i.optlevel, i.kind
Out[1004]: (9, 'full')
```

15.4.7 Query via Data Columns

You can designate (and index) certain columns that you want to be able to perform queries (other than the *indexable* columns, which you can always query). For instance say you want to perform this common operation, on-disk, and return just the frame that matches this query. You can specify data_columns = True to force all columns to be data columns

```
In [1005]: df_dc = df.copy()
```

```
In [1006]: df_dc['string'] = 'foo'
In [1007]: df_dc.ix[4:6,'string'] = np.nan
In [1008]: df_dc.ix[7:9,'string'] = 'bar'
In [1009]: df_dc['string2'] = 'cool'
In [1010]: df_dc
Out[1010]:
                            В
                                    C string string2
2000-01-01 -0.362543 -0.006154 -0.923061 foo cool
2000-01-02 0.895717 0.805244 -1.206412
                                          foo
                                                 cool
2000-01-03 2.565646 1.431256 1.340309
                                         foo
                                                 cool
2000-01-04 -1.170299 -0.226169 0.410835
                                          foo
                                                 cool
2000-01-05 0.813850 0.132003 -0.827317
                                        NaN
                                                 cool
2000-01-06 -0.076467 -1.187678 1.130127
                                           NaN
                                                 cool
2000-01-07 -1.436737 -1.413681 1.607920
                                          foo
                                                 cool
2000-01-08 1.024180 0.569605 0.875906
                                          bar
                                                 cool
# on-disk operations
In [1011]: store.append('df_dc', df_dc, data_columns = ['B','C','string','string2'])
In [1012]: store.select('df_dc',[ Term('B>0') ])
Out[1012]:
                           В
                                     C string string2
2000-01-02 0.895717 0.805244 -1.206412
                                          foo
                                                 cool
2000-01-03 2.565646 1.431256 1.340309
                                           foo
                                                 cool
2000-01-05 0.813850 0.132003 -0.827317
                                                 cool
                                           NaN
2000-01-08 1.024180 0.569605 0.875906
                                           bar
                                                 cool
# getting creative
In [1013]: store.select('df_dc',['B > 0', 'C > 0', 'string == foo'])
Out[1013]:
                            В
                                     C string string2
                  Α
2000-01-03 2.565646 1.431256 1.340309 foo cool
# this is in-memory version of this type of selection
In [1014]: df_dc[(df_dc.B > 0) \& (df_dc.C > 0) \& (df_dc.string == 'foo')]
Out[1014]:
                           В
                                     C string string2
2000-01-03 2.565646 1.431256 1.340309
                                        foo cool
# we have automagically created this index and that the B/C/string/string2 columns are stored separa
In [1015]: store.root.df_dc.table
Out[1015]:
/df_dc/table (Table(8,)) ''
 description := {
 "index": Int64Col(shape=(), dflt=0, pos=0),
 "values_block_0": Float64Col(shape=(1,), dflt=0.0, pos=1),
 "B": Float64Col(shape=(), dflt=0.0, pos=2),
 "C": Float64Col(shape=(), dflt=0.0, pos=3),
 "string": StringCol(itemsize=3, shape=(), dflt='', pos=4),
 "string2": StringCol(itemsize=4, shape=(), dflt='', pos=5)}
 byteorder := 'little'
 chunkshape := (1680,)
 autoIndex := True
 colindexes := {
```

```
"index": Index(6, medium, shuffle, zlib(1)).is_CSI=False,
"C": Index(6, medium, shuffle, zlib(1)).is_CSI=False,
"B": Index(6, medium, shuffle, zlib(1)).is_CSI=False,
"string2": Index(6, medium, shuffle, zlib(1)).is_CSI=False,
"string": Index(6, medium, shuffle, zlib(1)).is_CSI=False}
```

There is some performance degredation by making lots of columns into *data columns*, so it is up to the user to designate these. In addition, you cannot change data columns (nor indexables) after the first append/put operation (Of course you can simply read in the data and create a new table!)

15.4.8 Advanced Queries

Unique

To retrieve the *unique* values of an indexable or data column, use the method unique. This will, for example, enable you to get the index very quickly. Note nan are excluded from the result set.

```
In [1016]: store.unique('df_dc','index')
Out[1016]:
<class 'pandas.tseries.index.DatetimeIndex'>
[2000-01-01 00:00:00, ..., 2000-01-08 00:00:00]
Length: 8, Freq: None, Timezone: None
In [1017]: store.unique('df_dc','string')
Out[1017]: Index([bar, foo], dtype=object)
```

Replicating or

not and or conditions are unsupported at this time; however, or operations are easy to replicate, by repeately applying the criteria to the table, and then concat the results.

Storer Object

If you want to inspect the stored object, retrieve via get_storer. You could use this progamatically to say get the number of rows in an object.

```
In [1021]: store.get_storer('df_dc').nrows
Out[1021]: 8
```

15.4.9 Multiple Table Queries

New in 0.10.1 are the methods append_to_multple and select_as_multiple, that can perform appending/selecting from multiple tables at once. The idea is to have one table (call it the selector table) that you index most/all of the columns, and perform your queries. The other table(s) are data tables that are indexed the same the selector table. You can then perform a very fast query on the selector table, yet get lots of data back. This method works similar to having a very wide-table, but is more efficient in terms of queries.

Note, THE USER IS RESPONSIBLE FOR SYNCHRONIZING THE TABLES. This means, append to the tables in the same order; append_to_multiple splits a single object to multiple tables, given a specification (as a dictionary). This dictionary is a mapping of the table names to the 'columns' you want included in that table. Pass a *None* for a single table (optional) to let it have the remaining columns. The argument selector defines which table is the selector table.

```
In [1022]: df_mt = DataFrame(randn(8, 6), index=date_range('1/1/2000', periods=8),
                                          columns=['A', 'B', 'C', 'D', 'E', 'F'])
   . . . . . . :
In [1023]: df_mt['foo'] = 'bar'
# you can also create the tables individually
In [1024]: store.append_to_multiple({ 'df1_mt' : ['A','B'], 'df2_mt' : None }, df_mt, selector = 'df.
In [1025]: store
Out[1025]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
                        frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/df1_mt
                        frame_table (typ->appendable,nrows->8,ncols->2,indexers->[index],dc->[A,B])
                       frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index])
/df2_mt
                       frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index],dc->[B,C,s
/df_dc
                        frame_table (typ->appendable_multi,nrows->10,ncols->5,indexers-->[index],dc-:
/df_mi
/df_mixed
                        frame_table
                                     (typ->appendable,nrows->8,ncols->7,indexers->[index])
                        wide_table
                                     (typ->appendable,nrows->20,ncols->2,indexers->[major_axis,minor_
/wp
/foo/bar/bah
                        frame
                                     (shape -> [8, 3])
# indiviual tables were created
In [1026]: store.select('df1_mt')
Out[1026]:
2000-01-01 -0.055758 0.536580
2000-01-02 -0.281461 0.030711
2000-01-03 -0.064034 -1.282782
2000-01-04 0.583787 0.221471
2000-01-05 -0.845696 -1.340896
2000-01-06 0.888782 0.228440
2000-01-07 -1.066969 -0.303421
2000-01-08 1.574159 1.588931
In [1027]: store.select('df2_mt')
Out[1027]:
                  C
                            D
                                      Ε
                                                 F foo
2000-01-01 -0.489682 \quad 0.369374 -0.034571 -2.484478 \quad \text{bar}
2000-01-02 0.109121 1.126203 -0.977349 1.474071 bar
2000-01-03 0.781836 -1.071357 0.441153 2.353925 bar
2000-01-04 -0.744471 0.758527 1.729689 -0.964980 bar
2000-01-05 1.846883 -1.328865 1.682706 -1.717693 bar
2000-01-06 0.901805 1.171216 0.520260 -1.197071 bar
2000-01-07 -0.858447 0.306996 -0.028665 0.384316
2000-01-08  0.476720  0.473424 -0.242861 -0.014805 bar
# as a multiple
In [1028]: store.select_as_multiple(['df1_mt','df2_mt'], where = ['A>0','B>0'], selector = 'df1_mt
Out[1028]:
                             B
                                       С
                                                 D
                                                           Ε
                                                                       foo
2000-01-04 0.583787 0.221471 -0.744471 0.758527 1.729689 -0.964980 bar
```

```
2000-01-06  0.888782  0.228440  0.901805  1.171216  0.520260 -1.197071 bar 2000-01-08  1.574159  1.588931  0.476720  0.473424 -0.242861 -0.014805 bar
```

15.4.10 Delete from a Table

You can delete from a table selectively by specifying a where. In deleting rows, it is important to understand the PyTables deletes rows by erasing the rows, then **moving** the following data. Thus deleting can potentially be a very expensive operation depending on the orientation of your data. This is especially true in higher dimensional objects (Panel and Panel 4D). To get optimal deletion speed, it pays to have the dimension you are deleting be the first of the indexables.

Data is ordered (on the disk) in terms of the indexables. Here's a simple use case. You store panel type data, with dates in the major_axis and ids in the minor_axis. The data is then interleaved like this:

```
    date_1

            id_1
            id_2
            id_n

    date_2

            id_n

    date_1

            id_1
            id_n
```

It should be clear that a delete operation on the major_axis will be fairly quick, as one chunk is removed, then the following data moved. On the other hand a delete operation on the minor_axis will be very expensive. In this case it would almost certainly be faster to rewrite the table using a where that selects all but the missing data.

```
# returns the number of rows deleted
In [1029]: store.remove('wp', 'major_axis>20000102')
Out[1029]: 12

In [1030]: store.select('wp')
Out[1030]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 2 (major_axis) x 4 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-02 00:00:00
Minor_axis axis: A to D
```

Please note that HDF5 **DOES NOT RECLAIM SPACE** in the h5 files automatically. Thus, repeatedly deleting (or removing nodes) and adding again **WILL TEND TO INCREASE THE FILE SIZE**. To *clean* the file, use ptrepack (see below).

15.4.11 Compression

PyTables allows the stored data to be compressed. Tthis applies to all kinds of stores, not just tables.

- Pass complevel=int for a compression level (1-9, with 0 being no compression, and the default)
- Pass complib=lib where lib is any of zlib, bzip2, lzo, blosc for whichever compression library you prefer.

HDFStore will use the file based compression scheme if no overriding complib or complevel options are provided. blosc offers very fast compression, and is my most used. Note that lzo and bzip2 may not be installed (by Python) by default.

Compression for all objects within the file

```
• store_compressed = HDFStore('store_compressed.h5', complevel=9,
  complib='blosc')
```

Or on-the-fly compression (this only applies to tables). You can turn off file compression for a specific table by passing complevel=0

```
• store.append('df', df, complib='zlib', complevel=5)
```

ptrepack

PyTables offer better write performance when compressed after writing them, as opposed to turning on compression at the very beginning. You can use the supplied PyTables utility ptrepack. In addition, ptrepack can change compression levels after the fact.

```
    ptrepack --chunkshape=auto --propindexes --complevel=9 --complib=blosc
in.h5 out.h5
```

Furthermore ptrepack in.h5 out.h5 will *repack* the file to allow you to reuse previously deleted space. Aalternatively, one can simply remove the file and write again, or use the copy method.

15.4.12 Notes & Caveats

- Once a table is created its items (Panel) / columns (DataFrame) are fixed; only exactly the same columns can be appended
- You can not append/select/delete to a non-table (table creation is determined on the first append, or by passing table=True in a put operation)
- HDFStore is **not-threadsafe for writing**. The underlying PyTables only supports concurrent reads (via threading or processes). If you need reading and writing *at the same time*, you need to serialize these operations in a single thread in a single process. You will corrupt your data otherwise. See the issue https://github.com/pydata/pandas/issues/2397> for more information.
- PyTables only supports fixed-width string columns in tables. The sizes of a string based indexing column (e.g. *columns* or *minor_axis*) are determined as the maximum size of the elements in that axis or by passing the parameter min_itemsize on the first table creation (min_itemsize can be an integer or a dict of column name to an integer). If subsequent appends introduce elements in the indexing axis that are larger than the supported indexer, an Exception will be raised (otherwise you could have a silent truncation of these indexers, leading to loss of information). Just to be clear, this fixed-width restriction applies to **indexables** (the indexing columns) and **string values** in a mixed_type table.

```
In [1031]: store.append('wp_big_strings', wp, min_itemsize = { 'minor_axis' : 30 })
In [1032]: wp = wp.rename_axis(lambda x: x + '_big_strings', axis=2)
In [1033]: store.append('wp_big_strings', wp)
In [1034]: store.select('wp_big_strings')
Out[1034]:
<class 'pandas.core.panel.Panel'>
Dimensions: 2 (items) x 5 (major_axis) x 8 (minor_axis)
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A to D_big_strings
```

```
# we have provided a minimum minor_axis indexable size
In [1035]: store.root.wp_big_strings.table
Out[1035]:
/wp_big_strings/table (Table(40,)) ''
  description := {
    "major_axis": Int64Col(shape=(), dflt=0, pos=0),
    "minor_axis": StringCol(itemsize=30, shape=(), dflt='', pos=1),
    "values_block_0": Float64Col(shape=(2,), dflt=0.0, pos=2)}
  byteorder := 'little'
  chunkshape := (1213,)
  autoIndex := True
  colindexes := {
    "major_axis": Index(6, medium, shuffle, zlib(1)).is_CSI=False,
    "minor_axis": Index(6, medium, shuffle, zlib(1)).is_CSI=False}
```

15.4.13 External Compatibility

HDFStore write storer objects in specific formats suitable for producing loss-less roundtrips to pandas objects. For external compatibility, HDFStore can read native PyTables format tables. It is possible to write an HDFStore object that can easily be imported into R using the rhdf5 library. Create a table format store like this:

15.4.14 Backwards Compatibility

0.10.1 of HDFStore is backwards compatible for reading tables created in a prior version of pandas however, query terms using the prior (undocumented) methodology are unsupported. HDFStore will issue a warning if you try to use a prior-version format file. You must read in the entire file and write it out using the new format, using the method copy to take advantage of the updates. The group attribute pandas_version contains the version information. copy takes a number of options, please see the docstring.

```
# a legacy store
In [1039]: legacy_store = HDFStore(legacy_file_path,'r')
In [1040]: legacy_store
Out[1040]:
<class 'pandas.io.pytables.HDFStore'>
File path: /home/wesm/code/pandas/doc/source/_static/legacy_0.10.h5
                                  (shape->[30])
                      series
/b
                      frame
                                   (shape -> [30, 4])
                     frame_table [0.10.0] (typ->appendable,nrows->30,ncols->11,indexers->[index
/df1_mixed
                     wide_table [0.10.0] (typ->appendable,nrows->120,ncols->9,indexers->[major
/p1_mixed
/p4d_mixed
                     ndim_table [0.10.0] (typ->appendable,nrows->360,ncols->9,indexers->[items
/foo/bar
                      wide
                                   (shape->[3,30,4])
# copy (and return the new handle)
```

```
In [1041]: new_store = legacy_store.copy('store_new.h5')
In [1042]: new_store
Out[1042]:
<class 'pandas.io.pytables.HDFStore'>
File path: store_new.h5
                                (shape->[30])
                    series
/b
                                (shape->[30,4])
                    frame
/df1_mixed
                    frame_table (typ->appendable,nrows->30,ncols->11,indexers->[index])
                    wide_table (typ->appendable,nrows->120,ncols->9,indexers->[major_axis,mi
/p1_mixed
/p4d_mixed
                   wide_table (typ->appendable,nrows->360,ncols->9,indexers->[items,major_a
/foo/bar
                    wide
                                 (shape->[3,30,4])
In [1043]: new_store.close()
```

15.4.15 Performance

- Tables come with a writing performance penalty as compared to regular stores. The benefit is the ability to append/delete and query (potentially very large amounts of data). Write times are generally longer as compared with regular stores. Query times can be quite fast, especially on an indexed axis.
- You can pass chunksize=an integer to append, to change the writing chunksize (default is 50000). This will significantly lower your memory usage on writing.
- You can pass expectedrows=an integer to the first append, to set the TOTAL number of expectedrows that PyTables will expected. This will optimize read/write performance.
- Duplicate rows can be written to tables, but are filtered out in selection (with the last items being selected; thus a table is unique on major, minor pairs)
- A PerformanceWarning will be raised if you are attempting to store types that will be pickled by PyTables (rather than stored as endemic types). See http://stackoverflow.com/questions/14355151/how-to-make-pandas-hdfstore-put-operation-faster/14370190#14370190 for more information and some solutions.

15.4.16 Experimental

HDFStore supports Panel 4D storage.

```
In [1044]: p4d = Panel4D({ '11' : wp })
In [1045]: p4d
Out[1045]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 1 (labels) x 2 (items) x 5 (major_axis) x 4 (minor_axis)
Labels axis: 11 to 11
Items axis: Item1 to Item2
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A_big_strings to D_big_strings
In [1046]: store.append('p4d', p4d)
In [1047]: store
Out[1047]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
                           frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
```

```
/df1_mt
                             frame_table (typ->appendable,nrows->8,ncols->2,indexers->[index],dc->[A,1]
/df2_mt
                             frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index])
/df_dc
                             frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index],dc->[B,0]
/df_mi
                             frame_table (typ->appendable_multi,nrows->10,ncols->5,indexers->[index],
/df_mixed
                             frame_table (typ->appendable,nrows->8,ncols->7,indexers->[index])
/p4d
                             wide_table (typ->appendable,nrows->40,ncols->1,indexers->[items,major_a:
                             wide_table (typ->appendable,nrows->8,ncols->2,indexers->[major_axis,mindexers->2,indexers->[major_axis,mindexers->2,indexers->1]
                             wide_table (typ->appendable,nrows->40,ncols->2,indexers->[major_axis,min
/wp_big_strings
/foo/bar/bah
                             frame
                                           (shape->[8,3])
```

These, by default, index the three axes items, major_axis, minor_axis. On an AppendableTable it is possible to setup with the first append a different indexing scheme, depending on how you want to store your data. Pass the axes keyword with a list of dimension (currently must by exactly 1 less than the total dimensions of the object). This cannot be changed after table creation.

```
In [1048]: store.append('p4d2', p4d, axes = ['labels', 'major_axis', 'minor_axis'])
In [1049]: store
Out [1049]:
<class 'pandas.io.pytables.HDFStore'>
File path: store.h5
/df
                           frame_table (typ->appendable,nrows->8,ncols->3,indexers->[index])
/df1_mt
                           frame_table (typ->appendable,nrows->8,ncols->2,indexers->[index],dc->[A,1]
/df2_mt
                           frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index])
/df_dc
                           frame_table (typ->appendable,nrows->8,ncols->5,indexers->[index],dc->[B,0
                           frame_table (typ->appendable_multi,nrows->10,ncols->5,indexers->[index],
/df_mi
/df_mixed
                           frame_table (typ->appendable,nrows->8,ncols->7,indexers->[index])
/p4d
                           wide_table
                                        (typ->appendable, nrows->40, ncols->1, indexers->[items, major_a:
/p4d2
                           wide_table
                                        (typ->appendable,nrows->20,ncols->2,indexers->[labels,major_a
/wp
                           wide_table
                                        (typ->appendable,nrows->8,ncols->2,indexers->[major_axis,mine
/wp_big_strings
                           wide_table
                                        (typ->appendable,nrows->40,ncols->2,indexers->[major_axis,min
                                        (shape -> [8, 3])
/foo/bar/bah
                           frame
In [1050]: store.select('p4d2', [ Term('labels=l1'), Term('items=Item1'), Term('minor_axis=A_big_str
Out[1050]:
<class 'pandas.core.panelnd.Panel4D'>
Dimensions: 1 (labels) x 1 (items) x 5 (major_axis) x 1 (minor_axis)
Labels axis: 11 to 11
Items axis: Item1 to Item1
Major_axis axis: 2000-01-01 00:00:00 to 2000-01-05 00:00:00
Minor_axis axis: A_big_strings to A_big_strings
```

15.5 SQL Queries

The pandas.io.sql module provides a collection of query wrappers to both facilitate data retrieval and to reduce dependency on DB-specific API. There wrappers only support the Python database adapters which respect the Python DB-API.

Suppose you want to query some data with different types from a table such as:

id	Date	Col_1	Col_2	Col_3
26	2012-10-18	X	25.7	True
42	2012-10-19	Y	-12.4	False
63	2012-10-20	Z	5.73	True

Functions from pandas.io.sql can extract some data into a DataFrame. In the following example, we use SQlite

SQL database engine. You can use a temporary SQLite database where data are stored in "memory". Just do:

```
import sqlite3
from pandas.io import sql
# Create your connection.
cnx = sqlite3.connect(':memory:')
```

Let data be the name of your SQL table. With a query and your database connection, just use the read_frame() function to get the query results into a DataFrame:

You can also specify the name of the column as the DataFrame index:

```
In [1052]: sql.read_frame("SELECT * FROM data;", cnx, index_col='id')
Out[1052]:
                  date Col_1 Col_2 Col_3
id
26 2010-10-18 00:00:00
                           X 27.50
                                         1
42
   2010-10-19 00:00:00
                           Y - 12.50
                                         0
63 2010-10-20 00:00:00
                           Z
                              5.73
                                         1
In [1053]: sql.read_frame("SELECT * FROM data;", cnx, index_col='date')
Out[1053]:
                    id Col_1 Col_2 Col_3
date
2010-10-18 00:00:00 26
                           X 27.50
                                         1
2010-10-19 00:00:00 42
                           Y - 12.50
2010-10-20 00:00:00 63
                               5.73
                                         1
```

Of course, you can specify more "complex" query.

```
In [1054]: sql.read_frame("SELECT id, Col_1, Col_2 FROM data WHERE id = 42;", cnx)
Out[1054]:
   id Col_1 Col_2
0 42 Y -12.5
```

There are a few other available functions:

- tquery returns list of tuples corresponding to each row.
- uquery does the same thing as tquery, but instead of returning results, it returns the number of related rows.
- write_frame writes records stored in a DataFrame into the SQL table.
- has_table checks if a given SQLite table exists.

Note: For now, writing your DataFrame into a database works only with **SQLite**. Moreover, the **index** will currently be **dropped**.

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SPARSE DATA STRUCTURES

We have implemented "sparse" versions of Series, DataFrame, and Panel. These are not sparse in the typical "mostly 0". You can view these objects as being "compressed" where any data matching a specific value (NaN/missing by default, though any value can be chosen) is omitted. A special SparseIndex object tracks where data has been "sparsified". This will make much more sense in an example. All of the standard pandas data structures have a to_sparse method:

```
In [1276]: ts = Series(randn(10))
In [1277]: ts[2:-2] = np.nan
In [1278]: sts = ts.to_sparse()
In [1279]: sts
Out [1279]:
    0.469112
   -0.282863
1
2.
          NaN
3
          NaN
4
          NaN
5
          NaN
6
          NaN
          NaN
   -0.861849
   -2.104569
BlockIndex
Block locations: array([0, 8], dtype=int32)
Block lengths: array([2, 2], dtype=int32)
```

The to_sparse method takes a kind argument (for the sparse index, see below) and a fill_value. So if we had a mostly zero Series, we could convert it to sparse with fill_value=0:

```
In [1280]: ts.fillna(0).to_sparse(fill_value=0)
Out[1280]:
    0.469112
   -0.282863
2
    0.000000
3
    0.000000
4
    0.000000
5
    0.000000
6
    0.000000
    0.000000
    -0.861849
   -2.104569
BlockIndex
```

```
Block locations: array([0, 8], dtype=int32)
Block lengths: array([2, 2], dtype=int32)
```

The sparse objects exist for memory efficiency reasons. Suppose you had a large, mostly NA DataFrame:

```
In [1281]: df = DataFrame(randn(10000, 4))
In [1282]: df.ix[:9998] = np.nan
In [1283]: sdf = df.to_sparse()
In [1284]: sdf
Out[1284]:
<class 'pandas.sparse.frame.SparseDataFrame'>
Int64Index: 10000 entries, 0 to 9999
Columns: 4 entries, 0 to 3
dtypes: float64(4)
In [1285]: sdf.density
Out[1285]: 0.0001
```

As you can see, the density (% of values that have not been "compressed") is extremely low. This sparse object takes up much less memory on disk (pickled) and in the Python interpreter. Functionally, their behavior should be nearly identical to their dense counterparts.

Any sparse object can be converted back to the standard dense form by calling to_dense:

```
In [1286]: sts.to_dense()
Out[1286]:
  0.469112
   -0.282863
1
2
         NaN
3
         NaN
4
         NaN
          NaN
6
         NaN
7
         NaN
8
  -0.861849
   -2.104569
```

16.1 SparseArray

SparseArray is the base layer for all of the sparse indexed data structures. It is a 1-dimensional ndarray-like object storing only values distinct from the fill_value:

```
In [1287]: arr = np.random.randn(10)
In [1288]: arr[2:5] = np.nan; arr[7:8] = np.nan
In [1289]: sparr = SparseArray(arr)
In [1290]: sparr
Out[1290]:
SparseArray([-1.9557, -1.6589, nan, nan, nan, nan, 1.1589, 0.1453, nan, 0.606 , 1.3342])
IntIndex
Indices: array([0, 1, 5, 6, 8, 9], dtype=int32)
```

Like the indexed objects (SparseSeries, SparseDataFrame, SparsePanel), a SparseArray can be converted back to a regular ndarray by calling to_dense:

16.2 SparseList

SparseList is a list-like data structure for managing a dynamic collection of SparseArrays. To create one, simply call the SparseList constructor with a fill_value (defaulting to NaN):

```
In [1292]: spl = SparseList()
In [1293]: spl
Out[1293]:
<pandas.sparse.list.SparseList object at 0xc34b990>
```

The two important methods are append and to_array. append can accept scalar values or any 1-dimensional sequence:

```
In [1294]: spl.append(np.array([1., nan, nan, 2., 3.]))
In [1295]: spl.append(5)
In [1296]: spl.append(sparr)
In [1297]: spl
Out [1297]:
<pandas.sparse.list.SparseList object at 0xc34b990>
SparseArray([ 1., nan, nan, 2., 3.])
IntIndex
Indices: array([0, 3, 4], dtype=int32)
SparseArray([ 5.])
IntIndex
Indices: array([0], dtype=int32)
SparseArray([-1.9557, -1.6589,
                                           nan, nan, 1.1589, 0.1453,
                                   nan,
          nan, 0.606 , 1.3342])
IntIndex
Indices: array([0, 1, 5, 6, 8, 9], dtype=int32)
```

As you can see, all of the contents are stored internally as a list of memory-efficient SparseArray objects. Once you've accumulated all of the data, you can call to_array to get a single SparseArray with all the data:

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16.3 SparseIndex objects

Two kinds of SparseIndex are implemented, block and integer. We recommend using block as it's more memory efficient. The integer format keeps an arrays of all of the locations where the data are not equal to the fill value. The block format tracks only the locations and sizes of blocks of data.

CAVEATS AND GOTCHAS

17.1 Nan, Integer NA values and NA type promotions

17.1.1 Choice of NA representation

For lack of NA (missing) support from the ground up in NumPy and Python in general, we were given the difficult choice between either

- A masked array solution: an array of data and an array of boolean values indicating whether a value
- Using a special sentinel value, bit pattern, or set of sentinel values to denote NA across the dtypes

For many reasons we chose the latter. After years of production use it has proven, at least in my opinion, to be the best decision given the state of affairs in NumPy and Python in general. The special value NaN (Not-A-Number) is used everywhere as the NA value, and there are API functions isnull and notnull which can be used across the dtypes to detect NA values.

However, it comes with it a couple of trade-offs which I most certainly have not ignored.

17.1.2 Support for integer NA

In the absence of high performance NA support being built into NumPy from the ground up, the primary casualty is the ability to represent NAs in integer arrays. For example:

```
c    3
f    NaN
u    NaN

In [493]: s2.dtype
Out[493]: dtype('float64')
```

This trade-off is made largely for memory and performance reasons, and also so that the resulting Series continues to be "numeric". One possibility is to use dtype=object arrays instead.

17.1.3 NA type promotions

When introducing NAs into an existing Series or DataFrame via reindex or some other means, boolean and integer types will be promoted to a different dtype in order to store the NAs. These are summarized by this table:

Typeclass	Promotion dtype for storing NAs
floating	no change
object	no change
integer	cast to float 64
boolean	cast to object

While this may seem like a heavy trade-off, in practice I have found very few cases where this is an issue in practice. Some explanation for the motivation here in the next section.

17.1.4 Why not make NumPy like R?

Many people have suggested that NumPy should simply emulate the NA support present in the more domain-specific statistical programming language R. Part of the reason is the NumPy type hierarchy:

Typeclass	Dtypes			
numpy.floating	float16, float32, float64, float128			
numpy.integer	int8, int16, int32, int64			
numpy.unsignedinteger	uint8, uint16, uint32, uint64			
numpy.object_	object_			
numpy.bool_	bool_			
numpy.character	string_, unicode_			

The R language, by contrast, only has a handful of built-in data types: integer, numeric (floating-point), character, and boolean. NA types are implemented by reserving special bit patterns for each type to be used as the missing value. While doing this with the full NumPy type hierarchy would be possible, it would be a more substantial trade-off (especially for the 8- and 16-bit data types) and implementation undertaking.

An alternate approach is that of using masked arrays. A masked array is an array of data with an associated boolean *mask* denoting whether each value should be considered NA or not. I am personally not in love with this approach as I feel that overall it places a fairly heavy burden on the user and the library implementer. Additionally, it exacts a fairly high performance cost when working with numerical data compared with the simple approach of using NaN. Thus, I have chosen the Pythonic "practicality beats purity" approach and traded integer NA capability for a much simpler approach of using a special value in float and object arrays to denote NA, and promoting integer arrays to floating when NAs must be introduced.

17.2 Integer indexing

Label-based indexing with integer axis labels is a thorny topic. It has been discussed heavily on mailing lists and among various members of the scientific Python community. In pandas, our general viewpoint is that labels matter more than integer locations. Therefore, with an integer axis index *only* label-based indexing is possible with the standard tools like .ix. The following code will generate exceptions:

```
s = Series(range(5))
s[-1]
df = DataFrame(np.random.randn(5, 4))
df
df.ix[-2:]
```

This deliberate decision was made to prevent ambiguities and subtle bugs (many users reported finding bugs when the API change was made to stop "falling back" on position-based indexing).

17.3 Label-based slicing conventions

17.3.1 Non-monotonic indexes require exact matches

17.3.2 Endpoints are inclusive

Compared with standard Python sequence slicing in which the slice endpoint is not inclusive, label-based slicing in pandas **is inclusive**. The primary reason for this is that it is often not possible to easily determine the "successor" or next element after a particular label in an index. For example, consider the following Series:

```
In [494]: s = Series(randn(6), index=list('abcdef'))
In [495]: s
Out[495]:
a     1.337122
b    -1.531095
c     1.331458
d     -0.571329
e     -0.026671
f     -1.085663
```

Suppose we wished to slice from c to e, using integers this would be

```
In [496]: s[2:5]
Out [496]:
c     1.331458
d     -0.571329
e     -0.026671
```

However, if you only had c and e, determining the next element in the index can be somewhat complicated. For example, the following does not work:

```
s.ix['c':'e'+1]
```

A very common use case is to limit a time series to start and end at two specific dates. To enable this, we made the design design to make label-based slicing include both endpoints:

```
In [497]: s.ix['c':'e']
Out[497]:
c    1.331458
```

```
\begin{array}{ccc} d & -0.571329 \\ -0.026671 \end{array}
```

This is most definitely a "practicality beats purity" sort of thing, but it is something to watch out for if you expect label-based slicing to behave exactly in the way that standard Python integer slicing works.

17.4 Miscellaneous indexing gotchas

17.4.1 Reindex versus ix gotchas

Many users will find themselves using the ix indexing capabilities as a concise means of selecting data from a pandas object:

```
In [498]: df = DataFrame(randn(6, 4), columns=['one', 'two', 'three', 'four'],
                       index=list('abcdef'))
   . . . . . :
In [499]: df
Out[499]:
                      three
                                  four
       one
                two
a -1.114738 -0.058216 -0.486768 1.685148
b 0.112572 -1.495309 0.898435 -0.148217
c -1.596070 0.159653 0.262136 0.036220
d 0.184735 -0.255069 -0.271020 1.288393
  0.294633 -1.165787 0.846974 -0.685597
f 0.609099 -0.303961 0.625555 -0.059268
In [500]: df.ix[['b', 'c', 'e']]
Out [500]:
       one
                two
                        three
b 0.112572 -1.495309 0.898435 -0.148217
c -1.596070 0.159653 0.262136 0.036220
e 0.294633 -1.165787 0.846974 -0.685597
```

This is, of course, completely equivalent in this case to using th reindex method:

Some might conclude that ix and reindex are 100% equivalent based on this. This is indeed true except in the case of integer indexing. For example, the above operation could alternately have been expressed as:

If you pass [1, 2, 4] to reindex you will get another thing entirely:

```
In [503]: df.reindex([1, 2, 4])
Out[503]:
```

```
one two three four
1 NaN NaN NaN NaN
2 NaN NaN NaN NaN
4 NaN NaN NaN NaN
```

So it's important to remember that reindex is **strict label indexing only**. This can lead to some potentially surprising results in pathological cases where an index contains, say, both integers and strings:

```
In [504]: s = Series([1, 2, 3], index=['a', 0, 1])
In [505]: s
Out [505]:
     1
     2
In [506]: s.ix[[0, 1]]
Out [506]:
0
     2
     3
1
In [507]: s.reindex([0, 1])
Out [507]:
     2
     3
1
```

Because the index in this case does not contain solely integers, ix falls back on integer indexing. By contrast, reindex only looks for the values passed in the index, thus finding the integers 0 and 1. While it would be possible to insert some logic to check whether a passed sequence is all contained in the index, that logic would exact a very high cost in large data sets.

17.4.2 Reindex potentially changes underlying Series dtype

The use of reindex_like can potentially change the dtype of a Series.

```
series = pandas.Series([1, 2, 3])
x = pandas.Series([True])
x.dtype
x = pandas.Series([True]).reindex_like(series)
x.dtype
```

This is because reindex_like silently inserts NaNs and the dtype changes accordingly. This can cause some issues when using numpy ufuncs such as numpy.logical_and.

See the this old issue for a more detailed discussion.

17.5 Timestamp limitations

17.5.1 Minimum and maximum timestamps

Since pandas represents timestamps in nanosecond resolution, the timespan that can be represented using a 64-bit integer is limited to approximately 584 years:

```
In [508]: begin = Timestamp(-9223285636854775809L)
```

```
In [509]: begin
Out[509]: <Timestamp: 1677-09-22 00:12:43.145224191>
In [510]: end = Timestamp(np.iinfo(np.int64).max)
In [511]: end
Out[511]: <Timestamp: 2262-04-11 23:47:16.854775807>
If you need to represent time series data outside the nanosecond timespan, use PeriodIndex:
In [512]: span = period_range('1215-01-01', '1381-01-01', freq='D')
In [513]: span
Out[513]:
<class 'pandas.tseries.period.PeriodIndex'>
freq: D
[1215-01-01, ..., 1381-01-01]
length: 60632
```

17.6 Parsing Dates from Text Files

When parsing multiple text file columns into a single date column, the new date column is prepended to the data and then *index_col* specification is indexed off of the new set of columns rather than the original ones:

```
In [514]: print open('tmp.csv').read()
KORD, 19990127, 19:00:00, 18:56:00, 0.8100
KORD, 19990127, 20:00:00, 19:56:00, 0.0100
KORD, 19990127, 21:00:00, 20:56:00, -0.5900
KORD, 19990127, 21:00:00, 21:18:00, -0.9900
KORD, 19990127, 22:00:00, 21:56:00, -0.5900
KORD, 19990127, 23:00:00, 22:56:00, -0.5900
In [515]: date_spec = {'nominal': [1, 2], 'actual': [1, 3]}
In [516]: df = read_csv('tmp.csv', header=None,
                        parse_dates=date_spec,
   . . . . . :
                        keep_date_col=True,
                        index_col=0)
# index_col=0 refers to the combined column "nominal" and not the original
# first column of 'KORD' strings
In [517]: df
Out[517]:
                                 actual
                                          0
                                                     1
nominal
1999-01-27 19:00:00 1999-01-27 18:56:00 KORD 19990127
                                                         19:00:00
                                                                     18:56:00 0.81
1999-01-27 20:00:00 1999-01-27 19:56:00 KORD 19990127
                                                          20:00:00
                                                                     19:56:00 0.01
1999-01-27 21:00:00 1999-01-27 20:56:00 KORD 19990127
                                                          21:00:00
                                                                     20:56:00 -0.59
1999-01-27 21:00:00 1999-01-27 21:18:00 KORD
                                                                     21:18:00 -0.99
                                              19990127
                                                          21:00:00
1999-01-27 22:00:00 1999-01-27 21:56:00 KORD 19990127
                                                          22:00:00
                                                                     21:56:00 -0.59
1999-01-27 23:00:00 1999-01-27 22:56:00 KORD 19990127
                                                        23:00:00
                                                                    22:56:00 -0.59
```

17.7 Differences with NumPy

For Series and DataFrame objects, var normalizes by N-1 to produce unbiased estimates of the sample variance, while NumPy's var normalizes by N, which measures the variance of the sample. Note that cov normalizes by N-1 in both pandas and NumPy.

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CHAPTER

EIGHTEEN

RPY2 / R INTERFACE

Note: This is all highly experimental. I would like to get more people involved with building a nice RPy2 interface for pandas

If your computer has R and rpy2 (> 2.2) installed (which will be left to the reader), you will be able to leverage the below functionality. On Windows, doing this is quite an ordeal at the moment, but users on Unix-like systems should find it quite easy. rpy2 evolves in time, and is currently reaching its release 2.3, while the current interface is designed for the 2.2.x series. We recommend to use 2.2.x over other series unless you are prepared to fix parts of the code, yet the rpy2-2.3.0 introduces improvements such as a better R-Python bridge memory management layer so I might be a good idea to bite the bullet and submit patches for the few minor differences that need to be fixed.

```
# if installing for the first time
hg clone http://bitbucket.org/lgautier/rpy2

cd rpy2
hg pull
hg update version_2.2.x
sudo python setup.py install
```

Note: To use R packages with this interface, you will need to install them inside R yourself. At the moment it cannot install them for you.

Once you have done installed R and rpy2, you should be able to import pandas.rpy.common without a hitch.

18.1 Transferring R data sets into Python

The **load_data** function retrieves an R data set and converts it to the appropriate pandas object (most likely a DataFrame):

```
In [1214]: import pandas.rpy.common as com
In [1215]: infert = com.load_data('infert')
In [1216]: infert.head()
Out [1216]:
 education age parity
                       induced case spontaneous stratum pooled.stratum
    0-5yrs
            26
                 6
                        1
                                 1
                                      2
                                                      1
2
    0-5yrs
            42
                     1
                             1
                                  1
                                               0
                                                       2
                                                                      1
    0-5yrs
            39
                                               0
```

```
4 0-5yrs 34 4 2 1 0 4 2
5 6-11yrs 35 3 1 1 5 32
```

18.2 Converting DataFrames into R objects

New in version 0.8. Starting from pandas 0.8, there is **experimental** support to convert DataFrames into the equivalent R object (that is, **data.frame**):

The DataFrame's index is stored as the rownames attribute of the data.frame instance.

You can also use **convert_to_r_matrix** to obtain a Matrix instance, but bear in mind that it will only work with homogeneously-typed DataFrames (as R matrices bear no information on the data type):

```
In [1222]: r_matrix = com.convert_to_r_matrix(df)
In [1223]: print type(r_matrix)
<class 'rpy2.robjects.vectors.Matrix'>
In [1224]: print r_matrix
          A B C
one     1 4 7
two     2 5 8
three     3 6 9
```

18.3 Calling R functions with pandas objects

18.4 High-level interface to R estimators

RELATED PYTHON LIBRARIES

19.1 la (larry)

Keith Goodman's excellent labeled array package is very similar to pandas in many regards, though with some key differences. The main philosophical design difference is to be a wrapper around a single NumPy ndarray object while adding axis labeling and label-based operations and indexing. Because of this, creating a size-mutable object with heterogeneous columns (e.g. DataFrame) is not possible with the la package.

- Provide a single n-dimensional object with labeled axes with functionally analogous data alignment semantics to pandas objects
- Advanced / label-based indexing similar to that provided in pandas but setting is not supported
- Stays much closer to NumPy arrays than pandas—larry objects must be homogeneously typed
- GroupBy support is relatively limited, but a few functions are available: group_mean, group_median, and group_ranking
- It has a collection of analytical functions suited to quantitative portfolio construction for financial applications
- It has a collection of moving window statistics implemented in Bottleneck

19.2 statsmodels

The main statistics and econometrics library for Python. pandas has become a dependency of this library.

19.3 scikits.timeseries

scikits.timeseries provides a data structure for fixed frequency time series data based on the numpy.MaskedArray class. For time series data, it provides some of the same functionality to the pandas Series class. It has many more functions for time series-specific manipulation. Also, it has support for many more frequencies, though less customizable by the user (so 5-minutely data is easier to do with pandas for example).

We are aiming to merge these libraries together in the near future.

Progress:

- It has a collection of moving window statistics implemented in Bottleneck
- Outstanding issues

Summarising, Pandas offers superior functionality due to its combination with the pandas.DataFrame. An introduction for former users of scikits.timeseries is provided in the *migration guide*.

COMPARISON WITH R / R LIBRARIES

Since pandas aims to provide a lot of the data manipulation and analysis functionality that people use R for, this page was started to provide a more detailed look at the R language and it's many 3rd party libraries as they relate to pandas. In offering comparisons with R and CRAN libraries, we care about the following things:

- Functionality / flexibility: what can / cannot be done with each tool
- Performance: how fast are operations. Hard numbers / benchmarks are preferable
- Ease-of-use: is one tool easier or harder to use (you may have to be the judge of this given side-by-side code comparisons)

As I do not have an encyclopedic knowledge of R packages, feel free to suggest additional CRAN packages to add to this list. This is also here to offer a big of a translation guide for users of these R packages.

- 20.1 data.frame
- 20.2 zoo
- 20.3 xts
- 20.4 plyr
- 20.5 reshape / reshape2



CHAPTER

TWENTYONE

API REFERENCE

21.1 General functions

21.1.1 Data manipulations

pivot_table(data[, values, rows, cols, ...]) Create a spreadsheet-style pivot table as a DataFrame. The levels in the

pandas.tools.pivot.pivot table

pandas.tools.pivot.pivot_table (data, values=None, rows=None, cols=None, aggfunc='mean',

fill_value=None, margins=False)
Create a spreadsheet-style pivot table as a DataFrame. The levels in the pivot table will be stored in MultiIndex objects (hierarchical indexes) on the index and columns of the result DataFrame

Parameters data: DataFrame

values: column to aggregate, optional

rows: list of column names or arrays to group on

Keys to group on the x-axis of the pivot table

cols: list of column names or arrays to group on

Keys to group on the y-axis of the pivot table

aggfunc: function, default numpy.mean, or list of functions

If list of functions passed, the resulting pivot table will have hierarchical columns whose top level are the function names (inferred from the function objects themselves)

fill value: scalar, default None

Value to replace missing values with

margins: boolean, default False

Add all row / columns (e.g. for subtotal / grand totals)

Returns table: DataFrame

Examples

```
>>> df
  A B
          С
0 foo one small 1
1 foo one large 2
2 foo one large 2
3 foo two small 3
  foo two small 3
5 bar one large 4
  bar one small
7
  bar two small
8 bar two large
>>> table = pivot_table(df, values='D', rows=['A', 'B'],
                      cols=['C'], aggfunc=np.sum)
>>> table
         small large
foo one 1
               4
    two 6
              NaN
bar one
        5
               4
    two
        6
```

merge(left, right[, how, on, left_on, ...]) Merge DataFrame objects by performing a database-style join operation by concat(objs[, axis, join, join_axes, ...]) Concatenate pandas objects along a particular axis with optional set logic along the other a

pandas.tools.merge.merge

```
pandas.tools.merge.merge(left, right, how='inner', on=None, left_on=None, right_on=None, left_index=False, right_index=False, sort=False, suffixes=('_x', '_y'), copy=True)
```

Merge DataFrame objects by performing a database-style join operation by columns or indexes.

If joining columns on columns, the DataFrame indexes will be ignored. Otherwise if joining indexes on indexes or indexes on a column or columns, the index will be passed on.

Parameters left: DataFrame

```
right: DataFrame
```

how: { 'left', 'right', 'outer', 'inner'}, default 'inner'

- left: use only keys from left frame (SQL: left outer join)
- right: use only keys from right frame (SQL: right outer join)
- outer: use union of keys from both frames (SQL: full outer join)
- inner: use intersection of keys from both frames (SQL: inner join)

on: label or list

Field names to join on. Must be found in both DataFrames. If on is None and not merging on indexes, then it merges on the intersection of the columns by default.

left_on: label or list, or array-like

Field names to join on in left DataFrame. Can be a vector or list of vectors of the length of the DataFrame to use a particular vector as the join key instead of columns

right_on: label or list, or array-like

Field names to join on in right DataFrame or vector/list of vectors per left_on docs

left index: boolean, default False

Use the index from the left DataFrame as the join key(s). If it is a MultiIndex, the number of keys in the other DataFrame (either the index or a number of columns) must match the number of levels

right index: boolean, default False

Use the index from the right DataFrame as the join key. Same caveats as left_index

sort : boolean, default False

Sort the join keys lexicographically in the result DataFrame

suffixes: 2-length sequence (tuple, list, ...)

Suffix to apply to overlapping column names in the left and right side, respectively

copy: boolean, default True

If False, do not copy data unnecessarily

Returns merged: DataFrame

Examples

```
>>> B
>>> A
  lkey value
              rkey value
  foo 1
              0 foo 5
              1 bar 6
1 bar 2
2 baz 3
              2 qux 7
3 foo 4
             3 bar 8
>>> merge(A, B, left_on='lkey', right_on='rkey', how='outer')
  lkey value_x rkey value_y
0 bar
       2
             bar
       2
1 bar
             bar
                  8
      3
2 baz
             NaN
                  NaN
                  5
3 foo 1
             foo
4 foo 4
                  5
             foo
              qux 7
5 NaN NaN
```

pandas.tools.merge.concat

Concatenate pandas objects along a particular axis with optional set logic along the other axes. Can also add a layer of hierarchical indexing on the concatenation axis, which may be useful if the labels are the same (or overlapping) on the passed axis number

Parameters objs: list or dict of Series, DataFrame, or Panel objects

If a dict is passed, the sorted keys will be used as the *keys* argument, unless it is passed, in which case the values will be selected (see below). Any None objects will be dropped silently unless they are all None in which case an Exception will be raised

axis: $\{0, 1, ...\}$, default 0

The axis to concatenate along

join: {'inner', 'outer'}, default 'outer'

How to handle indexes on other axis(es)

join_axes : list of Index objects

Specific indexes to use for the other n - 1 axes instead of performing inner/outer set logic

verify_integrity: boolean, default False

Check whether the new concatenated axis contains duplicates. This can be very expensive relative to the actual data concatenation

keys: sequence, default None

If multiple levels passed, should contain tuples. Construct hierarchical index using the passed keys as the outermost level

levels: list of sequences, default None

Specific levels (unique values) to use for constructing a MultiIndex. Otherwise they will be inferred from the keys

names: list, default None

Names for the levels in the resulting hierarchical index

ignore_index : boolean, default False

If True, do not use the index values along the concatenation axis. The resulting axis will be labeled 0, ..., n-1. This is useful if you are concatenating objects where the concatenation axis does not have meaningful indexing information. Note the index values on the other axes are still respected in the join.

Returns concatenated: type of objects

Notes

The keys, levels, and names arguments are all optional

21.1.2 Pickling

load(path)	Load pickled pandas object (or any other pickled object) from the specified
save(obj, path)	Pickle (serialize) object to input file path

pandas.core.common.load

pandas.core.common.load(path)

Load pickled pandas object (or any other pickled object) from the specified file path

Parameters path: string

File path

Returns unpickled: type of object stored in file

pandas.core.common.save

```
pandas.core.common.save(obj, path)
Pickle (serialize) object to input file path

Parameters obj: any object

path: string

File path
```

21.1.3 File IO

read_table(filepath_or_buffer[, sep,])	Read general delimited file into DataFrame
read_csv(filepath_or_buffer[, sep, dialect,])	Read CSV (comma-separated) file into DataFrame
<pre>ExcelFile.parse(sheetname[, header,])</pre>	Read Excel table into DataFrame

pandas.io.parsers.read_table

```
pandas.io.parsers.read_table(filepath_or_buffer, sep="\t', dialect=None, compression=None,
                                     doublequote=True, escapechar=None, quotechar="", quoting=0,
                                     skipinitialspace=False, lineterminator=None, header='infer',
                                     index col=None, names=None, prefix=None, skiprows=None,
                                                            skip\_footer=0,
                                     skipfooter=None,
                                                                                na_values=None,
                                     true values=None, false values=None, delimiter=None, con-
                                     verters=None, dtype=None, usecols=None, engine='c', de-
                                     lim whitespace=False,
                                                             as recarray=False,
                                                                                  na filter=True,
                                     compact_ints=False, use_unsigned=False, low_memory=True,
                                     buffer lines=None, warn bad lines=True, error bad lines=True,
                                     keep default na=True, thousands=None, comment=None, deci-
                                     mal='.', parse_dates=False, keep_date_col=False, dayfirst=False,
                                     date_parser=None, memory_map=False, nrows=None, itera-
                                     tor=False, chunksize=None, verbose=False, encoding=None,
                                     squeeze=False)
```

Read general delimited file into DataFrame

Also supports optionally iterating or breaking of the file into chunks.

Parameters filepath_or_buffer: string or file handle / StringIO. The string could be

a URL. Valid URL schemes include http, ftp, and file. For file URLs, a host is expected. For instance, a local file could be file ://localhost/path/to/table.csv

sep: string, default t (tab-stop)

Delimiter to use. Regular expressions are accepted.

lineterminator: string (length 1), default None

Character to break file into lines. Only valid with C parser

quotechar : string
quoting : string

skipinitialspace: boolean, default False

Skip spaces after delimiter

escapechar: string

dtype: Type name or dict of column -> type

Data type for data or columns. E.g. {'a': np.float64, 'b': np.int32}

compression: {'gzip', 'bz2', None}, default None

For on-the-fly decompression of on-disk data

dialect: string or csv. Dialect instance, default None

If None defaults to Excel dialect. Ignored if sep longer than 1 char See csv.Dialect documentation for more details

header: int, default 0 if names parameter not specified, otherwise None

Row to use for the column labels of the parsed DataFrame. Specify None if there is no header row.

skiprows: list-like or integer

Row numbers to skip (0-indexed) or number of rows to skip (int) at the start of the file

index_col: int or sequence or False, default None

Column to use as the row labels of the DataFrame. If a sequence is given, a MultiIndex is used. If you have a malformed file with delimiters at the end of each line, you might consider index_col=False to force pandas to _not_ use the first column as the index (row names)

names: array-like

List of column names to use. If file contains no header row, then you should explicitly pass header=None

prefix : string or None (default)

Prefix to add to column numbers when no header, e.g 'X' for X0, X1, ...

na_values: list-like or dict, default None

Additional strings to recognize as NA/NaN. If dict passed, specific per-column NA values

true_values : list

Values to consider as True

false values: list

Values to consider as False

keep_default_na: bool, default True

If na_values are specified and keep_default_na is False the default NaN values are overridden, otherwise they're appended to

parse_dates: boolean, list of ints or names, list of lists, or dict

If True -> try parsing the index. If [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column. If [[1, 3]] -> combine columns 1 and 3 and parse as a single date column. {'foo': [1, 3]} -> parse columns 1, 3 as date and call result 'foo'

keep_date_col: boolean, default False

If True and parse_dates specifies combining multiple columns then keep the original columns.

date_parser : function

Function to use for converting dates to strings. Defaults to dateutil.parser

dayfirst: boolean, default False

DD/MM format dates, international and European format

thousands: str, default None

Thousands separator

comment: str, default None

Indicates remainder of line should not be parsed Does not support line commenting (will return empty line)

decimal: str, default '.'

Character to recognize as decimal point. E.g. use ',' for European data

nrows: int, default None

Number of rows of file to read. Useful for reading pieces of large files

iterator: boolean, default False

Return TextParser object

chunksize: int, default None

Return TextParser object for iteration

skipfooter: int, default 0

Number of line at bottom of file to skip

converters: dict. optional

Dict of functions for converting values in certain columns. Keys can either be integers

or column labels

verbose: boolean, default False

Indicate number of NA values placed in non-numeric columns

delimiter: string, default None

Alternative argument name for sep. Regular expressions are accepted.

encoding: string, default None

Encoding to use for UTF when reading/writing (ex. 'utf-8')

squeeze: boolean, default False

If the parsed data only contains one column then return a Series

na_filter: boolean, default True:

Detect missing value markers (empty strings and the value of na_values). In data without any NAs, passing na_filter=False can improve the performance of reading a large file

Returns result: DataFrame or TextParser

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pandas.io.parsers.read csv

pandas.io.parsers.read_csv(filepath_or_buffer, sep=', ', dialect=None, compression=None, doublequote=True, escapechar=None, quotechar="", quoting=0, *skipinitialspace=False*, *lineterminator=None*, header='infer', index_col=None, names=None, prefix=None, skiprows=None, skipfooter=None, skip_footer=0, na_values=None, true_values=None, false_values=None, delimiter=None, converters=None, dtype=None, usecols=None, engine='c', delim_whitespace=False, as_recarray=False, na_filter=True, compact_ints=False, use_unsigned=False, low_memory=True, buffer_lines=None, warn bad lines=True, error bad lines=True, keep default na=True, thousands=None, comment=None, decimal='.', parse_dates=False, keep date col=False, dayfirst=False, date parser=None, memory_map=False, nrows=None, iterator=False, chunksize=None, *verbose=False*, *encoding=None*, *squeeze=False*)

Read CSV (comma-separated) file into DataFrame

Also supports optionally iterating or breaking of the file into chunks.

Parameters filepath_or_buffer: string or file handle / StringIO. The string could be

a URL. Valid URL schemes include http, ftp, and file. For file URLs, a host is expected. For instance, a local file could be file://localhost/path/to/table.csv

sep: string, default ','

Delimiter to use. If sep is None, will try to automatically determine this. Regular expressions are accepted.

lineterminator: string (length 1), default None

Character to break file into lines. Only valid with C parser

quotechar : string
quoting : string

skipinitialspace: boolean, default False

Skip spaces after delimiter

escapechar: string

dtype: Type name or dict of column -> type

Data type for data or columns. E.g. {'a': np.float64, 'b': np.int32}

compression: {'gzip', 'bz2', None}, default None

For on-the-fly decompression of on-disk data

dialect: string or csv.Dialect instance, default None

If None defaults to Excel dialect. Ignored if sep longer than 1 char See csv.Dialect documentation for more details

header: int, default 0 if names parameter not specified, otherwise None

Row to use for the column labels of the parsed DataFrame. Specify None if there is no header row.

skiprows: list-like or integer

Row numbers to skip (0-indexed) or number of rows to skip (int) at the start of the file

index_col: int or sequence or False, default None

Column to use as the row labels of the DataFrame. If a sequence is given, a MultiIndex is used. If you have a malformed file with delimiters at the end of each line, you might consider index_col=False to force pandas to _not_ use the first column as the index (row names)

names : array-like

List of column names to use. If file contains no header row, then you should explicitly pass header=None

prefix: string or None (default)

Prefix to add to column numbers when no header, e.g 'X' for X0, X1, ...

na_values: list-like or dict, default None

Additional strings to recognize as NA/NaN. If dict passed, specific per-column NA values

true values: list

Values to consider as True

false_values: list

Values to consider as False

keep_default_na: bool, default True

If na_values are specified and keep_default_na is False the default NaN values are overridden, otherwise they're appended to

parse_dates: boolean, list of ints or names, list of lists, or dict

If True -> try parsing the index. If [1, 2, 3] -> try parsing columns 1, 2, 3 each as a separate date column. If [[1, 3]] -> combine columns 1 and 3 and parse as a single date column. {'foo': [1, 3]} -> parse columns 1, 3 as date and call result 'foo'

keep_date_col: boolean, default False

If True and parse_dates specifies combining multiple columns then keep the original columns.

date_parser : function

Function to use for converting dates to strings. Defaults to dateutil.parser

dayfirst: boolean, default False

DD/MM format dates, international and European format

thousands: str, default None

Thousands separator

comment: str, default None

Indicates remainder of line should not be parsed Does not support line commenting (will return empty line)

decimal: str, default '.'

Character to recognize as decimal point. E.g. use ',' for European data

nrows: int. default None

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Number of rows of file to read. Useful for reading pieces of large files

iterator : boolean, default False
Return TextParser object
chunksize : int. default None

Return TextParser object for iteration

skipfooter: int, default 0

Number of line at bottom of file to skip

converters: dict. optional

Dict of functions for converting values in certain columns. Keys can either be integers

or column labels

verbose: boolean, default False

Indicate number of NA values placed in non-numeric columns

delimiter: string, default None

Alternative argument name for sep. Regular expressions are accepted.

encoding: string, default None

Encoding to use for UTF when reading/writing (ex. 'utf-8')

squeeze: boolean, default False

If the parsed data only contains one column then return a Series

na_filter: boolean, default True :

Detect missing value markers (empty strings and the value of na_values). In data without any NAs, passing na_filter=False can improve the performance of reading a large file

Returns result: DataFrame or TextParser

pandas.io.parsers.ExcelFile.parse

ExcelFile.parse(sheetname, header=0, skiprows=None, skip_footer=0, index_col=None, parse_cols=None, parse_dates=False, date_parser=None, na_values=None, thousands=None, chunksize=None, **kwds)

Read Excel table into DataFrame

Parameters sheetname: string

Name of Excel sheet

header: int, default 0

Row to use for the column labels of the parsed DataFrame

skiprows: list-like

Rows to skip at the beginning (0-indexed)

skip_footer: int, default 0

Rows at the end to skip (0-indexed)

index_col: int, default None

Column to use as the row labels of the DataFrame. Pass None if there is no such column

parse cols: int or list, default None

If None then parse all columns, If int then indicates last column to be parsed If list of ints then indicates list of column numbers to be parsed If string then indicates comma separated list of column names and

column ranges (e.g. "A:E" or "A,C,E:F")

na_values: list-like, default None

List of additional strings to recognize as NA/NaN

Returns parsed : DataFrame

21.1.4 HDFStore: PyTables (HDF5)

<pre>HDFStore.put(key, value[, table, append])</pre>	Store object in HDFStore
HDFStore.get(key)	Retrieve pandas object stored in file

pandas.io.pytables.HDFStore.put

HDFStore.put (key, value, table=None, append=False, **kwargs)
Store object in HDFStore

Parameters key: object

value : {Series, DataFrame, Panel}

table: boolean, default False

Write as a PyTables Table structure which may perform worse but allow more flexible operations like searching / selecting subsets of the data

append: boolean, default False

For table data structures, append the input data to the existing table

pandas.io.pytables.HDFStore.get

HDFStore.get(key)

Retrieve pandas object stored in file

Parameters key: object

Returns obj : type of object stored in file

21.1.5 Standard moving window functions

<pre>rolling_count(arg, window[, freq, center,])</pre>	Rolling count of number of non-NaN observations inside provided window.
<pre>rolling_sum(arg, window[, min_periods,])</pre>	Moving sum
rolling_mean(arg, window[, min_periods,])	Moving mean
rolling_median(arg, window[, min_periods,])	O(N log(window)) implementation using skip list
rolling_var(arg, window[, min_periods,])	Unbiased moving variance
	Continued on next page

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Table 21.6	 continued f 	rom	previous i	page

<pre>rolling_std(arg, window[, min_periods,])</pre>	Unbiased moving standard deviation
rolling_corr(arg1, arg2, window[,])	Moving sample correlation
<pre>rolling_cov(arg1, arg2, window[,])</pre>	Unbiased moving covariance
<pre>rolling_skew(arg, window[, min_periods,])</pre>	Unbiased moving skewness
<pre>rolling_kurt(arg, window[, min_periods,])</pre>	Unbiased moving kurtosis
rolling_apply(arg, window, func[,])	Generic moving function application
rolling_quantile(arg, window, quantile[,])	Moving quantile

pandas.stats.moments.rolling_count

pandas.stats.moments.rolling_count (arg, window, freq=None, center=False, time_rule=None) Rolling count of number of non-NaN observations inside provided window.

Parameters arg: DataFrame or numpy ndarray-like

window: Number of observations used for calculating statistic

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns rolling_count : type of caller

pandas.stats.moments.rolling sum

Moving sum

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_mean

Moving mean

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_median

```
pandas.stats.moments.rolling_median(arg, window, min\_periods=None, freq=None, center=False, time\_rule=None, **kwargs)
```

O(N log(window)) implementation using skip list

Moving median

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_var

Unbiased moving variance

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_std

```
pandas.stats.moments.rolling_std(arg, window, min_periods=None, freq=None, center=False, time_rule=None, **kwargs)
```

Unbiased moving standard deviation

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_corr

pandas.stats.moments.rolling_corr (arg1, arg2, window, min_periods=None, freq=None, center=False, time_rule=None)

Moving sample correlation

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

window: Number of observations used for calculating statistic

min periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

pandas.stats.moments.rolling_cov

pandas.stats.moments.rolling_cov (arg1, arg2, window, min_periods=None, freq=None, center=False, time_rule=None)

Unbiased moving covariance

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

window: Number of observations used for calculating statistic

min periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

pandas.stats.moments.rolling skew

Unbiased moving skewness

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling_kurt

Unbiased moving kurtosis

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

Returns y: type of input argument

pandas.stats.moments.rolling apply

pandas.stats.moments.rolling_apply (arg, window, func, min_periods=None, freq=None, center=False, time rule=None)

Generic moving function application

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

func : function

Must produce a single value from an ndarray input

min periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns y: type of input argument

pandas.stats.moments.rolling_quantile

pandas.stats.moments.rolling_quantile (arg, window, quantile, min_periods=None, freq=None, center=False, $time_rule=None$)

Moving quantile

Parameters arg: Series, DataFrame

window: Number of observations used for calculating statistic

quantile: $0 \le \text{quantile} \le 1$

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns y: type of input argument

21.1.6 Standard expanding window functions

<pre>expanding_count(arg[, freq, center, time_rule])</pre>	Expanding count of number of non-NaN observations.
expanding_sum(arg[, min_periods, freq,])	Expanding sum
expanding_mean(arg[, min_periods, freq,])	Expanding mean
expanding_median(arg[, min_periods, freq,])	O(N log(window)) implementation using skip list
expanding_var(arg[, min_periods, freq,])	Unbiased expanding variance
expanding_std(arg[, min_periods, freq,])	Unbiased expanding standard deviation
expanding_corr(arg1, arg2[, min_periods,])	Expanding sample correlation
expanding_cov(arg1, arg2[, min_periods,])	Unbiased expanding covariance
expanding_skew(arg[, min_periods, freq,])	Unbiased expanding skewness
expanding_kurt(arg[, min_periods, freq,])	Unbiased expanding kurtosis
expanding_apply(arg, func[, min_periods,])	Generic expanding function application
<pre>expanding_quantile(arg, quantile[,])</pre>	Expanding quantile

pandas.stats.moments.expanding_count

pandas.stats.moments.expanding_count (arg, freq=None, center=False, time_rule=None) Expanding count of number of non-NaN observations.

Parameters arg: DataFrame or numpy ndarray-like

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns expanding_count : type of caller

pandas.stats.moments.expanding sum

```
pandas.stats.moments.expanding_sum(arg,
                                                  min\_periods=1,
                                                                   freq=None,
                                                                                center=False.
                                           time_rule=None, **kwargs)
     Expanding sum
         Parameters arg: Series, DataFrame
```

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding mean

```
pandas.stats.moments.expanding_mean(arg,
                                                                             center=False.
                                                min\_periods=1, freq=None,
                                          time rule=None, **kwargs)
```

Expanding mean

Parameters arg: Series, DataFrame

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding_median

```
pandas.stats.moments.expanding_median(arg, min_periods=1, freq=None, center=False,
                                              time_rule=None, **kwargs)
     O(N log(window)) implementation using skip list
```

Expanding median

Parameters arg: Series, DataFrame

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding_var

```
pandas.stats.moments.expanding var(arg,
                                                  min periods=1,
                                                                   freq=None,
                                                                                center=False,
                                           time_rule=None, **kwargs)
     Unbiased expanding variance
```

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```
Parameters arg : Series, DataFrame
```

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding std

```
pandas.stats.moments.expanding_std(arg, min\_periods=1, freq=None, center=False, time\_rule=None, **kwargs)
```

Unbiased expanding standard deviation

Parameters arg: Series, DataFrame

 $min_periods$: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding_corr

Expanding sample correlation

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

pandas.stats.moments.expanding_cov

Unbiased expanding covariance

Parameters arg1 : Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type depends on inputs

DataFrame / DataFrame -> DataFrame (matches on columns) DataFrame / Series -> Computes result for each column Series / Series -> Series

pandas.stats.moments.expanding_skew

Unbiased expanding skewness

Parameters arg: Series, DataFrame

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding_kurt

```
pandas.stats.moments.expanding_kurt(arg, min_periods=1, freq=None, center=False, time rule=None, **kwargs)
```

Unbiased expanding kurtosis

Parameters arg: Series, DataFrame

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

Returns y: type of input argument

pandas.stats.moments.expanding_apply

```
pandas.stats.moments.expanding_apply(arg, func, min_periods=1, freq=None, center=False, time_rule=None)
```

Generic expanding function application

Parameters arg: Series, DataFrame

func: function

Must produce a single value from an ndarray input

min_periods: int

Minimum number of observations in window required to have a value

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freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns y: type of input argument

pandas.stats.moments.expanding quantile

```
pandas.stats.moments.expanding_quantile (arg, quantile, min_periods=1, freq=None, cen-
ter=False, time_rule=None)
```

Expanding quantile

Parameters arg: Series, DataFrame

quantile: 0 <= quantile <= 1

min_periods: int

Minimum number of observations in window required to have a value

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic

center: boolean, default False

Whether the label should correspond with center of window

Returns y: type of input argument

21.1.7 Exponentially-weighted moving window functions

ewma(arg[, com, span, min_periods, freq,])	Exponentially-weighted moving average
ewmstd(arg[, com, span, min_periods, bias,])	Exponentially-weighted moving std
ewmvar(arg[, com, span, min_periods, bias,])	Exponentially-weighted moving variance
ewmcorr(arg1, arg2[, com, span,])	Exponentially-weighted moving correlation
ewmcov(arg1, arg2[, com, span, min_periods,])	Exponentially-weighted moving covariance

pandas.stats.moments.ewma

```
pandas.stats.moments.ewma (arg, com=None, span=None, min\_periods=0, freq=None, time\_rule=None, adjust=True)
```

Exponentially-weighted moving average

Parameters arg: Series, DataFrame

com: float. optional

Center of mass: alpha = com / (1 + com),

span: float, optional

Specify decay in terms of span, alpha = 2 / (span + 1)

min_periods: int, default 0

Number of observations in sample to require (only affects beginning)

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

adjust: boolean, default True

Divide by decaying adjustment factor in beginning periods to account for imbalance in relative weightings (viewing EWMA as a moving average)

Returns y: type of input argument

Notes

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as $\alpha = 1 - 2/(s+1) = c/(1+c)$

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

pandas.stats.moments.ewmstd

```
pandas.stats.moments.ewmstd(arg, com=None, span=None, min_periods=0, bias=False, time_rule=None)

Exponentially-weighted moving std
```

Parameters arg: Series, DataFrame

com: float. optional

Center of mass: alpha = com / (1 + com),

span: float, optional

Specify decay in terms of span, alpha = 2 / (span + 1)

min_periods: int, default 0

Number of observations in sample to require (only affects beginning)

freq: None or string alias / date offset object, default=None

Frequency to conform to before computing statistic time_rule is a legacy alias for freq

adjust: boolean, default True

Divide by decaying adjustment factor in beginning periods to account for imbalance in relative weightings (viewing EWMA as a moving average)

bias: boolean, default False

Use a standard estimation bias correction

Returns y: type of input argument

Notes

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as $\alpha = 1 - 2/(s+1) = c/(1+c)$

where c is the center of mass. Given a span, the associated center of mass is c=(s-1)/2 So a "20-day EWMA" would have center 9.5.

pandas.stats.moments.ewmvar

```
pandas.stats.moments.ewmvar (arg,
                                              com=None,
                                                             span=None,
                                                                            min periods=0,
                                                                                              bias=False,
                                       freq=None, time_rule=None)
     Exponentially-weighted moving variance
           Parameters arg: Series, DataFrame
               com: float. optional
                   Center of mass: alpha = com / (1 + com),
               span: float, optional
                   Specify decay in terms of span, alpha = 2 / (span + 1)
               min_periods: int, default 0
                   Number of observations in sample to require (only affects beginning)
               freq: None or string alias / date offset object, default=None
                   Frequency to conform to before computing statistic time_rule is a legacy alias for freq
               adjust: boolean, default True
                   Divide by decaying adjustment factor in beginning periods to account for imbalance in
                   relative weightings (viewing EWMA as a moving average)
               bias: boolean, default False
```

Returns y: type of input argument

Use a standard estimation bias correction

Notes

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as $\alpha = 1 - 2/(s+1) = c/(1+c)$

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

pandas.stats.moments.ewmcorr

```
pandas.stats.moments.ewmcorr (arg1, arg2, com=None, span=None, min_periods=0, freq=None, time_rule=None)
Exponentially-weighted moving correlation

Parameters arg1: Series, DataFrame, or ndarray

arg2: Series, DataFrame, or ndarray

com: float. optional

Center of mass: alpha = com / (1 + com),
```

```
span : float, optional
    Specify decay in terms of span, alpha = 2 / (span + 1)
min_periods : int, default 0
    Number of observations in sample to require (only affects beginning)
freq : None or string alias / date offset object, default=None
    Frequency to conform to before computing statistic time_rule is a legacy alias for freq
adjust : boolean, default True
    Divide by decaying adjustment factor in beginning periods to account for imbalance in relative weightings (viewing EWMA as a moving average)
```

Returns y: type of input argument

Notes

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as $\alpha = 1 - 2/(s+1) = c/(1+c)$

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

pandas.stats.moments.ewmcov

```
pandas.stats.moments.ewmcov (arg1, arg2, com=None, span=None, min_periods=0, bias=False,
                                       freq=None, time_rule=None)
     Exponentially-weighted moving covariance
           Parameters arg1: Series, DataFrame, or ndarray
               arg2: Series, DataFrame, or ndarray
               com: float. optional
                   Center of mass: alpha = com / (1 + com),
               span: float, optional
                   Specify decay in terms of span, alpha = 2 / (span + 1)
               min periods: int, default 0
                   Number of observations in sample to require (only affects beginning)
               freq: None or string alias / date offset object, default=None
                   Frequency to conform to before computing statistic time_rule is a legacy alias for freq
               adjust: boolean, default True
                   Divide by decaying adjustment factor in beginning periods to account for imbalance in
                   relative weightings (viewing EWMA as a moving average)
           Returns y: type of input argument
```

21.1. General functions

Notes

Either center of mass or span must be specified

EWMA is sometimes specified using a "span" parameter s, we have have that the decay parameter alpha is related to the span as $\alpha = 1 - 2/(s+1) = c/(1+c)$

where c is the center of mass. Given a span, the associated center of mass is c = (s - 1)/2

So a "20-day EWMA" would have center 9.5.

21.2 Series

21.2.1 Attributes and underlying data

Axes

• index: axis labels

Series.values	Return Series as ndarray
Series.dtype	Data-type of the array's elements.
Series.isnull(obj)	Detect missing values (NaN in numeric arrays, None/NaN in object arrays)
Series.notnull(obj)	Replacement for numpy.isfinite / -numpy.isnan which is suitable for use on object arrays.

pandas.Series.values

Series.values

Return Series as ndarray

Returns arr: numpy.ndarray

pandas.Series.dtype

```
Series.dtype
```

Data-type of the array's elements.

Parameters None:

Returns d : numpy dtype object

See Also:

```
numpy.dtype
```

Examples

pandas.Series.isnull

```
Series.isnull(obj)
```

Detect missing values (NaN in numeric arrays, None/NaN in object arrays)

Parameters arr: ndarray or object value:

Returns boolean ndarray or boolean:

pandas.Series.notnull

Series.notnull(obj)

Replacement for numpy.isfinite / -numpy.isnan which is suitable for use on object arrays.

Parameters arr: ndarray or object value:

Returns boolean ndarray or boolean:

21.2.2 Conversion / Constructors

Seriesinit([data, index, dtype, name, copy])	One-dimensional ndarray with axis labels (including time series).
Series.astype(dtype)	See numpy.ndarray.astype
Series.copy([order])	Return new Series with copy of underlying values

pandas.Series.__init__

Series.__init__ (data=None, index=None, dtype=None, name=None, copy=False)

One-dimensional ndarray with axis labels (including time series). Labels need not be unique but must be any hashable type. The object supports both integer- and label-based indexing and provides a host of methods for performing operations involving the index. Statistical methods from ndarray have been overridden to automatically exclude missing data (currently represented as NaN)

Operations between Series (+, -, /, , *) align values based on their associated index values—they need not be the same length. The result index will be the sorted union of the two indexes.

Parameters data: array-like, dict, or scalar value

Contains data stored in Series

index: array-like or Index (1d)

Values must be unique and hashable, same length as data. Index object (or other iterable of same length as data) Will default to np.arange(len(data)) if not provided. If both a dict and index sequence are used, the index will override the keys found in the dict.

dtype: numpy.dtype or None

If None, dtype will be inferred copy: boolean, default False Copy input data

copy: boolean, default False

pandas.Series.astype

```
Series.astype(dtype)
```

See numpy.ndarray.astype

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pandas.Series.copy

Series.copy(order='C')

Return new Series with copy of underlying values

Returns cp : Series

21.2.3 Indexing, iteration

Series.get(label[, default])	Returns value occupying requested label, default to specified missing value if not present.
Series.ix	
Seriesiter()	
Series.iteritems()	Lazily iterate over (index, value) tuples

pandas.Series.get

Series.get (label, default=None)

Returns value occupying requested label, default to specified missing value if not present. Analogous to dict.get

Parameters label: object

Label value looking for

default: object, optional

Value to return if label not in index

Returns y: scalar

pandas.Series.ix

Series.ix

pandas.Series.__iter__

Series.__iter__()

pandas.Series.iteritems

Series.iteritems()

Lazily iterate over (index, value) tuples

21.2.4 Binary operator functions

Series.add(other[, level, fill_value])	Binary operator add with support to substitute a fill_value for missing data
Series.div(other[, level, fill_value])	Binary operator divide with support to substitute a fill_value for missing data
Series.mul(other[, level, fill_value])	Binary operator multiply with support to substitute a fill_value for missing data
Series.sub(other[, level, fill_value])	Binary operator subtract with support to substitute a fill_value for missing data
Series.combine(other, func[, fill_value])	Perform elementwise binary operation on two Series using given function
	Continued on next page

Table 21.12 – continued from previous page

Series.combine_first(other)	Combine Series values, choosing the calling Series's values
Series.round([decimals, out])	Return a with each element rounded to the given number of decimals.

pandas.Series.add

Series.add(other, level=None, fill_value=None)

Binary operator add with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series or scalar value :

fill_value : None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

pandas.Series.div

Series.div (other, level=None, fill_value=None)

Binary operator divide with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series or scalar value :

fill_value: None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

pandas.Series.mul

Series.mul(other, level=None, fill_value=None)

Binary operator multiply with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series or scalar value :

fill_value: None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

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pandas.Series.sub

```
Series.sub (other, level=None, fill_value=None)
```

Binary operator subtract with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series or scalar value :

fill_value: None or float value, default None (NaN)

Fill missing (NaN) values with this value. If both Series are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: Series

pandas.Series.combine

```
Series.combine(other, func, fill_value=nan)
```

Perform elementwise binary operation on two Series using given function with optional fill value when an index is missing from one Series or the other

Parameters other: Series or scalar value

func: function

fill_value : scalar value
Returns result : Series

pandas.Series.combine_first

```
Series.combine_first(other)
```

Combine Series values, choosing the calling Series's values first. Result index will be the union of the two indexes

Parameters other: Series

Returns y: Series

pandas.Series.round

Series.round(decimals=0, out=None)

Return a with each element rounded to the given number of decimals.

Refer to numpy.around for full documentation.

See Also:

numpy.around equivalent function

Continued on next page

Table 21.13 – continued from previous page

21.2.5 Function application, GroupBy

<pre>Series.apply(func[, convert_dtype, args])</pre>	Invoke function on values of Series. Can be ufunc (a NumPy function
Series.map(arg[, na_action])	Map values of Series using input correspondence (which can be
Series.groupby([by, axis, level, as_index,])	Group series using mapper (dict or key function, apply given function

pandas.Series.apply

```
Series.apply (func, convert_dtype=True, args=(), **kwds)
```

Invoke function on values of Series. Can be ufunc (a NumPy function that applies to the entire Series) or a Python function that only works on single values

Parameters func: function

convert_dtype : boolean, default True

Try to find better dtype for elementwise function results. If False, leave as dtype=object

Returns y : Series or DataFrame if func returns a Series

See Also:

Series.map For element-wise operations

pandas.Series.map

```
Series.map(arg, na_action=None)
```

Map values of Series using input correspondence (which can be a dict, Series, or function)

Parameters arg: function, dict, or Series

na_action : {None, 'ignore'}

If 'ignore', propagate NA values

Returns y : Series

same index as caller

Examples

```
>>> x
one 1
two 2
three 3
>>> y
1 foo
2 bar
3 baz
```

```
>>> x.map(y)
one foo
two bar
three baz
```

pandas.Series.groupby

Series.groupby (by=None, axis=0, level=None, as_index=True, sort=True, group_keys=True)

Group series using mapper (dict or key function, apply given function to group, return result as series) or by a series of columns

Parameters by: mapping function / list of functions, dict, Series, or tuple /

list of column names. Called on each element of the object index to determine the groups. If a dict or Series is passed, the Series or dict VALUES will be used to determine the groups

axis: int, default 0

level: int, level name, or sequence of such, default None

If the axis is a MultiIndex (hierarchical), group by a particular level or levels

as_index: boolean, default True

For aggregated output, return object with group labels as the index. Only relevant for DataFrame input. as_index=False is effectively "SQL-style" grouped output

sort: boolean, default True

Sort group keys. Get better performance by turning this off

group_keys : boolean, default True

When calling apply, add group keys to index to identify pieces

Returns GroupBy object:

Examples

```
# DataFrame result >>> data.groupby(func, axis=0).mean()
```

- # DataFrame result >>> data.groupby(['col1', 'col2'])['col3'].mean()
- # DataFrame with hierarchical index >>> data.groupby(['col1', 'col2']).mean()

21.2.6 Computations / Descriptive Stats

Series.abs()	Return an object with absolute value taken.
Series.any([axis, out])	Returns True if any of the elements of a evaluate to True.
Series.autocorr()	Lag-1 autocorrelation
Series.between(left, right[, inclusive])	Return boolean Series equivalent to left <= series <= right. NA values
Series.clip([lower, upper, out])	Trim values at input threshold(s)
Series.clip_lower(threshold)	Return copy of series with values below given value truncated
Series.clip_upper(threshold)	Return copy of series with values above given value truncated
Series.corr(other[, method, min_periods])	Compute correlation two Series, excluding missing values
	Continued on next page

Table 21.14 – continued from previous page

Series.count([level])	Return number of non-NA/null observations in the Series
Series.cov(other[, min_periods])	Compute covariance with Series, excluding missing values
Series.cummax([axis, dtype, out, skipna])	Cumulative max of values.
Series.cummin([axis, dtype, out, skipna])	Cumulative min of values.
Series.cumprod([axis, dtype, out, skipna])	Cumulative product of values.
Series.cumsum([axis, dtype, out, skipna])	Cumulative sum of values.
Series.describe([percentile_width])	Generate various summary statistics of Series, excluding NaN
Series.diff([periods])	1st discrete difference of object
Series.kurt([skipna, level])	Return unbiased kurtosis of values
Series.mad([skipna, level])	Return mean absolute deviation of values
Series.max([axis, out, skipna, level])	Return maximum of values
Series.mean([axis, dtype, out, skipna, level])	Return mean of values
Series.median([axis, dtype, out, skipna, level])	Return median of values
Series.min([axis, out, skipna, level])	Return minimum of values
Series.nunique()	Return count of unique elements in the Series
Series.pct_change([periods, fill_method,])	Percent change over given number of periods
Series.prod([axis, dtype, out, skipna, level])	Return product of values
Series.quantile([q])	Return value at the given quantile, a la scoreatpercentile in
Series.rank([method, na_option, ascending])	Compute data ranks (1 through n).
Series.skew([skipna, level])	Return unbiased skewness of values
Series.std([axis, dtype, out, ddof, skipna,])	Return standard deviation of values
Series.sum([axis, dtype, out, skipna, level])	Return sum of values
Series.unique()	Return array of unique values in the Series. Significantly faster than
Series.var([axis, dtype, out, ddof, skipna,])	Return variance of values
Series.value_counts()	Returns Series containing counts of unique values. The resulting Series

pandas.Series.abs

Series.abs()

Return an object with absolute value taken. Only applicable to objects that are all numeric

Returns abs: type of caller:

pandas.Series.any

Series.any (axis=None, out=None)

Returns True if any of the elements of a evaluate to True.

Refer to *numpy.any* for full documentation.

See Also:

numpy.any equivalent function

pandas.Series.autocorr

Series.autocorr()
Lag-1 autocorrelation

Returns autocorr: float

```
pandas.Series.between
Series.between (left, right, inclusive=True)
     Return boolean Series equivalent to left <= series <= right. NA values will be treated as False
          Parameters left: scalar
                  Left boundary
              right: scalar
                   Right boundary
          Returns is between: Series
pandas.Series.clip
Series.clip(lower=None, upper=None, out=None)
     Trim values at input threshold(s)
          Parameters lower: float, default None
              upper: float, default None
          Returns clipped: Series
pandas.Series.clip lower
Series.clip_lower(threshold)
     Return copy of series with values below given value truncated
          Returns clipped: Series
     See Also:
     clip
pandas.Series.clip upper
Series.clip_upper(threshold)
     Return copy of series with values above given value truncated
          Returns clipped: Series
     See Also:
     clip
pandas.Series.corr
Series.corr(other, method='pearson', min_periods=None)
     Compute correlation two Series, excluding missing values
          Parameters other: Series
              method: {'pearson', 'kendall', 'spearman'}
                  pearson: standard correlation coefficient kendall: Kendall Tau correlation coefficient
```

spearman: Spearman rank correlation

min_periods: int, optional

Minimum number of observations needed to have a valid result

Returns correlation: float

pandas.Series.count

Series.count (level=None)

Return number of non-NA/null observations in the Series

Parameters level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns nobs: int or Series (if level specified)

pandas.Series.cov

Series.cov (other, min_periods=None)

Compute covariance with Series, excluding missing values

Parameters other: Series

min_periods: int, optional

Minimum number of observations needed to have a valid result

Returns covariance: float

Normalized by N-1 (unbiased estimator). :

pandas.Series.cummax

Series.cummax(axis=0, dtype=None, out=None, skipna=True)

Cumulative max of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns cummax: Series

pandas.Series.cummin

Series.cummin (axis=0, dtype=None, out=None, skipna=True)

Cumulative min of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns cummin: Series

pandas.Series.cumprod

Series.cumprod (axis=0, dtype=None, out=None, skipna=True)
Cumulative product of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns cumprod: Series

pandas.Series.cumsum

Series.cumsum(axis=0, dtype=None, out=None, skipna=True)

Cumulative sum of values. Preserves locations of NaN values

Extra parameters are to preserve ndarray interface.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns cumsum: Series

pandas.Series.describe

Series.describe(percentile_width=50)

Generate various summary statistics of Series, excluding NaN values. These include: count, mean, std, min, max, and lower%/50%/upper% percentiles

Parameters percentile_width: float, optional

width of the desired uncertainty interval, default is 50, which corresponds to lower=25, upper=75

Returns desc: Series

pandas.Series.diff

Series.diff(periods=1)

1st discrete difference of object

Parameters periods: int, default 1

Periods to shift for forming difference

Returns diffed: Series

pandas.Series.kurt

Series.kurt (skipna=True, level=None)

Return unbiased kurtosis of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values **level**: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Returns kurt : float (or Series if level specified)

pandas.Series.mad

Series.mad(skipna=True, level=None)

Return mean absolute deviation of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns mad: float (or Series if level specified)

pandas.Series.max

Series.max(axis=None, out=None, skipna=True, level=None)

Return maximum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns max: float (or Series if level specified)

pandas.Series.mean

Series.mean (axis=0, dtype=None, out=None, skipna=True, level=None)

Return mean of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Extra parameters are to preserve ndarrayinterface. :

Returns mean: float (or Series if level specified)

pandas.Series.median

Series.median(axis=0, dtype=None, out=None, skipna=True, level=None)

Return median of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns median: float (or Series if level specified)

pandas.Series.min

Series.min(axis=None, out=None, skipna=True, level=None)

Return minimum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns min: float (or Series if level specified)

pandas.Series.nunique

Series.nunique()

Return count of unique elements in the Series

Returns nunique: int

pandas.Series.pct_change

Series.pct_change(periods=1, fill_method='pad', limit=None, freq=None, **kwds)

Percent change over given number of periods

Parameters periods: int, default 1

Periods to shift for forming percent change

fill_method : str, default 'pad'

How to handle NAs before computing percent changes

limit: int, default None

The number of consecutive NAs to fill before stopping

freq: DateOffset, timedelta, or offset alias string, optional

Increment to use from time series API (e.g. 'M' or BDay())

Returns chg: Series or DataFrame

pandas.Series.prod

Series.prod(axis=0, dtype=None, out=None, skipna=True, level=None)

Return product of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Returns prod : float (or Series if level specified)

pandas.Series.quantile

```
Series.quantile(q=0.5)
```

Return value at the given quantile, a la scoreatpercentile in scipy.stats

Parameters q: quantile

 $0 \le q \le 1$

Returns quantile: float

pandas.Series.rank

```
Series.rank (method='average', na_option='keep', ascending=True)
```

Compute data ranks (1 through n). Equal values are assigned a rank that is the average of the ranks of those values

Parameters method: {'average', 'min', 'max', 'first'}

average: average rank of group min: lowest rank in group max: highest rank in group first: ranks assigned in order they appear in the array

na_option : {'keep'}

keep: leave NA values where they are

ascending: boolean, default True

False for ranks by high (1) to low (N)

Returns ranks: Series

pandas.Series.skew

Series.skew(skipna=True, level=None)

Return unbiased skewness of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Returns skew: float (or Series if level specified)

pandas.Series.std

Series.std (axis=None, dtype=None, out=None, ddof=1, skipna=True, level=None)

Return standard deviation of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Returns stdev: float (or Series if level specified)

Normalized by N-1 (unbiased estimator).

pandas.Series.sum

 $\verb|Series.sum| (axis=0, dtype=None, out=None, skipna=True, level=None)|$

Return sum of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a smaller Series

Extra parameters are to preserve ndarrayinterface. :

Returns sum: float (or Series if level specified)

pandas.Series.unique

Series.unique()

Return array of unique values in the Series. Significantly faster than numpy.unique

Returns uniques: ndarray

pandas.Series.var

Series.var (axis=None, dtype=None, out=None, ddof=1, skipna=True, level=None)

Return variance of values NA/null values are excluded

Parameters skipna: boolean, default True

Exclude NA/null values

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a smaller Series

Returns var: float (or Series if level specified)

Normalized by N-1 (unbiased estimator).

pandas.Series.value_counts

Series.value_counts()

Returns Series containing counts of unique values. The resulting Series will be in descending order so that the first element is the most frequently-occurring element. Excludes NA values

Returns counts: Series

21.2.7 Reindexing / Selection / Label manipulation

Series.align(other[, join, level, copy,])	Align two Series object with the specified join method
Series.drop(labels[, axis, level])	Return new object with labels in requested axis removed
Series.first(offset)	Convenience method for subsetting initial periods of time series data
Series.head([n])	Returns first n rows of Series
Series.idxmax([axis, out, skipna])	Index of first occurrence of maximum of values.
Series.idxmin([axis, out, skipna])	Index of first occurrence of minimum of values.
Series.isin(values)	Return boolean vector showing whether each element in the Series is
Series.last(offset)	Convenience method for subsetting final periods of time series data
Series.reindex([index, method, level,])	Conform Series to new index with optional filling logic, placing
Series.reindex_like(other[, method, limit])	Reindex Series to match index of another Series, optionally with
Series.rename(mapper[, inplace])	Alter Series index using dict or function
Series.reset_index([level, drop, name, inplace])	Analogous to the DataFrame.reset_index function, see docstring there.
Series.select(crit[, axis])	Return data corresponding to axis labels matching criteria
Series.take(indices[, axis])	Analogous to ndarray.take, return Series corresponding to requested
Series.tail([n])	Returns last n rows of Series
Series.truncate([before, after, copy])	Function truncate a sorted DataFrame / Series before and/or after

pandas.Series.align

Series.align (other, join='outer', level=None, copy=True, fill_value=None, method=None, limit=None)
Align two Series object with the specified join method

Parameters other: Series

join: {'outer', 'inner', 'left', 'right'}, default 'outer'

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

copy: boolean, default True

Always return new objects. If copy=False and no reindexing is required, the same object will be returned (for better performance)

fill_value : object, default None
method : str, default 'pad'

fill_value, method, inplace, limit are passed to fillna

Returns (left, right): (Series, Series)

limit: int, default None

Aligned Series

pandas.Series.drop

Series.drop(labels, axis=0, level=None)

Return new object with labels in requested axis removed

Parameters labels: array-like

axis: int

level: int or name, default None

For MultiIndex

Returns dropped: type of caller

pandas.Series.first

Series.first(offset)

Convenience method for subsetting initial periods of time series data based on a date offset

Parameters offset: string, DateOffset, dateutil.relativedelta

Returns subset: type of caller

Examples

ts.last('10D') -> First 10 days

pandas.Series.head

Series.head(n=5)

Returns first n rows of Series

pandas.Series.idxmax

Series.idxmax (axis=None, out=None, skipna=True)
Index of first occurrence of maximum of values.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns idxmax: Index of minimum of values

pandas.Series.idxmin

Series.idxmin (axis=None, out=None, skipna=True)
Index of first occurrence of minimum of values.

Parameters skipna: boolean, default True

Exclude NA/null values

Returns idxmin: Index of minimum of values

pandas.Series.isin

```
Series.isin(values)
```

Return boolean vector showing whether each element in the Series is exactly contained in the passed sequence of values

Parameters values: sequence

Returns isin : Series (boolean dtype)

pandas.Series.last

```
Series.last(offset)
```

Convenience method for subsetting final periods of time series data based on a date offset

Parameters offset: string, DateOffset, dateutil.relativedelta

Returns subset: type of caller

Examples

ts.last('5M') -> Last 5 months

pandas.Series.reindex

Series.reindex(index=None, method=None, level=None, fill_value=nan, limit=None, copy=True)

Conform Series to new index with optional filling logic, placing NA/NaN in locations having no value in the previous index. A new object is produced unless the new index is equivalent to the current one and copy=False

Parameters index : array-like or Index

New labels / index to conform to. Preferably an Index object to avoid duplicating data

method: {'backfill', 'bfill', 'pad', 'ffill', None}

Method to use for filling holes in reindexed Series pad / ffill: propagate LAST valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

copy: boolean, default True

Return a new object, even if the passed indexes are the same

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

fill_value : scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

limit: int, default None

Maximum size gap to forward or backward fill

Returns reindexed: Series

pandas.Series.reindex like

```
Series.reindex_like (other, method=None, limit=None)
Reindex Series to match index of another Series, optionally with filling logic

Parameters other: Series

method: string or None

See Series.reindex docstring

limit: int, default None

Maximum size gap to forward or backward fill

Returns reindexed: Series
```

Notes

Like calling s.reindex(other.index, method=...)

pandas.Series.rename

```
Series.rename (mapper, inplace=False)
Alter Series index using dict or function

Parameters mapper: dict-like or function

Transformation to apply to each index

Returns renamed: Series (new object)
```

Notes

Function / dict values must be unique (1-to-1)

Examples

```
>>> x
foo 1
bar 2
baz 3
>>> x.rename(str.upper)
FOO 1
BAR 2
BAZ 3
>>> x.rename({'foo' : 'a', 'bar' : 'b', 'baz' : 'c'})
a 1
b 2
c 3
```

pandas.Series.reset index

Series.reset_index (level=None, drop=False, name=None, inplace=False)
Analogous to the DataFrame.reset_index function, see docstring there.

Parameters level: int, str, tuple, or list, default None

Only remove the given levels from the index. Removes all levels by default

drop: boolean, default False

Do not try to insert index into dataframe columns

name: object, default None

The name of the column corresponding to the Series values

inplace: boolean, default False

Modify the Series in place (do not create a new object)

Returns resetted : DataFrame, or Series if drop == True

pandas.Series.select

Series.select(crit, axis=0)

Return data corresponding to axis labels matching criteria

Parameters crit: function

To be called on each index (label). Should return True or False

axis: int

Returns selection: type of caller

pandas.Series.take

Series.take(indices, axis=0)

Analogous to ndarray.take, return Series corresponding to requested indices

Parameters indices: list / array of ints

Returns taken: Series

pandas.Series.tail

Series.tail(n=5)

Returns last n rows of Series

pandas.Series.truncate

Series.truncate(before=None, after=None, copy=True)

Function truncate a sorted DataFrame / Series before and/or after some particular dates.

Parameters before : date

Truncate before date

after : date

Truncate after date

Returns truncated: type of caller

21.2.8 Missing data handling

Series.dropna()	Return Series without null values
Series.fillna([value, method, inplace, limit])	Fill NA/NaN values using the specified method
Series.interpolate([method])	Interpolate missing values (after the first valid value)

pandas.Series.dropna

Series.dropna()

Return Series without null values

Returns valid: Series

pandas.Series.fillna

Series.fillna (value=None, method=None, inplace=False, limit=None) Fill NA/NaN values using the specified method

Parameters value: any kind (should be same type as array)

Value to use to fill holes (e.g. 0)

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default 'pad'

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

inplace: boolean, default False

If True, fill the Series in place. Note: this will modify any other views on this Series, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

Returns filled: Series

See Also:

reindex, asfreq

pandas.Series.interpolate

Series.interpolate(method='linear')

Interpolate missing values (after the first valid value)

Parameters method: {'linear', 'time', 'values'}

Interpolation method. 'time' interpolation works on daily and higher resolution data to interpolate given length of interval 'values' using the actual index numeric values

Returns interpolated: Series

21.2.9 Reshaping, sorting

Series.argsort([axis, kind, order])	Overrides ndarray.argsort.
Series.order([na_last, ascending, kind])	Sorts Series object, by value, maintaining index-value link
Series.reorder_levels(order)	Rearrange index levels using input order.
Series.sort([axis, kind, order])	Sort values and index labels by value, in place.
Series.sort_index([ascending])	Sort object by labels (along an axis)
Series.sortlevel([level, ascending])	Sort Series with MultiIndex by chosen level. Data will be
Series.swaplevel $(i, j[, copy])$	Swap levels i and j in a MultiIndex
Series.unstack([level])	Unstack, a.k.a.

pandas.Series.argsort

Series.argsort (axis=0, kind='quicksort', order=None)

Overrides ndarray.argsort. Argsorts the value, omitting NA/null values, and places the result in the same locations as the non-NA values

Parameters axis: int (can only be zero)

kind: { 'mergesort', 'quicksort', 'heapsort'}, default 'quicksort'

Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only stable algorithm

order: ignored

Returns argsorted: Series

pandas.Series.order

```
Series.order(na_last=True, ascending=True, kind='mergesort')
```

Sorts Series object, by value, maintaining index-value link

Parameters na_last: boolean (optional, default=True)

Put NaN's at beginning or end

ascending: boolean, default True

Sort ascending. Passing False sorts descending

kind: {'mergesort', 'quicksort', 'heapsort'}, default 'mergesort'

Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only stable algorithm

Returns y: Series

pandas.Series.reorder levels

```
Series.reorder_levels(order)
```

Rearrange index levels using input order. May not drop or duplicate levels

Parameters order: list of int representing new level order. :

(reference level by number not by key)

axis: where to reorder levels:

Returns type of caller (new object):

pandas.Series.sort

```
Series.sort (axis=0, kind='quicksort', order=None)
```

Sort values and index labels by value, in place. For compatibility with ndarray API. No return value

Parameters axis: int (can only be zero)

kind: {'mergesort', 'quicksort', 'heapsort'}, default 'quicksort'

Choice of sorting algorithm. See np.sort for more information. 'mergesort' is the only stable algorithm

order: ignored

pandas.Series.sort_index

```
Series.sort_index(ascending=True)
Sort object by labels (along an axis)
```

Parameters ascending: boolean or list, default True

Sort ascending vs. descending. Specify list for multiple sort orders

Returns sorted_obj : Series

Examples

```
>>> result1 = s.sort_index(ascending=False)
>>> result2 = s.sort_index(ascending=[1, 0])
```

pandas.Series.sortlevel

```
Series.sortlevel(level=0, ascending=True)
```

Sort Series with MultiIndex by chosen level. Data will be lexicographically sorted by the chosen level followed by the other levels (in order)

Parameters level: int

ascending: bool, default True

Returns sorted: Series

pandas.Series.swaplevel

```
Series. swaplevel (i, j, copy=True)
Swap levels i and j in a MultiIndex
```

Returns swapped: Series

pandas.Series.unstack

```
Series.unstack (level=-1)
Unstack, a.k.a. pivot, Series with MultiIndex to produce DataFrame
Parameters level: int, string, or list of these, default last level
Level(s) to unstack, can pass level name
```

Returns unstacked: DataFrame

Examples

```
>>> s
one a 1.
one b 2.
two a 3.
two b 4.

>>> s.unstack(level=-1)
    a    b
one 1. 2.
two 3. 4.

>>> s.unstack(level=0)
    one two
a 1. 2.
b 3. 4.
```

21.2.10 Combining / joining / merging

Series.append(to_append[, verify_integrity])	Concatenate two or more Series. The indexes must not overlap
Series.replace(to_replace[, value, method,])	Replace arbitrary values in a Series
Series.update(other)	Modify Series in place using non-NA values from passed

pandas.Series.append

```
Series.append (to_append, verify_integrity=False)
Concatenate two or more Series. The indexes must not overlap

Parameters to_append: Series or list/tuple of Series

verify_integrity: boolean, default False

If True, raise Exception on creating index with duplicates
```

Returns appended: Series

pandas.Series.replace

```
Series.replace (to_replace, value=None, method='pad', inplace=False, limit=None)
Replace arbitrary values in a Series
```

Parameters to_replace : list or dict

list of values to be replaced or dict of replacement values

value: anything

if to_replace is a list then value is the replacement value

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default 'pad'

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

inplace: boolean, default False

If True, fill the Series in place. Note: this will modify any other views on this Series, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

Returns replaced: Series

See Also:

fillna, reindex, asfreq

Notes

replace does not distinguish between NaN and None

pandas.Series.update

Series.update(other)

Modify Series in place using non-NA values from passed Series. Aligns on index

Parameters other: Series

21.2.11 Time series-related

Series.asfreq(freq[, method, how, normalize])	Convert all TimeSeries inside to specified frequency using DateOffset
Series.asof(where)	Return last good (non-NaN) value in TimeSeries if value is NaN for
Series.shift([periods, freq, copy])	Shift the index of the Series by desired number of periods with an
Series.first_valid_index()	Return label for first non-NA/null value
Series.last_valid_index()	Return label for last non-NA/null value
Series.weekday	
Series.resample(rule[, how, axis,])	Convenience method for frequency conversion and resampling of regular time-
Series.tz_convert(tz[, copy])	Convert TimeSeries to target time zone
Series.tz_localize(tz[,copy])	Localize tz-naive TimeSeries to target time zone

pandas.Series.asfreq

Series.asfreq(freq, method=None, how=None, normalize=False)

Convert all TimeSeries inside to specified frequency using DateOffset objects. Optionally provide fill method to pad/backfill missing values.

```
method: {'backfill', 'bfill', 'pad', 'ffill', None}
                   Method to use for filling holes in reindexed Series pad / ffill: propagate last valid obser-
                   vation forward to next valid backfill / bfill: use NEXT valid observation to fill methdo
               how: {'start', 'end'}, default end
                   For PeriodIndex only, see PeriodIndex.asfreq
               normalize: bool, default False
                   Whether to reset output index to midnight
           Returns converted: type of caller
pandas.Series.asof
Series.asof (where)
     Return last good (non-NaN) value in TimeSeries if value is NaN for requested date.
     If there is no good value, NaN is returned.
           Parameters where: date or array of dates
           Returns value or NaN:
     Notes
     Dates are assumed to be sorted
pandas.Series.shift
Series.shift(periods=1, freq=None, copy=True, **kwds)
     Shift the index of the Series by desired number of periods with an optional time offset
           Parameters periods: int
                   Number of periods to move, can be positive or negative
               freq: DateOffset, timedelta, or offset alias string, optional
                   Increment to use from datetools module or time rule (e.g. 'EOM')
           Returns shifted: Series
pandas.Series.first valid index
Series.first_valid_index()
     Return label for first non-NA/null value
pandas.Series.last valid index
Series.last_valid_index()
     Return label for last non-NA/null value
```

Parameters freq: DateOffset object, or string

pandas.Series.weekday

```
Series.weekday
```

pandas.Series.resample

Series.resample (rule, how=None, axis=0, fill_method=None, closed=None, label=None, convention='start', kind=None, loffset=None, limit=None, base=0)

Convenience method for frequency conversion and resampling of regular time-series data.

Parameters rule: the offset string or object representing target conversion

how: string, method for down- or re-sampling, default to 'mean' for downsampling

fill_method: string, fill_method for upsampling, default None

axis: int, optional, default 0

closed : {'right', 'left'}, default None

Which side of bin interval is closed

label: {'right', 'left'}, default None

Which bin edge label to label bucket with

convention : {'start', 'end', 's', 'e'}

loffset: timedelta

Adjust the resampled time labels

base: int, default 0

For frequencies that evenly subdivide 1 day, the "origin" of the aggregated intervals. For example, for '5min' frequency, base could range from 0 through 4. Defaults to 0

pandas.Series.tz_convert

```
Series.tz_convert(tz, copy=True)
```

Convert TimeSeries to target time zone

Parameters tz: string or pytz.timezone object

copy: boolean, default True

Also make a copy of the underlying data

Returns converted: TimeSeries

pandas.Series.tz localize

```
Series.tz_localize(tz, copy=True)
```

Localize tz-naive TimeSeries to target time zone

Parameters tz: string or pytz.timezone object

copy: boolean, default True

Also make a copy of the underlying data

Returns localized: TimeSeries

21.2.12 Plotting

Series.hist([by, ax, grid, xlabelsize,])	Draw histogram of the input series using matplotlib
Series.plot(series[, label, kind,])	Plot the input series with the index on the x-axis using matplotlib

pandas.Series.hist

Series.hist (by=None, ax=None, grid=True, xlabelsize=None, xrot=None, ylabelsize=None, yrot=None, **kwds)

Draw histogram of the input series using matplotlib

Parameters by: object, optional

If passed, then used to form histograms for separate groups

ax: matplotlib axis object

If not passed, uses gca()

grid: boolean, default True

Whether to show axis grid lines

xlabelsize: int, default None

If specified changes the x-axis label size

xrot: float, default None

rotation of x axis labels

ylabelsize: int, default None

If specified changes the y-axis label size

yrot: float, default None

rotation of y axis labels

kwds: keywords

To be passed to the actual plotting function

Notes

See matplotlib documentation online for more on this

pandas.Series.plot

```
Series.plot (series, label=None, kind='line', use_index=True, rot=None, xticks=None, yticks=None, xlim=None, ylim=None, ax=None, style=None, grid=None, legend=False, logx=False, logy=False, secondary_y=False, **kwds)
```

Plot the input series with the index on the x-axis using matplotlib

Parameters label: label argument to provide to plot

kind: {'line', 'bar', 'barh'}

bar: vertical bar plot barh: horizontal bar plot

rot: int, default 30

Rotation for tick labels

use_index : boolean, default True
Plot index as axis tick labels

ax : matplotlib axis object
 If not passed, uses gca()

style: string, default matplotlib default

matplotlib line style to use

ax : matplotlib axis object
 If not passed, uses gca()

logx: boolean, default False

For line plots, use log scaling on x axis

logy: boolean, default False

For line plots, use log scaling on y axis

xticks: sequence

Values to use for the xticks

yticks : sequence

Values to use for the yticks

xlim : 2-tuple/list
ylim : 2-tuple/list
rot : int, default None
 Rotation for ticks
kwds : keywords

Options to pass to matplotlib plotting method

Notes

See matplotlib documentation online for more on this subject

21.2.13 Serialization / IO / Conversion

Series.from_csv(path[, sep, parse_dates,])	Read delimited file into Series
Series.load(path)	
Series.save(path)	
Series.to_csv(path[, index, sep, na_rep,])	Write Series to a comma-separated values (csv) file
Series.to_dict()	Convert Series to {label -> value} dict
Series.to_sparse([kind, fill_value])	Convert Series to SparseSeries
	Continued on next page

Table 21.21 – continued from previous page

Series.to_string([buf, na_rep, ...])

Render a string representation of the Series

```
pandas.Series.from_csv
```

classmethod Series.from_csv(path, sep=', ', parse_dates=True, header=None, index_col=0, encoding=None)

Read delimited file into Series

Parameters path: string file path or file handle / StringIO

sep: string, default ','

Field delimiter

parse_dates: boolean, default True

Parse dates. Different default from read_table

header: int, default 0

Row to use at header (skip prior rows)

index_col : int or sequence, default 0

Column to use for index. If a sequence is given, a MultiIndex is used. Different default from read table

encoding: string, optional

a string representing the encoding to use if the contents are non-ascii, for python versions prior to 3

Returns y : Series

pandas.Series.load

classmethod Series.load(path)

pandas.Series.save

Series.save(path)

pandas.Series.to_csv

Series.to_csv(path, index=True, sep=', ', na_rep='', float_format=None, header=False, index_label=None, mode='w', nanRep=None, encoding=None)

Write Series to a comma-separated values (csv) file

Parameters path: string file path or file handle / StringIO

na_rep : string, default ''

Missing data representation

float_format : string, default None

Format string for floating point numbers

header: boolean, default False

Write out series name

```
index: boolean, default True
                   Write row names (index)
               index_label: string or sequence, default None
                   Column label for index column(s) if desired. If None is given, and header and index are
                   True, then the index names are used. A sequence should be given if the DataFrame uses
                   MultiIndex.
               mode: Python write mode, default 'w'
               sep: character, default ","
                   Field delimiter for the output file.
               encoding: string, optional
                   a string representing the encoding to use if the contents are non-ascii, for python ver-
                   sions prior to 3
pandas.Series.to_dict
Series.to dict()
     Convert Series to {label -> value} dict
           Returns value_dict : dict
pandas.Series.to_sparse
Series.to_sparse(kind='block', fill_value=None)
     Convert Series to SparseSeries
           Parameters kind: {'block', 'integer'}
               fill_value : float, defaults to NaN (missing)
           Returns sp : SparseSeries
pandas.Series.to_string
Series.to_string(buf=None, na_rep='NaN', float_format=None, nanRep=None, length=False,
                        name = False)
     Render a string representation of the Series
           Parameters buf: StringIO-like, optional
                   buffer to write to
               na_rep: string, optional
                   string representation of NAN to use, default 'NaN'
               float_format : one-parameter function, optional
                   formatter function to apply to columns' elements if they are floats default None
               length: boolean, default False
                   Add the Series length
```

name: boolean, default False

Add the Series name (which may be None)

Returns formatted: string (if not buffer passed)

21.3 DataFrame

21.3.1 Attributes and underlying data

Axes

• index: row labels

• columns: column labels

DataFrame.as_matrix([columns])	Convert the frame to its Numpy-array matrix representation. Columns
DataFrame.dtypes	
DataFrame.get_dtype_counts()	
DataFrame.values	Convert the frame to its Numpy-array matrix representation. Columns
DataFrame.axes	
DataFrame.ndim	
DataFrame.shape	

pandas.DataFrame.as_matrix

DataFrame.as_matrix(columns=None)

Convert the frame to its Numpy-array matrix representation. Columns are presented in sorted order unless a specific list of columns is provided.

Parameters columns: array-like

Specific column order

Returns values: ndarray

If the DataFrame is heterogeneous and contains booleans or objects, the result will be of dtype=object

pandas.DataFrame.dtypes

DataFrame.dtypes

pandas.DataFrame.get_dtype_counts

DataFrame.get_dtype_counts()

pandas.DataFrame.values

DataFrame.values

Convert the frame to its Numpy-array matrix representation. Columns are presented in sorted order unless a specific list of columns is provided.

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Parameters columns: array-like

Specific column order

Returns values: ndarray

If the DataFrame is heterogeneous and contains booleans or objects, the result will be of dtype=object

pandas.DataFrame.axes

DataFrame.axes

pandas.DataFrame.ndim

DataFrame.ndim

pandas.DataFrame.shape

DataFrame.shape

21.3.2 Conversion / Constructors

DataFrameinit([data, index, columns,])	Two-dimensional size-mutable, potentially heterogeneous tabular data struct
DataFrame.astype(dtype)	Cast object to input numpy.dtype
DataFrame.convert_objects([convert_dates])	Attempt to infer better dtype for object columns
DataFrame.copy([deep])	Make a copy of this object

pandas.DataFrame.__init__

DataFrame.___init___(data=None, index=None, columns=None, dtype=None, copy=False)

Two-dimensional size-mutable, potentially heterogeneous tabular data structure with labeled axes (rows and columns). Arithmetic operations align on both row and column labels. Can be thought of as a dict-like container for Series objects. The primary pandas data structure

Parameters data: numpy ndarray (structured or homogeneous), dict, or DataFrame

Dict can contain Series, arrays, constants, or list-like objects

index: Index or array-like

Index to use for resulting frame. Will default to np.arange(n) if no indexing information part of input data and no index provided

columns: Index or array-like

Will default to np.arange(n) if not column labels provided

dtype: dtype, default None

Data type to force, otherwise infer

copy: boolean, default False

Copy data from inputs. Only affects DataFrame / 2d ndarray input

See Also:

```
DataFrame.from_records constructor from tuples, also record arrays
DataFrame.from_dict from dicts of Series, arrays, or dicts
DataFrame.from_csv from CSV files
DataFrame.from_items from sequence of (key, value) pairs
read_csv

Examples

>>> d = {'col1': ts1, 'col2': ts2}
>>> df = DataFrame(data=d, index=index)
>>> df2 = DataFrame(np.random.randn(10, 5))
>>> df3 = DataFrame(np.random.randn(10, 5),
... columns=['a', 'b', 'c', 'd', 'e'])
```

pandas.DataFrame.astype

```
DataFrame.astype (dtype)

Cast object to input numpy.dtype
```

Parameters dtype: numpy.dtype or Python type

Returns casted: type of caller

pandas.DataFrame.convert_objects

DataFrame.convert_objects(convert_dates=True)
Attempt to infer better dtype for object columns

Returns converted: DataFrame

pandas.DataFrame.copy

```
DataFrame.copy (deep=True)
Make a copy of this object
```

Parameters deep: boolean, default True

Make a deep copy, i.e. also copy data

Returns copy: type of caller

21.3.3 Indexing, iteration

DataFrame.head([n])	Returns first n rows of DataFrame
DataFrame.ix	
DataFrame.insert(loc, column, value)	Insert column into DataFrame at specified location. Raises Exception if
	Continued on next page

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Table 21.24 – continued from previous page

DataFrameiter()	Iterate over columns of the frame.
DataFrame.iteritems()	Iterator over (column, series) pairs
DataFrame.iterrows()	Iterate over rows of DataFrame as (index, Series) pairs
DataFrame.itertuples([index])	Iterate over rows of DataFrame as tuples, with index value
DataFrame.lookup(row_labels, col_labels)	Label-based "fancy indexing" function for DataFrame. Given equal-length
DataFrame.pop(item)	Return column and drop from frame.
DataFrame.tail([n])	Returns last n rows of DataFrame
DataFrame.xs(key[, axis, level, copy])	Returns a cross-section (row(s) or column(s)) from the DataFrame.

pandas.DataFrame.head

DataFrame.head(n=5)
Returns first n rows of DataFrame

pandas.DataFrame.ix

DataFrame.ix

pandas.DataFrame.insert

DataFrame.insert (loc, column, value)

Insert column into DataFrame at specified location. Raises Exception if column is already contained in the DataFrame

Parameters loc: int

column: object

value: int, Series, or array-like

pandas.DataFrame.__iter__

DataFrame.__iter__()

Iterate over columns of the frame.

pandas.DataFrame.iteritems

DataFrame.iteritems()

Iterator over (column, series) pairs

pandas.DataFrame.iterrows

DataFrame.iterrows()

Iterate over rows of DataFrame as (index, Series) pairs

pandas.DataFrame.itertuples

```
DataFrame.itertuples(index=True)
```

Iterate over rows of DataFrame as tuples, with index value as first element of the tuple

pandas.DataFrame.lookup

```
DataFrame.lookup(row_labels, col_labels)
```

Label-based "fancy indexing" function for DataFrame. Given equal-length arrays of row and column labels, return an array of the values corresponding to each (row, col) pair.

Parameters row_labels : sequence col_labels : sequence

Notes

Akin to

result = [] for row, col in zip(row_labels, col_labels):
 result.append(df.get_value(row, col))

pandas.DataFrame.pop

```
DataFrame.pop(item)
```

Return column and drop from frame. Raise KeyError if not found.

Returns column: Series

pandas.DataFrame.tail

```
DataFrame.tail (n=5)
```

Returns last n rows of DataFrame

pandas.DataFrame.xs

```
DataFrame.xs(key, axis=0, level=None, copy=True)
```

Returns a cross-section (row(s) or column(s)) from the DataFrame. Defaults to cross-section on the rows (axis=0).

Parameters key: object

Some label contained in the index, or partially in a MultiIndex

axis: int, default 0

Axis to retrieve cross-section on

level: object, defaults to first n levels (n=1 or len(key))

In case of a key partially contained in a MultiIndex, indicate which levels are used. Levels can be referred by label or position.

copy: boolean, default True

Whether to make a copy of the data

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Returns xs: Series or DataFrame

Examples

```
>>> df
  A B C
a 4 5 2
b 4 0 9
c 9 7 3
>>> df.xs('a')
Α
  5
С
  2
Name: a
>>> df.xs('C', axis=1)
С
   3
Name: C
>>> s = df.xs('a', copy=False)
>>> s['A'] = 100
>>> df
   A B C
a 100 5 2
b 4 0 9
c 9 7 3
>>> df
                A B C D
first second third
bar one 1 4 1 8 9
    two 1
                7 5 5 0
               6 6 8 0
baz one 1
    three 2
               5 3 5 3
>>> df.xs(('baz', 'three'))
     A B C D
third
2 5 3 5 3
>>> df.xs('one', level=1)
          A B C D
first third
bar 1 4 1 8 9
baz 1 6 6 8 0
>>> df.xs(('baz', 2), level=[0, 'third'])
   A B C D
second
three 5 3 5 3
```

21.3.4 Binary operator functions

<pre>DataFrame.add(other[, axis, level, fill_value])</pre>	Binary operator add with support to substitute a fill_value for missing data in
DataFrame.div(other[, axis, level, fill_value])	Binary operator divide with support to substitute a fill_value for missing data in
DataFrame.mul(other[, axis, level, fill_value])	Binary operator multiply with support to substitute a fill_value for missing data
DataFrame.sub(other[, axis, level, fill_value])	Binary operator subtract with support to substitute a fill_value for missing data
	C : 1 : 1

Table 21.25 – continued from previous page

DataFrame.radd(other[, axis, level, fill_value])	Binary operator radd with support to substitute a fill_value for missing data in
DataFrame.rdiv(other[, axis, level, fill_value])	Binary operator rdivide with support to substitute a fill_value for missing data in
DataFrame.rmul(other[, axis, level, fill_value])	Binary operator rmultiply with support to substitute a fill_value for missing data
DataFrame.rsub(other[, axis, level, fill_value])	Binary operator rsubtract with support to substitute a fill_value for missing data
DataFrame.combine(other, func[, fill_value])	Add two DataFrame objects and do not propagate NaN values, so if for a
DataFrame.combineAdd(other)	Add two DataFrame objects and do not propagate
DataFrame.combine_first(other)	Combine two DataFrame objects and default to non-null values in frame
DataFrame.combineMult(other)	Multiply two DataFrame objects and do not propagate NaN values, so if

pandas.DataFrame.add

DataFrame.add(other, axis='columns', level=None, fill value=None)

Binary operator add with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.div

DataFrame.div(other, axis='columns', level=None, fill_value=None)

Binary operator divide with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

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Notes

Mismatched indices will be unioned together

pandas.DataFrame.mul

DataFrame.mul(other, axis='columns', level=None, fill_value=None)

Binary operator multiply with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.sub

DataFrame.**sub** (other, axis='columns', level=None, fill_value=None)

Binary operator subtract with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.radd

```
DataFrame.radd(other, axis='columns', level=None, fill_value=None)
```

Binary operator radd with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.rdiv

DataFrame.rdiv(other, axis='columns', level=None, fill_value=None)

Binary operator rdivide with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value : None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.rmul

```
DataFrame.rmul(other, axis='columns', level=None, fill_value=None)
```

Binary operator rmultiply with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

```
axis: {0, 1, 'index', 'columns'}
```

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For Series input, axis to match Series index on

fill_value: None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.rsub

DataFrame.rsub(other, axis='columns', level=None, fill_value=None)

Binary operator rsubtract with support to substitute a fill_value for missing data in one of the inputs

Parameters other: Series, DataFrame, or constant

axis: {0, 1, 'index', 'columns'}

For Series input, axis to match Series index on

fill_value : None or float value, default None

Fill missing (NaN) values with this value. If both DataFrame locations are missing, the result will be missing

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

Returns result: DataFrame

Notes

Mismatched indices will be unioned together

pandas.DataFrame.combine

DataFrame.combine(other, func, fill_value=None)

Add two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

func: function

fill_value: scalar value **Returns result**: DataFrame

pandas.DataFrame.combineAdd

DataFrame.combineAdd(other)

Add two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

Returns DataFrame:

pandas.DataFrame.combine first

DataFrame.combine_first(other)

Combine two DataFrame objects and default to non-null values in frame calling the method. Result index columns will be the union of the respective indexes and columns

Parameters other: DataFrame
Returns combined: DataFrame

Examples

```
>>> a.combine_first(b)
   a's values prioritized, use values from b to fill holes
```

pandas.DataFrame.combineMult

DataFrame.combineMult(other)

Multiply two DataFrame objects and do not propagate NaN values, so if for a (column, time) one frame is missing a value, it will default to the other frame's value (which might be NaN as well)

Parameters other: DataFrame

Returns DataFrame:

21.3.5 Function application, GroupBy

DataFrame.apply(func[, axis, broadcast,])	Applies function along input axis of DataFrame. Objects passed to
DataFrame.applymap(func)	Apply a function to a DataFrame that is intended to operate
DataFrame.groupby([by, axis, level,])	Group series using mapper (dict or key function, apply given function

pandas.DataFrame.apply

DataFrame.apply(func, axis=0, broadcast=False, raw=False, args=(), **kwds)

Applies function along input axis of DataFrame. Objects passed to functions are Series objects having index either the DataFrame's index (axis=0) or the columns (axis=1). Return type depends on whether passed function aggregates

Parameters func: function

Function to apply to each column

 $axis: \{0, 1\}$

0: apply function to each column 1: apply function to each row

broadcast: bool, default False

For aggregation functions, return object of same size with values propagated

raw: boolean, default False

If False, convert each row or column into a Series. If raw=True the passed function will receive ndarray objects instead. If you are just applying a NumPy reduction function this will achieve much better performance

args: tuple

Positional arguments to pass to function in addition to the array/series

Additional keyword arguments will be passed as keywords to the function :

Returns applied : Series or DataFrame

See Also:

DataFrame.applymap For elementwise operations

Examples

```
>>> df.apply(numpy.sqrt) # returns DataFrame
>>> df.apply(numpy.sum, axis=0) # equiv to df.sum(0)
>>> df.apply(numpy.sum, axis=1) # equiv to df.sum(1)
```

pandas.DataFrame.applymap

DataFrame.applymap(func)

Apply a function to a DataFrame that is intended to operate elementwise, i.e. like doing map(func, series) for each series in the DataFrame

Parameters func: function

Python function, returns a single value from a single value

Returns applied: DataFrame

pandas.DataFrame.groupby

DataFrame.groupby (by=None, axis=0, level=None, as_index=True, sort=True, group_keys=True)

Group series using mapper (dict or key function, apply given function to group, return result as series) or by a series of columns

Parameters by: mapping function / list of functions, dict, Series, or tuple /

list of column names. Called on each element of the object index to determine the groups. If a dict or Series is passed, the Series or dict VALUES will be used to determine the groups

axis: int, default 0

level: int, level name, or sequence of such, default None

If the axis is a MultiIndex (hierarchical), group by a particular level or levels

as_index: boolean, default True

For aggregated output, return object with group labels as the index. Only relevant for DataFrame input. as_index=False is effectively "SQL-style" grouped output

sort : boolean, default True

Sort group keys. Get better performance by turning this off

group_keys : boolean, default True

When calling apply, add group keys to index to identify pieces

Returns GroupBy object:

Examples

- # DataFrame result >>> data.groupby(func, axis=0).mean()
- # DataFrame result >>> data.groupby(['col1', 'col2'])['col3'].mean()
- # DataFrame with hierarchical index >>> data.groupby(['col1', 'col2']).mean()

21.3.6 Computations / Descriptive Stats

DataFrame.count([axis, level, numeric_only]) Return Series with number of non-NA/null observations over requested DataFrame.cov([min_periods]) Compute pairwise covariance of columns, excluding NA/null values DataFrame.cummax([axis, skipna]) Return DataFrame of cumulative max over requested axis. DataFrame.cumprod([axis, skipna]) Return DataFrame of cumulative min over requested axis. DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative min over requested axis as DataFrame DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative sums over requested axis. DataFrame.describe([percentile_width]) Generate various summary statistics of each column, excluding DataFrame.diff([periods]) Ist discrete difference of object DataFrame.kurt([axis, skipna, level]) Return unbiased kurtosis over requested axis. DataFrame.max([axis, skipna, level]) Return mean absolute deviation over requested axis. DataFrame.mean([axis, skipna, level]) Return maximum over requested axis. DataFrame.median([axis, skipna, level]) Return mean over requested axis. DataFrame.median([axis, skipna, level]) Return minimum over requested axis. DataFrame.pot_change([periods, fill_method,]) Percent change over given number of periods DataFrame.ganatile([q, axis, numeric_only])	DataFrame.abs()	Return an object with absolute value taken.
DataFrame.clip_lower(threshold) Trim values below threshold DataFrame.clip_upper(threshold) Trim values above threshold DataFrame.corr([method, min_periods]) Compute pairwise correlation of columns, excluding NA/null values DataFrame.corrwith(other[, axis, drop]) Compute pairwise correlation between rows or columns of two DataFrame DataFrame.cov([min_periods]) Return Series with number of non-NA/null observations over requested DataFrame.cummax([axis, skipna]) Return DataFrame of cumulative man over requested axis. DataFrame.cummin([axis, skipna]) Return DataFrame of cumulative min over requested axis. DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative min over requested axis. DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative sums over requested axis. DataFrame.describe([percentile_width]) Generate various summary statistics of each column, excluding DataFrame.diff([periods]) Ist discrete difference of object DataFrame.mam([axis, skipna, level]) Return mean absolute deviation over requested axis. DataFrame.mam([axis, skipna, level]) Return mean over requested axis. DataFrame.mean([axis, skipna, level]) Return median over requested axis. DataFrame.pc_change([periods, fill_method,]) Percent change over given number	DataFrame.any([axis, bool_only, skipna, level])	Return whether any element is True over requested axis.
DataFrame . clip_upper(threshold) DataFrame . corr([method, min_periods]) DataFrame . corrwith(other[, axis, drop]) DataFrame . count([axis, level, numeric_only]) DataFrame . cov([min_periods]) DataFrame . cummax([axis, skipna]) DataFrame . cummax([axis, skipna]) DataFrame . cummax([axis, skipna]) DataFrame . cummin([axis, skipna]) DataFrame . cumprod([axis, skipna]) DataFrame . cumprod([axis, skipna]) DataFrame . cumprod([axis, skipna]) DataFrame . diff([periods]) DataFrame . diff([periods]) DataFrame . diff([periods]) DataFrame . max([axis, skipna, level]) DataFrame . prod([axis, skipna, level]) DataFrame . skew([axis, skipna, level]) DataFrame . skew([axis, skipna, level]) DataFrame . skew([axis, skipna, level]) DataFrame . sum([axis, suppa, level]) DataFrame . sum([DataFrame.clip([upper, lower])	Trim values at input threshold(s)
DataFrame.corr([method, min_periods]) DataFrame.corrwith(other[, axis, drop]) DataFrame.corrwith(other[, axis, drop]) Compute pairwise correlation between rows or columns of two DataFrame DataFrame.count([axis, level, numeric_only]) Return Series with number of non-NA/null observations over requested DataFrame.cov([min_periods]) Compute pairwise covariance of columns, excluding NA/null values DataFrame.cov([min_periods]) Return DataFrame of cumulative max over requested axis. DataFrame.cummin([axis, skipna]) Return DataFrame of cumulative min over requested axis. DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative sums over requested axis. DataFrame.cumsum([axis, skipna]) Return DataFrame of cumulative sums over requested axis. DataFrame.diff([periods]) DataFrame.diff([periods]) Ist discrete difference of object DataFrame.kurt([axis, skipna, level]) Return unbiased kurtosis over requested axis. DataFrame.mad([axis, skipna, level]) Return maximum over requested axis. DataFrame.mean([axis, skipna, level]) Return median over requested axis. DataFrame.median([axis, skipna, level]) Return median over requested axis. DataFrame.pot_change([periods, fill_method,]) PataFrame.prod([axis, skipna, level]) Return minimum over requested axis. DataFrame.prod([axis, skipna, level]) Return will es at the given quantile over requested axis, a la Compute numerical data ranks (1 through n) along axis. DataFrame.sew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.sew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.sew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.sew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.sew([axis, skipna, level]) Return unbiased skewness over requ	DataFrame.clip_lower(threshold)	Trim values below threshold
DataFrame.corrwith(other[, axis, drop]) DataFrame.count([axis, level, numeric_only]) DataFrame.cov([min_periods]) DataFrame.cummax([axis, skipna]) DataFrame.cummin([axis, skipna]) DataFrame.cummin([axis, skipna]) DataFrame.cummin([axis, skipna]) DataFrame.cumsum([axis, skipna]) DataFrame.cumsum([axis, skipna]) DataFrame.cumsum([axis, skipna]) DataFrame.cumsum([axis, skipna]) DataFrame.cumsum([axis, skipna]) DataFrame.describe([percentile_width]) DataFrame.describe([percentile_width]) DataFrame.mad([axis, skipna, level]) DataFrame.mad([axis, skipna, level]) DataFrame.mad([axis, skipna, level]) DataFrame.mamin([axis, skipna, level]) DataFrame.mamin([axis, skipna, level]) DataFrame.mamin([axis, skipna, level]) DataFrame.man([axis, skipna, level]) DataFrame.pot_change([periods, fill_method,]) DataFrame.prod([axis, skipna, level]) DataFrame.skew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.skew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.skew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.skew([axis, skipna, level]) Return unbiased skewness over requested axis. DataFrame.skew([axis, skipna, level]) Return values at the giv	DataFrame.clip_upper(threshold)	Trim values above threshold
DataFrame . count([axis, level, numeric_only]) Return Series with number of non-NA/null observations over requested DataFrame . cov([min_periods]) Compute pairwise covariance of columns, excluding NA/null values DataFrame . cummax([axis, skipna]) Return DataFrame of cumulative max over requested axis. DataFrame . cumsum([axis, skipna]) Return DataFrame of cumulative min over requested axis as DataFrame DataFrame . cumsum([axis, skipna]) Return DataFrame of cumulative sums over requested axis. DataFrame . describe([percentile_width]) Generate various summary statistics of each column, excluding DataFrame . diff([periods]) Ist discrete difference of object DataFrame . kurt([axis, skipna, level]) Return unbiased kurtosis over requested axis. DataFrame . mad([axis, skipna, level]) Return mean absolute deviation over requested axis. DataFrame . mean([axis, skipna, level]) Return maximum over requested axis. DataFrame . median([axis, skipna, level]) Return men over requested axis. DataFrame . min([axis, skipna, level]) Return men over requested axis. DataFrame . pct_change([periods, fill_method,]) Percent change over given number of periods DataFrame . prod([axis, skipna, level]) Return product over requested axis. DataFrame . rank([axis, numeric_only])	DataFrame.corr([method, min_periods])	Compute pairwise correlation of columns, excluding NA/null values
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return variance over requested axis.	DataFrame.var([axis, skipna, level, ddof])	Return variance over requested axis.

pandas.DataFrame.abs

```
DataFrame.abs()
```

Return an object with absolute value taken. Only applicable to objects that are all numeric

Returns abs: type of caller:

pandas.DataFrame.any

```
DataFrame.any (axis=0, bool_only=None, skipna=True, level=None)
Return whether any element is True over requested axis. %(na_action)s
```

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a DataFrame

bool_only: boolean, default None

Only include boolean data.

Returns any: Series (or DataFrame if level specified)

pandas.DataFrame.clip

```
DataFrame.clip(upper=None, lower=None)
Trim values at input threshold(s)
```

Parameters lower: float, default None

upper : float, default NoneReturns clipped : DataFrame

pandas.DataFrame.clip_lower

DataFrame.clip_lower(threshold)

Trim values below threshold

Returns clipped : DataFrame

pandas.DataFrame.clip_upper

 ${\tt DataFrame.clip_upper}\,(\textit{threshold})$

Trim values above threshold

Returns clipped: DataFrame

pandas.DataFrame.corr

DataFrame.corr (method='pearson', min_periods=None)

Compute pairwise correlation of columns, excluding NA/null values

Parameters method: {'pearson', 'kendall', 'spearman'}

pearson: standard correlation coefficient kendall: Kendall Tau correlation coefficient

spearman: Spearman rank correlation

min_periods: int, optional

Minimum number of observations required per pair of columns to have a valid result.

Currently only available for pearson correlation

Returns y : DataFrame

pandas.DataFrame.corrwith

DataFrame.corrwith(other, axis=0, drop=False)

Compute pairwise correlation between rows or columns of two DataFrame objects.

Parameters other: DataFrame

 $axis: \{0, 1\}$

0 to compute column-wise, 1 for row-wise

drop: boolean, default False

Drop missing indices from result, default returns union of all

Returns correls: Series

pandas.DataFrame.count

DataFrame.count (axis=0, level=None, numeric_only=False)

Return Series with number of non-NA/null observations over requested axis. Works with non-floating point data as well (detects NaN and None)

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

numeric only: boolean, default False

Include only float, int, boolean data

Returns count: Series (or DataFrame if level specified)

pandas.DataFrame.cov

DataFrame.cov (min_periods=None)

Compute pairwise covariance of columns, excluding NA/null values

Parameters min_periods: int, optional

Minimum number of observations required per pair of columns to have a valid result.

Returns y : DataFrame

y contains the covariance matrix of the DataFrame's time series. :

The covariance is normalized by N-1 (unbiased estimator). :

pandas.DataFrame.cummax

```
DataFrame.cummax(axis=None, skipna=True)
```

Return DataFrame of cumulative max over requested axis.

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns y: DataFrame

pandas.DataFrame.cummin

```
DataFrame.cummin(axis=None, skipna=True)
```

Return DataFrame of cumulative min over requested axis.

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns y : DataFrame

pandas.DataFrame.cumprod

```
DataFrame.cumprod(axis=None, skipna=True)
```

Return cumulative product over requested axis as DataFrame

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns y : DataFrame

pandas.DataFrame.cumsum

```
DataFrame.cumsum(axis=None, skipna=True)
```

Return DataFrame of cumulative sums over requested axis.

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns y : DataFrame

pandas.DataFrame.describe

```
DataFrame.describe (percentile_width=50)
```

Generate various summary statistics of each column, excluding NaN values. These include: count, mean, std, min, max, and lower%/50%/upper% percentiles

Parameters percentile_width: float, optional

width of the desired uncertainty interval, default is 50, which corresponds to lower=25, upper=75

Returns DataFrame of summary statistics:

pandas.DataFrame.diff

```
DataFrame.diff(periods=1)
```

1st discrete difference of object

Parameters periods: int, default 1

Periods to shift for forming difference

Returns diffed: DataFrame

pandas.DataFrame.kurt

```
DataFrame.kurt (axis=0, skipna=True, level=None)
```

Return unbiased kurtosis over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns kurt: Series (or DataFrame if level specified)

pandas.DataFrame.mad

```
DataFrame.mad(axis=0, skipna=True, level=None)
```

Return mean absolute deviation over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns mad : Series (or DataFrame if level specified)

pandas.DataFrame.max

DataFrame.max(axis=0, skipna=True, level=None)

Return maximum over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns max : Series (or DataFrame if level specified)

pandas.DataFrame.mean

DataFrame.mean (axis=0, skipna=True, level=None)

Return mean over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns mean: Series (or DataFrame if level specified)

pandas.DataFrame.median

DataFrame.median(axis=0, skipna=True, level=None)

Return median over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns median: Series (or DataFrame if level specified)

pandas.DataFrame.min

DataFrame.min (axis=0, skipna=True, level=None)

Return minimum over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns min: Series (or DataFrame if level specified)

pandas.DataFrame.pct_change

DataFrame.pct_change (periods=1, fill_method='pad', limit=None, freq=None, **kwds)
Percent change over given number of periods

Parameters periods: int, default 1

Periods to shift for forming percent change

fill method: str, default 'pad'

How to handle NAs before computing percent changes

limit: int, default None

The number of consecutive NAs to fill before stopping

freq: DateOffset, timedelta, or offset alias string, optional

Increment to use from time series API (e.g. 'M' or BDay())

Returns chg: Series or DataFrame

pandas.DataFrame.prod

DataFrame.prod(axis=0, skipna=True, level=None)

Return product over requested axis. NA/null values are treated as 1

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns product : Series (or DataFrame if level specified)

pandas.DataFrame.quantile

```
DataFrame.quantile(q=0.5, axis=0, numeric_only=True)
```

Return values at the given quantile over requested axis, a la scoreatpercentile in scipy.stats

Parameters q: quantile, default 0.5 (50% quantile)

 $0 \le q \le 1$ **axis**: $\{0, 1\}$

0 for row-wise, 1 for column-wise

Returns quantiles: Series

pandas.DataFrame.rank

DataFrame.rank (axis=0, numeric_only=None, method='average', na_option='keep', ascending=True)

Compute numerical data ranks (1 through n) along axis. Equal values are assigned a rank that is the average of the ranks of those values

Parameters axis: $\{0, 1\}$, default 0

Ranks over columns (0) or rows (1)

numeric_only: boolean, default None

Include only float, int, boolean data

method: {'average', 'min', 'max', 'first'}

average: average rank of group min: lowest rank in group max: highest rank in group first: ranks assigned in order they appear in the array

na_option : {'keep', 'top', 'bottom'}

keep: leave NA values where they are top: smallest rank if ascending bottom: smallest rank if descending

ascending: boolean, default True

False for ranks by high (1) to low (N)

Returns ranks: DataFrame

pandas.DataFrame.skew

DataFrame.**skew**(axis=0, skipna=True, level=None)

Return unbiased skewness over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns skew: Series (or DataFrame if level specified)

pandas.DataFrame.sum

DataFrame.sum(axis=0, numeric_only=None, skipna=True, level=None)
Return sum over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

numeric_only : boolean, default None

Include only float, int, boolean data. If None, will attempt to use everything, then use only numeric data

Returns sum: Series (or DataFrame if level specified)

pandas.DataFrame.std

DataFrame.**std**(axis=0, skipna=True, level=None, ddof=1)

Return standard deviation over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into a DataFrame

Returns std : Series (or DataFrame if level specified)

Normalized by N-1 (unbiased estimator).

pandas.DataFrame.var

```
DataFrame.var(axis=0, skipna=True, level=None, ddof=1)
```

Return variance over requested axis. NA/null values are excluded

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

level: int, default None

If the axis is a MultiIndex (hierarchical), count along a particular level, collapsing into

a DataFrame

Returns var: Series (or DataFrame if level specified)

Normalized by N-1 (unbiased estimator).

21.3.7 Reindexing / Selection / Label manipulation

DataFrame.add_prefix(prefix)	Concatenate prefix string with panel items names.
DataFrame.add_suffix(suffix)	Concatenate suffix string with panel items names
DataFrame.align(other[, join, axis, level,])	Align two DataFrame object on their index and columns with the
DataFrame.drop(labels[, axis, level])	Return new object with labels in requested axis removed
DataFrame.drop_duplicates([cols, take_last,])	Return DataFrame with duplicate rows removed, optionally only
DataFrame.duplicated([cols, take_last])	Return boolean Series denoting duplicate rows, optionally only
DataFrame.filter([items, like, regex])	Restrict frame's columns to set of items or wildcard
DataFrame.first(offset)	Convenience method for subsetting initial periods of time series data
DataFrame.head([n])	Returns first n rows of DataFrame
DataFrame.idxmax([axis, skipna])	Return index of first occurrence of maximum over requested axis.
DataFrame.idxmin([axis, skipna])	Return index of first occurrence of minimum over requested axis.
DataFrame.last(offset)	Convenience method for subsetting final periods of time series data
DataFrame.reindex([index, columns, method,])	Conform DataFrame to new index with optional filling logic, placing
DataFrame.reindex_axis(labels[, axis,])	Conform DataFrame to new index with optional filling logic, placing
DataFrame.reindex_like(other[, method,])	Reindex DataFrame to match indices of another DataFrame, optionally
DataFrame.rename([index, columns, copy, inplace])	Alter index and / or columns using input function or functions.
DataFrame.reset_index([level, drop,])	For DataFrame with multi-level index, return new DataFrame with
DataFrame.select(crit[, axis])	Return data corresponding to axis labels matching criteria
DataFrame.set_index(keys[, drop, append,])	Set the DataFrame index (row labels) using one or more existing
$ exttt{DataFrame.tail}([n])$	Returns last n rows of DataFrame
DataFrame.take(indices[, axis])	Analogous to ndarray.take, return DataFrame corresponding to requested
DataFrame.truncate([before, after, copy])	Function truncate a sorted DataFrame / Series before and/or after

pandas.DataFrame.add_prefix

DataFrame.add_prefix (prefix)

Concatenate prefix string with panel items names.

Parameters prefix: string

Returns with_prefix: type of caller

pandas.DataFrame.add_suffix

DataFrame.add_suffix(suffix)

Concatenate suffix string with panel items names

Parameters suffix: string

Returns with_suffix: type of caller

pandas.DataFrame.align

DataFrame.align(other, join='outer', axis=None, level=None, copy=True, fill_value=nan, method=None, limit=None, fill_axis=0)

Align two DataFrame object on their index and columns with the specified join method for each axis Index

Parameters other: DataFrame or Series

join: {'outer', 'inner', 'left', 'right'}, default 'outer'

axis: {0, 1, None}, default None

Align on index (0), columns (1), or both (None)

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

copy: boolean, default True

Always returns new objects. If copy=False and no reindexing is required then original objects are returned.

fill_value : scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

method : str, default None
limit : int, default None

fill_axis: {0, 1}, default 0

Filling axis, method and limit

Returns (left, right): (DataFrame, type of other)

Aligned objects

pandas.DataFrame.drop

DataFrame.drop(labels, axis=0, level=None)

Return new object with labels in requested axis removed

Parameters labels: array-like

axis: int

level: int or name, default None

For MultiIndex

Returns dropped: type of caller

pandas.DataFrame.drop_duplicates

DataFrame.drop_duplicates (cols=None, take_last=False, inplace=False)

Return DataFrame with duplicate rows removed, optionally only considering certain columns

Parameters cols: column label or sequence of labels, optional

Only consider certain columns for identifying duplicates, by default use all of the columns

take_last: boolean, default False

Take the last observed row in a row. Defaults to the first row

inplace: boolean, default False

Whether to drop duplicates in place or to return a copy

Returns deduplicated: DataFrame

pandas.DataFrame.duplicated

DataFrame.duplicated(cols=None, take_last=False)

Return boolean Series denoting duplicate rows, optionally only considering certain columns

Parameters cols: column label or sequence of labels, optional

Only consider certain columns for identifying duplicates, by default use all of the columns

take_last: boolean, default False

Take the last observed row in a row. Defaults to the first row

Returns duplicated: Series

pandas.DataFrame.filter

DataFrame.filter(items=None, like=None, regex=None)

Restrict frame's columns to set of items or wildcard

Parameters items: list-like

List of columns to restrict to (must not all be present)

like: string

Keep columns where "arg in col == True"

regex : string (regular expression)

Keep columns with re.search(regex, col) == True

Returns DataFrame with filtered columns:

Notes

Arguments are mutually exclusive, but this is not checked for

pandas.DataFrame.first

DataFrame.first(offset)

Convenience method for subsetting initial periods of time series data based on a date offset

Parameters offset: string, DateOffset, dateutil.relativedelta

Returns subset: type of caller

Examples

ts.last('10D') -> First 10 days

pandas.DataFrame.head

```
DataFrame.head(n=5)
```

Returns first n rows of DataFrame

pandas.DataFrame.idxmax

DataFrame.idxmax(axis=0, skipna=True)

Return index of first occurrence of maximum over requested axis. NA/null values are excluded.

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be first index.

Returns idxmax: Series

pandas.DataFrame.idxmin

DataFrame.idxmin(axis=0, skipna=True)

Return index of first occurrence of minimum over requested axis. NA/null values are excluded.

Parameters axis: $\{0, 1\}$

0 for row-wise, 1 for column-wise

skipna: boolean, default True

Exclude NA/null values. If an entire row/column is NA, the result will be NA

Returns idxmin: Series

pandas.DataFrame.last

DataFrame.last(offset)

Convenience method for subsetting final periods of time series data based on a date offset

Parameters offset: string, DateOffset, dateutil.relativedelta

Returns subset: type of caller

Examples

ts.last('5M') -> Last 5 months

pandas.DataFrame.reindex

DataFrame.reindex(index=None, columns=None, method=None, level=None, fill_value=nan, limit=None, copy=True)

Conform DataFrame to new index with optional filling logic, placing NA/NaN in locations having no value in the previous index. A new object is produced unless the new index is equivalent to the current one and copy=False

Parameters index: array-like, optional

New labels / index to conform to. Preferably an Index object to avoid duplicating data

columns: array-like, optional

Same usage as index argument

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default None

Method to use for filling holes in reindexed DataFrame pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

copy: boolean, default True

Return a new object, even if the passed indexes are the same

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

fill_value : scalar, default np.NaN

Value to use for missing values. Defaults to NaN, but can be any "compatible" value

limit: int, default None

Maximum size gap to forward or backward fill

Returns reindexed: same type as calling instance

Examples

```
>>> df.reindex(index=[date1, date2, date3], columns=['A', 'B', 'C'])
```

pandas.DataFrame.reindex axis

```
DataFrame.reindex_axis(labels, axis=0, method=None, level=None, copy=True, limit=None, fill_value=nan)
```

Conform DataFrame to new index with optional filling logic, placing NA/NaN in locations having no value in the previous index. A new object is produced unless the new index is equivalent to the current one and copy=False

Parameters index: array-like, optional

New labels / index to conform to. Preferably an Index object to avoid duplicating data

axis: $\{0, 1\}$

0 -> index (rows) 1 -> columns

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default None

Method to use for filling holes in reindexed DataFrame pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

copy: boolean, default True

Return a new object, even if the passed indexes are the same

level: int or name

Broadcast across a level, matching Index values on the passed MultiIndex level

limit: int, default None

Maximum size gap to forward or backward fill

```
Returns reindexed: same type as calling instance
```

See Also:

```
DataFrame.reindex, DataFrame.reindex_like
```

Examples

```
>>> df.reindex_axis(['A', 'B', 'C'], axis=1)
```

pandas.DataFrame.reindex_like

```
DataFrame.reindex_like(other, method=None, copy=True, limit=None)
```

Reindex DataFrame to match indices of another DataFrame, optionally with filling logic

Parameters other: DataFrame
method: string or None
copy: boolean, default True
limit: int, default None

Maximum size gap to forward or backward fill

Returns reindexed: DataFrame

Notes

Like calling s.reindex(index=other.index, columns=other.columns, method=...)

pandas.DataFrame.rename

```
DataFrame.rename(index=None, columns=None, copy=True, inplace=False)
```

Alter index and / or columns using input function or functions. Function / dict values must be unique (1-to-1). Labels not contained in a dict / Series will be left as-is.

Parameters index: dict-like or function, optional

Transformation to apply to index values

columns: dict-like or function, optional

Transformation to apply to column values

copy: boolean, default True

Also copy underlying data

inplace: boolean, default False

Whether to return a new DataFrame. If True then value of copy is ignored.

Returns renamed: DataFrame (new object)

See Also:

Series.rename

pandas.DataFrame.reset index

DataFrame.reset_index(level=None, drop=False, inplace=False, col_level=0, col_fill='')

For DataFrame with multi-level index, return new DataFrame with labeling information in the columns under the index names, defaulting to 'level_0', 'level_1', etc. if any are None. For a standard index, the index name will be used (if set), otherwise a default 'index' or 'level_0' (if 'index' is already taken) will be used.

Parameters level: int, str, tuple, or list, default None

Only remove the given levels from the index. Removes all levels by default

drop: boolean, default False

Do not try to insert index into dataframe columns. This resets the index to the default integer index.

inplace: boolean, default False

Modify the DataFrame in place (do not create a new object)

col level: int or str, default 0

If the columns have multiple levels, determines which level the labels are inserted into. By default it is inserted into the first level.

col_fill: object, default "

If the columns have multiple levels, determines how the other levels are named. If None then the index name is repeated.

Returns resetted: DataFrame

pandas.DataFrame.select

DataFrame.select(crit, axis=0)

Return data corresponding to axis labels matching criteria

Parameters crit: function

To be called on each index (label). Should return True or False

axis: int

Returns selection: type of caller

pandas.DataFrame.set_index

DataFrame.set_index (keys, drop=True, append=False, inplace=False, verify_integrity=False)
Set the DataFrame index (row labels) using one or more existing columns. By default yields a new object.

Parameters keys: column label or list of column labels / arrays

drop: boolean, default True

Delete columns to be used as the new index

append: boolean, default False

Whether to append columns to existing index

inplace: boolean, default False

Modify the DataFrame in place (do not create a new object)

verify_integrity: boolean, default False

Check the new index for duplicates. Otherwise defer the check until necessary. Setting to False will improve the performance of this method

Returns dataframe: DataFrame

Examples

```
indexed_df = df.set_index(['A', 'B']) indexed_df2 = df.set_index(['A', [0, 1, 2, 0, 1, 2]]) indexed_df3 = df.set_index([[0, 1, 2, 0, 1, 2]])
```

pandas.DataFrame.tail

```
DataFrame.tail (n=5)
```

Returns last n rows of DataFrame

pandas.DataFrame.take

DataFrame.take(indices, axis=0)

Analogous to ndarray.take, return DataFrame corresponding to requested indices along an axis

Parameters indices: list / array of ints

axis: $\{0, 1\}$

Returns taken: DataFrame

pandas.DataFrame.truncate

DataFrame.truncate(before=None, after=None, copy=True)

Function truncate a sorted DataFrame / Series before and/or after some particular dates.

Parameters before : date

Truncate before date

after : date

Truncate after date

Returns truncated: type of caller

21.3.8 Missing data handling

DataFrame.dropna([axis, how, thresh, subset])	Return object with labels on given axis omitted where alternately any
DataFrame.fillna([value, method, axis,])	Fill NA/NaN values using the specified method

pandas.DataFrame.dropna

DataFrame.dropna(axis=0, how='any', thresh=None, subset=None)

Return object with labels on given axis omitted where alternately any or all of the data are missing

Parameters axis: $\{0, 1\}$, or tuple/list thereof

Pass tuple or list to drop on multiple axes

how: {'any', 'all'}

any : if any NA values are present, drop that label all : if all values are NA, drop that

label

thresh: int, default None

int value: require that many non-NA values

subset: array-like

Labels along other axis to consider, e.g. if you are dropping rows these would be a list of columns to include

Returns dropped: DataFrame

pandas.DataFrame.fillna

DataFrame.**fillna** (*value=None*, *method=None*, *axis=0*, *inplace=False*, *limit=None*) Fill NA/NaN values using the specified method

Parameters method: {'backfill', 'bfill', 'pad', 'ffill', None}, default None

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

value: scalar or dict

Value to use to fill holes (e.g. 0), alternately a dict of values specifying which value to use for each column (columns not in the dict will not be filled)

axis: {0, 1}, default 0

0: fill column-by-column 1: fill row-by-row

inplace: boolean, default False

If True, fill the DataFrame in place. Note: this will modify any other views on this DataFrame, like if you took a no-copy slice of an existing DataFrame, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

Returns filled: DataFrame

See Also:

reindex, asfreq

21.3.9 Reshaping, sorting, transposing

DataFrame.delevel(*args, **kwargs)	
DataFrame.pivot([index, columns, values])	Reshape data (produce a "pivot" table) based on column values.
DataFrame.reorder_levels(order[, axis])	Rearrange index levels using input order.
DataFrame.sort([columns, column, axis,])	Sort DataFrame either by labels (along either axis) or by the values in
	Continued on next page

Table 21.30 – continued from previous page

DataFrame.sort_index([axis, by, ascending,])	Sort DataFrame either by labels (along either axis) or by the values in
DataFrame.sortlevel([level, axis,])	Sort multilevel index by chosen axis and primary level.
DataFrame.swaplevel $(i, j[, axis])$	Swap levels i and j in a MultiIndex on a particular axis
DataFrame.stack([level, dropna])	Pivot a level of the (possibly hierarchical) column labels, returning a
DataFrame.unstack([level])	Pivot a level of the (necessarily hierarchical) index labels, returning
DataFrame.T	Returns a DataFrame with the rows/columns switched. If the DataFrame is
DataFrame.to_panel()	Transform long (stacked) format (DataFrame) into wide (3D, Panel)
DataFrame.transpose()	Returns a DataFrame with the rows/columns switched. If the DataFrame is

pandas.DataFrame.delevel

DataFrame.delevel(*args, **kwargs)

pandas.DataFrame.pivot

DataFrame.pivot (index=None, columns=None, values=None)

Reshape data (produce a "pivot" table) based on column values. Uses unique values from index / columns to form axes and return either DataFrame or Panel, depending on whether you request a single value column (DataFrame) or all columns (Panel)

Parameters index: string or object

Column name to use to make new frame's index

columns: string or object

Column name to use to make new frame's columns

values: string or object, optional

Column name to use for populating new frame's values

Returns pivoted: DataFrame

If no values column specified, will have hierarchically indexed columns

Notes

For finer-tuned control, see hierarchical indexing documentation along with the related stack/unstack methods

Examples

```
>>> df
        bar baz
   foo
   one
              1.
        A
1
             2.
        В
   one
2
        С
             3.
   one
3
   two
         A
             4.
   two
         В
              5.
5
>>> df.pivot('foo', 'bar', 'baz')
    Α
one 1
        2
            3
two 4
        5
            6
```

pandas.DataFrame.reorder_levels

```
DataFrame.reorder_levels(order, axis=0)
```

Rearrange index levels using input order. May not drop or duplicate levels

Parameters order: list of int representing new level order. :

(reference level by number not by key)

axis: where to reorder levels:

Returns type of caller (new object):

pandas.DataFrame.sort

```
DataFrame .sort (columns=None, column=None, axis=0, ascending=True, inplace=False)
Sort DataFrame either by labels (along either axis) or by the values in column(s)
```

Parameters columns: object

Column name(s) in frame. Accepts a column name or a list or tuple for a nested sort.

ascending: boolean or list, default True

Sort ascending vs. descending. Specify list for multiple sort orders

 $axis: \{0, 1\}$

Sort index/rows versus columns

inplace: boolean, default False

Sort the DataFrame without creating a new instance

Returns sorted: DataFrame

Examples

```
>>> result = df.sort(['A', 'B'], ascending=[1, 0])
```

pandas.DataFrame.sort_index

```
DataFrame .sort_index (axis=0, by=None, ascending=True, inplace=False)
Sort DataFrame either by labels (along either axis) or by the values in a column
```

```
Parameters axis: \{0, 1\}
```

Sort index/rows versus columns

by: object

Column name(s) in frame. Accepts a column name or a list or tuple for a nested sort.

ascending: boolean or list, default True

Sort ascending vs. descending. Specify list for multiple sort orders

inplace: boolean, default False

Sort the DataFrame without creating a new instance

Returns sorted: DataFrame

Examples

```
>>> result = df.sort_index(by=['A', 'B'], ascending=[1, 0])
```

pandas.DataFrame.sortlevel

DataFrame.sortlevel(level=0, axis=0, ascending=True, inplace=False)

Sort multilevel index by chosen axis and primary level. Data will be lexicographically sorted by the chosen level followed by the other levels (in order)

Parameters level: int

axis: $\{0, 1\}$

ascending: bool, default Trueinplace: boolean, default False

Sort the DataFrame without creating a new instance

Returns sorted: DataFrame

pandas.DataFrame.swaplevel

```
DataFrame.swaplevel(i, j, axis=0)
```

Swap levels i and j in a MultiIndex on a particular axis

Returns swapped: type of caller (new object)

pandas.DataFrame.stack

```
DataFrame.stack(level=-1, dropna=True)
```

Pivot a level of the (possibly hierarchical) column labels, returning a DataFrame (or Series in the case of an object with a single level of column labels) having a hierarchical index with a new inner-most level of row labels.

Parameters level: int, string, or list of these, default last level

Level(s) to stack, can pass level name

dropna: boolean, default True

Whether to drop rows in the resulting Frame/Series with no valid values

Returns stacked: DataFrame or Series

Examples

```
>>> s
    a    b
    one   1.   2.
two   3.   4.

>>> s.stack()
one   a    1
   b    2
two   a    3
   b    4
```

pandas.DataFrame.unstack

```
DataFrame.unstack(level=-1)
```

Pivot a level of the (necessarily hierarchical) index labels, returning a DataFrame having a new level of column labels whose inner-most level consists of the pivoted index labels. If the index is not a MultiIndex, the output will be a Series (the analogue of stack when the columns are not a MultiIndex)

Parameters level: int, string, or list of these, default last level

Level(s) of index to unstack, can pass level name

Returns unstacked: DataFrame or Series

Examples

```
>>> s
one a
        1.
one b 2.
two a 3.
      4.
two b
>>> s.unstack(level=-1)
   a b
one 1. 2.
two 3. 4.
>>> df = s.unstack(level=0)
>>> df
  one two
a 1.
       2.
b 3.
      4.
>>> df.unstack()
one a 1.
    b 3.
two a 2.
    b 4.
```

pandas.DataFrame.T

DataFrame.T

Returns a DataFrame with the rows/columns switched. If the DataFrame is homogeneously-typed, the data is not copied

pandas.DataFrame.to_panel

```
DataFrame.to_panel()
```

Transform long (stacked) format (DataFrame) into wide (3D, Panel) format.

Currently the index of the DataFrame must be a 2-level MultiIndex. This may be generalized later

Returns panel: Panel

pandas.DataFrame.transpose

```
DataFrame.transpose()
```

Returns a DataFrame with the rows/columns switched. If the DataFrame is homogeneously-typed, the data is not copied

21.3.10 Combining / joining / merging

DataFrame.append(other[, ignore_index,])	Append columns of other to end of this frame's columns and index, returning a
DataFrame.join(other[, on, how, lsuffix,])	Join columns with other DataFrame either on index or on a key
DataFrame.merge(right[, how, on, left_on,])	Merge DataFrame objects by performing a database-style join operation by
DataFrame.replace(to_replace[, value,])	Replace values given in 'to_replace' with 'value' or using 'method'
DataFrame.update(other[, join, overwrite,])	Modify DataFrame in place using non-NA values from passed

pandas.DataFrame.append

DataFrame.append(other, ignore_index=False, verify_integrity=False)

Append columns of other to end of this frame's columns and index, returning a new object. Columns not in this frame are added as new columns.

Parameters other: DataFrame or list of Series/dict-like objects

ignore index: boolean, default False

If True do not use the index labels. Useful for gluing together record arrays

verify_integrity: boolean, default False

If True, raise Exception on creating index with duplicates

Returns appended: DataFrame

Notes

If a list of dict is passed and the keys are all contained in the DataFrame's index, the order of the columns in the resulting DataFrame will be unchanged

pandas.DataFrame.join

DataFrame.join (other, on=None, how='left', lsuffix='', rsuffix='', sort=False)

Join columns with other DataFrame either on index or on a key column. Efficiently Join multiple DataFrame objects by index at once by passing a list.

Parameters other: DataFrame, Series with name field set, or list of DataFrame

Index should be similar to one of the columns in this one. If a Series is passed, its name attribute must be set, and that will be used as the column name in the resulting joined DataFrame

on: column name, tuple/list of column names, or array-like

Column(s) to use for joining, otherwise join on index. If multiples columns given, the passed DataFrame must have a MultiIndex. Can pass an array as the join key if not already contained in the calling DataFrame. Like an Excel VLOOKUP operation

```
how: {'left', 'right', 'outer', 'inner'}
```

How to handle indexes of the two objects. Default: 'left' for joining on index, None otherwise * left: use calling frame's index * right: use input frame's index * outer: form union of indexes * inner: use intersection of indexes

lsuffix: string

Suffix to use from left frame's overlapping columns

rsuffix: string

Suffix to use from right frame's overlapping columns

sort: boolean, default False

Order result DataFrame lexicographically by the join key. If False, preserves the index order of the calling (left) DataFrame

Returns joined: DataFrame

Notes

on, Isuffix, and rsuffix options are not supported when passing a list of DataFrame objects

pandas.DataFrame.merge

```
DataFrame.merge (right, how='inner', on=None, left_on=None, right_on=None, left_index=False, right_index=False, sort=False, suffixes=('_x', '_y'), copy=True)

Merge DataFrame objects by performing a database-style join operation by columns or indexes.
```

If joining columns on columns, the DataFrame indexes will be ignored. Otherwise if joining indexes on indexes or indexes on a column or columns, the index will be passed on.

Parameters right: DataFrame

how: {'left', 'right', 'outer', 'inner'}, default 'inner'

- left: use only keys from left frame (SQL: left outer join)
- right: use only keys from right frame (SQL: right outer join)
- outer: use union of keys from both frames (SQL: full outer join)
- inner: use intersection of keys from both frames (SQL: inner join)

on: label or list

Field names to join on. Must be found in both DataFrames. If on is None and not merging on indexes, then it merges on the intersection of the columns by default.

left on: label or list, or array-like

Field names to join on in left DataFrame. Can be a vector or list of vectors of the length of the DataFrame to use a particular vector as the join key instead of columns

right_on: label or list, or array-like

Field names to join on in right DataFrame or vector/list of vectors per left_on docs

left index: boolean, default False

Use the index from the left DataFrame as the join key(s). If it is a MultiIndex, the number of keys in the other DataFrame (either the index or a number of columns) must match the number of levels

right_index : boolean, default False

Use the index from the right DataFrame as the join key. Same caveats as left_index

sort: boolean, default False

Sort the join keys lexicographically in the result DataFrame

suffixes: 2-length sequence (tuple, list, ...)

Suffix to apply to overlapping column names in the left and right side, respectively

copy: boolean, default True

If False, do not copy data unnecessarily

Returns merged: DataFrame

Examples

```
>>> B
   lkey value
                  rkey value
               0
  foo 1
                  foo 5
1
               1 bar 6
  bar 2
2
  baz 3
               2 qux 7
3
  foo 4
              3 bar 8
>>> merge(A, B, left_on='lkey', right_on='rkey', how='outer')
  lkey value_x rkey value_y
0 bar
       2
              bar
                    6
1 bar 2
             bar
                    8
             NaN NaN
2 baz 3
      1
3 foo
              foo
                   5
4
  foo
       4
              foo
                    5
5
 NaN
      NaN
              qux
                    7
```

pandas.DataFrame.replace

DataFrame.replace (to_replace, value=None, method='pad', axis=0, inplace=False, limit=None)
Replace values given in 'to_replace' with 'value' or using 'method'

Parameters value: scalar or dict, default None

Value to use to fill holes (e.g. 0), alternately a dict of values specifying which value to use for each column (columns not in the dict will not be filled)

method: {'backfill', 'bfill', 'pad', 'ffill', None}, default 'pad'

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill gap

axis: {0, 1}, default 0

0: fill column-by-column 1: fill row-by-row

inplace: boolean, default False

If True, fill the DataFrame in place. Note: this will modify any other views on this DataFrame, like if you took a no-copy slice of an existing DataFrame, for example a column in a DataFrame. Returns a reference to the filled object, which is self if inplace=True

limit: int, default None

Maximum size gap to forward or backward fill

Returns filled: DataFrame

See Also:

reindex, asfreq

pandas.DataFrame.update

DataFrame . update (other, join='left', overwrite=True, filter_func=None, raise_conflict=False)
Modify DataFrame in place using non-NA values from passed DataFrame. Aligns on indices

Parameters other: DataFrame, or object coercible into a DataFrame

join: {'left', 'right', 'outer', 'inner'}, default 'left'

overwrite: boolean, default True

If True then overwrite values for common keys in the calling frame

filter_func : callable(1d-array) -> 1d-array

boolean>, default None

Can choose to replace values other than NA. Return True for values that should be updated

raise_conflict : bool

If True, will raise an error if the DataFrame and other both contain data in the same place.

21.3.11 Time series-related

<pre>DataFrame.asfreq(freq[, method, how, normalize])</pre>	Convert all TimeSeries inside to specified frequency using DateOffset
DataFrame.shift([periods, freq])	Shift the index of the DataFrame by desired number of periods with an
<pre>DataFrame.first_valid_index()</pre>	Return label for first non-NA/null value
DataFrame.last_valid_index()	Return label for last non-NA/null value
DataFrame.resample(rule[, how, axis,])	Convenience method for frequency conversion and resampling of regular
DataFrame.to_period([freq, axis, copy])	Convert DataFrame from DatetimeIndex to PeriodIndex with desired
DataFrame.to_timestamp([freq, how, axis, copy])	Cast to DatetimeIndex of timestamps, at beginning of period
DataFrame.tz_convert(tz[, axis, copy])	Convert TimeSeries to target time zone. If it is time zone naive, it
DataFrame.tz_localize(tz[, axis, copy])	Localize tz-naive TimeSeries to target time zone

pandas.DataFrame.asfreq

```
\texttt{DataFrame.asfreq} (\textit{freq}, \textit{method} = \textit{None}, \textit{how} = \textit{None}, \textit{normalize} = \textit{False})
```

Convert all TimeSeries inside to specified frequency using DateOffset objects. Optionally provide fill method to pad/backfill missing values.

Parameters freq: DateOffset object, or string

method: {'backfill', 'bfill', 'pad', 'ffill', None}

Method to use for filling holes in reindexed Series pad / ffill: propagate last valid observation forward to next valid backfill / bfill: use NEXT valid observation to fill methdo

how: {'start', 'end'}, default end

For PeriodIndex only, see PeriodIndex.asfreq

normalize: bool, default False

Whether to reset output index to midnight

Returns converted: type of caller

pandas.DataFrame.shift

```
DataFrame.shift(periods=1, freq=None, **kwds)
```

Shift the index of the DataFrame by desired number of periods with an optional time freq

Parameters periods: int

Number of periods to move, can be positive or negative

freq: DateOffset, timedelta, or time rule string, optional

Increment to use from datetools module or time rule (e.g. 'EOM')

Returns shifted: DataFrame

Notes

If freq is specified then the index values are shifted but the data if not realigned

pandas.DataFrame.first_valid_index

```
DataFrame.first_valid_index()
```

Return label for first non-NA/null value

pandas.DataFrame.last_valid_index

```
DataFrame.last_valid_index()
```

Return label for last non-NA/null value

pandas.DataFrame.resample

```
DataFrame . resample (rule, how=None, axis=0, fill_method=None, closed=None, label=None, convention='start', kind=None, loffset=None, limit=None, base=0)

Convenience method for frequency conversion and resampling of regular time-series data.

Parameters rule: the offset string or object representing target conversion

how: string, method for down- or re-sampling, default to 'mean' for downsampling

fill_method: string, fill_method for upsampling, default None

axis: int, optional, default 0

closed: {'right', 'left'}, default None

Which side of bin interval is closed

label: {'right', 'left'}, default None

Which bin edge label to label bucket with
```

convention : {'start', 'end', 's', 'e'}

loffset: timedelta

Adjust the resampled time labels

base: int, default 0

For frequencies that evenly subdivide 1 day, the "origin" of the aggregated intervals. For example, for '5min' frequency, base could range from 0 through 4. Defaults to 0

pandas.DataFrame.to period

```
DataFrame.to_period(freq=None, axis=0, copy=True)
```

Convert DataFrame from DatetimeIndex to PeriodIndex with desired frequency (inferred from index if not passed)

Parameters freq: string, default

axis: {0, 1}, default 0

The axis to convert (the index by default)

copy: boolean, default True

If False then underlying input data is not copied

Returns ts: TimeSeries with PeriodIndex

pandas.DataFrame.to timestamp

```
DataFrame.to_timestamp (freq=None, how='start', axis=0, copy=True)

Cast to DatetimeIndex of timestamps, at beginning of period
```

Parameters freq: string, default frequency of PeriodIndex

Desired frequency

how: {'s', 'e', 'start', 'end'}

Convention for converting period to timestamp; start of period vs. end

axis: {0, 1} default 0

The axis to convert (the index by default)

copy: boolean, default True

If false then underlying input data is not copied

Returns df: DataFrame with DatetimeIndex

pandas.DataFrame.tz convert

DataFrame.tz_convert(tz, axis=0, copy=True)

Convert TimeSeries to target time zone. If it is time zone naive, it will be localized to the passed time zone.

Parameters tz: string or pytz.timezone object

copy: boolean, default True

Also make a copy of the underlying data

pandas.DataFrame.tz localize

DataFrame.tz_localize(tz, axis=0, copy=True)

Localize tz-naive TimeSeries to target time zone

Parameters tz: string or pytz.timezone object

copy: boolean, default True

Also make a copy of the underlying data

21.3.12 Plotting

DataFrame.boxplot([column, by, ax,])	Make a box plot from DataFrame column/columns optionally grouped
DataFrame.hist(data[, column, by, grid,])	Draw Histogram the DataFrame's series using matplotlib / pylab.
DataFrame.plot([frame, x, y, subplots,])	Make line or bar plot of DataFrame's series with the index on the x-axis

pandas.DataFrame.boxplot

DataFrame.boxplot (column=None, by=None, ax=None, fontsize=None, rot=0, grid=True, **kwds)

Make a box plot from DataFrame column/columns optionally grouped (stratified) by one or more columns

Parameters data: DataFrame

column: column names or list of names, or vector

Can be any valid input to groupby

by: string or sequence

Column in the DataFrame to group by

fontsize: int or string

Returns ax : matplotlib.axes.AxesSubplot

pandas.DataFrame.hist

DataFrame.hist (data, column=None, by=None, grid=True, xlabelsize=None, xrot=None, ylabel-size=None, yrot=None, ax=None, sharex=False, sharey=False, **kwds)

Draw Histogram the DataFrame's series using matplotlib / pylab.

Parameters grid: boolean, default True

Whether to show axis grid lines

xlabelsize: int, default None

If specified changes the x-axis label size

xrot: float, default None

rotation of x axis labels

ylabelsize: int, default None

If specified changes the y-axis label size

yrot: float, default None

rotation of y axis labels

ax: matplotlib axes object, default None

sharex: bool, if True, the X axis will be shared amongst all subplots.

sharey: bool, if True, the Y axis will be shared amongst all subplots.

kwds: other plotting keyword arguments

To be passed to hist function

pandas.DataFrame.plot

DataFrame.plot (frame=None, x=None, y=None, subplots=False, sharex=True, sharey=False, use_index=True, figsize=None, grid=False, legend=True, rot=None, ax=None, style=None, title=None, xlim=None, ylim=None, logx=False, logy=False, xticks=None, yticks=None, kind='line', sort_columns=False, fontsize=None, secondary_y=False, **kwds)

Make line or bar plot of DataFrame's series with the index on the x-axis using matplotlib / pylab.

Parameters x : label or position, default None

y: label or position, default None

Allows plotting of one column versus another

subplots: boolean, default False

Make separate subplots for each time series

sharex: boolean, default True

In case subplots=True, share x axis

sharey: boolean, default False

In case subplots=True, share y axis

use_index : boolean, default True

Use index as ticks for x axis

stacked: boolean, default False

If True, create stacked bar plot. Only valid for DataFrame input

sort_columns: boolean, default False:

Sort column names to determine plot ordering

title: string

Title to use for the plot **grid**: boolean, default True

Axis grid lines

legend: boolean, default True

Place legend on axis subplots

ax: matplotlib axis object, default None

style: list or dict

matplotlib line style per column

kind: {'line', 'bar', 'barh'}

bar: vertical bar plot barh: horizontal bar plot

logx: boolean, default False

For line plots, use log scaling on x axis

logy: boolean, default False

For line plots, use log scaling on y axis

xticks: sequence

Values to use for the xticks

yticks: sequence

Values to use for the yticks

xlim : 2-tuple/list
ylim : 2-tuple/list

rot: int, default None

Rotation for ticks

secondary_y: boolean or sequence, default False

Whether to plot on the secondary y-axis If dict then can select which columns to plot on secondary y-axis

kwds: keywords

Options to pass to matplotlib plotting method

Returns ax_or_axes: matplotlib.AxesSubplot or list of them

21.3.13 Serialization / IO / Conversion

DataFrame.from_csv(path[, header, sep,])	Read delimited file into DataFrame
<pre>DataFrame.from_dict(data[, orient, dtype])</pre>	Construct DataFrame from dict of array-like or dicts
<pre>DataFrame.from_items(items[, columns, orient])</pre>	Convert (key, value) pairs to DataFrame. The keys will be the axis
DataFrame.from_records(data[, index,])	Convert structured or record ndarray to DataFrame
DataFrame.info([verbose, buf, max_cols])	Concise summary of a DataFrame, used inrepr when very large.
DataFrame.load(path)	
DataFrame.save(path)	
DataFrame.to_csv(path_or_buf[, sep, na_rep,])	Write DataFrame to a comma-separated values (csv) file
DataFrame.to_dict([outtype])	Convert DataFrame to dictionary.
DataFrame.to_excel(excel_writer[,])	Write DataFrame to a excel sheet
DataFrame.to_html([buf, columns, col_space,])	to_html-specific options
DataFrame.to_records([index, convert_datetime64])	Convert DataFrame to record array. Index will be put in the
DataFrame.to_sparse([fill_value, kind])	Convert to SparseDataFrame
DataFrame.to_string([buf, columns,])	Render a DataFrame to a console-friendly tabular output.

pandas.DataFrame.from csv

Read delimited file into DataFrame

Parameters path: string file path or file handle / StringIO

header: int, default 0

Row to use at header (skip prior rows)

sep : string, default ','

Field delimiter

index_col: int or sequence, default 0

Column to use for index. If a sequence is given, a MultiIndex is used. Different default from read_table

parse_dates : boolean, default True

Parse dates. Different default from read table

Returns y : DataFrame

Notes

Preferable to use read_table for most general purposes but from_csv makes for an easy roundtrip to and from file, especially with a DataFrame of time series data

pandas.DataFrame.from_dict

```
classmethod DataFrame.from_dict (data, orient='columns', dtype=None)
```

Construct DataFrame from dict of array-like or dicts

Parameters data: dict

{field: array-like} or {field: dict}

orient : {'columns', 'index'}, default 'columns'

The "orientation" of the data. If the keys of the passed dict should be the columns of the resulting DataFrame, pass 'columns' (default). Otherwise if the keys should be rows, pass 'index'.

Returns DataFrame:

pandas.DataFrame.from_items

classmethod DataFrame.from items (items, columns=None, orient='columns')

Convert (key, value) pairs to DataFrame. The keys will be the axis index (usually the columns, but depends on the specified orientation). The values should be arrays or Series

Parameters items: sequence of (key, value) pairs

Values should be arrays or Series

columns: sequence, optional

Must be passed in the

orient : {'columns', 'index'}, default 'items'

The "orientation" of the data. If the keys of the passed dict should be the items of the result panel, pass 'items' (default). Otherwise if the columns of the values of the passed DataFrame objects should be the items (which in the case of mixed-dtype data you should do), instead pass 'minor'

Returns frame: DataFrame

pandas.DataFrame.from_records

Convert structured or record ndarray to DataFrame

Parameters data: ndarray (structured dtype), list of tuples, dict, or DataFrame

index: string, list of fields, array-like

Field of array to use as the index, alternately a specific set of input labels to use

exclude: sequence, default None:

Columns or fields to exclude

columns: sequence, default None

Column names to use. If the passed data do not have named associated with them, this argument provides names for the columns. Otherwise this argument indicates the order of the columns in the result (any names not found in the data will become all-NA columns)

coerce float: boolean, default False

Attempt to convert values to non-string, non-numeric objects (like decimal.Decimal) to floating point, useful for SQL result sets

Returns df: DataFrame

pandas.DataFrame.info

```
DataFrame.info(verbose=True, buf=None, max_cols=None)

Concise summary of a DataFrame, used in __repr__ when very large.
```

Parameters verbose: boolean, default True

If False, don't print column count summary

buf: writable buffer, defaults to sys.stdout

max_cols: int, default None

Determines whether full summary or short summary is printed

pandas.DataFrame.load

classmethod DataFrame.load(path)

pandas.DataFrame.save

DataFrame.save(path)

pandas.DataFrame.to_csv

DataFrame.to_csv(path_or_buf, sep=', ', na_rep='', float_format=None, cols=None, header=True, index=True, index_label=None, mode='w', nanRep=None, encoding=None, quoting=None, line_terminator='n')

Write DataFrame to a comma-separated values (csv) file

Parameters path_or_buf: string or file handle / StringIO

File path

sep [character, default ","] Field delimiter for the output file.

na_rep [string, default '] Missing data representation

float_format [string, default None] Format string for floating point numbers

cols [sequence, optional] Columns to write

header [boolean or list of string, default True] Write out column names. If a list of string is given it is assumed to be aliases for the column names

index [boolean, default True] Write row names (index)

index_label [string or sequence, or False, default None] Column label for index column(s) if desired. If None is given, and header and index are True, then the index names are used. A sequence should be given if the DataFrame uses MultiIndex. If False do not print fields for index names. Use index_label=False for easier importing in R

nanRep : deprecated, use na_rep mode : Python write mode, default 'w' encoding : string, optional

a string representing the encoding to use if the contents are non-ascii, for python versions prior to 3

```
line_terminator: string, default '

The newline character or character sequence to use in the output file
```

quoting [optional constant from csv module] defaults to csv.QUOTE MINIMAL

pandas.DataFrame.to_dict

```
DataFrame.to_dict(outtype='dict')
Convert DataFrame to dictionary.
```

```
Parameters outtype : str {'dict', 'list', 'series'}
```

Determines the type of the values of the dictionary. The default *dict* is a nested dictionary {column -> {index -> value}}. *list* returns {column -> list(values)}. *series* returns {column -> Series(values)}. Abbreviations are allowed.

Returns result: dict like {column -> {index -> value}}

pandas.DataFrame.to_excel

```
DataFrame.to_excel (excel_writer, sheet_name='sheet1', na_rep='', float_format=None, cols=None, header=True, index=True, index_label=None, startrow=0, startcol=0)
Write DataFrame to a excel sheet
```

Parameters excel_writer: string or ExcelWriter object

File path or existing ExcelWriter

sheet_name : string, default 'sheet1'

Name of sheet which will contain DataFrame

na_rep : string, default "

Missing data representation

float_format : string, default None

Format string for floating point numbers

cols: sequence, optional

Columns to write

header: boolean or list of string, default True

Write out column names. If a list of string is given it is assumed to be aliases for the column names

index: boolean, default True

Write row names (index)

index_label : string or sequence, default None

Column label for index column(s) if desired. If None is given, and *header* and *index* are True, then the index names are used. A sequence should be given if the DataFrame uses MultiIndex.

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startow: upper left cell row to dump data framestartcol: upper left cell column to dump data frame

Notes

If passing an existing ExcelWriter object, then the sheet will be added to the existing workbook. This can be used to save different DataFrames to one workbook >>> writer = ExcelWriter('output.xlsx') >>> df1.to_excel(writer,'sheet1') >>> df2.to_excel(writer,'sheet2') >>> writer.save()

pandas.DataFrame.to html

```
DataFrame.to_html (buf=None, columns=None, col_space=None, colSpace=None, header=True, index=True, na_rep='NaN', formatters=None, float_format=None, sparsify=None, index_names=True, justify=None, force_unicode=None, bold_rows=True, classes=None)
```

to_html-specific options bold_rows: boolean, default True

Make the row labels bold in the output

Render a DataFrame to an html table.

Parameters frame: DataFrame

object to render

buf: StringIO-like, optional

buffer to write to

columns: sequence, optional

the subset of columns to write; default None writes all columns

col_space: int, optional

the minimum width of each column

header: bool, optional

whether to print column labels, default True

index: bool, optional

whether to print index (row) labels, default True

na_rep : string, optional

string representation of NAN to use, default 'NaN'

formatters: list or dict of one-parameter functions, optional

formatter functions to apply to columns' elements by position or name, default None, if the result is a string, it must be a unicode string. List must be of length equal to the number of columns.

float format: one-parameter function, optional

formatter function to apply to columns' elements if they are floats default None

sparsify: bool, optional

Set to False for a DataFrame with a hierarchical index to print every multiindex key at each row, default True

```
justify: {'left', 'right'}, default None
                   Left or right-justify the column labels. If None uses the option from the print configu-
                   ration (controlled by set_printoptions), 'right' out of the box.
               index_names: bool, optional
                   Prints the names of the indexes, default True
               force unicode: bool, default False
                   Always return a unicode result. Deprecated in v0.10.0 as string formatting is now ren-
                   dered to unicode by default.
           Returns formatted: string (or unicode, depending on data and options)
pandas.DataFrame.to_records
DataFrame.to_records (index=True, convert_datetime64=True)
     Convert DataFrame to record array. Index will be put in the 'index' field of the record array if requested
           Parameters index: boolean, default True
                   Include index in resulting record array, stored in 'index' field
               convert datetime64: boolean, default True
                   Whether to convert the index to datetime.datetime if it is a DatetimeIndex
           Returns y : recarray
pandas.DataFrame.to_sparse
DataFrame.to_sparse(fill_value=None, kind='block')
     Convert to SparseDataFrame
           Parameters fill value: float, default NaN
               kind : {'block', 'integer'}
           Returns y : SparseDataFrame
pandas.DataFrame.to_string
DataFrame.to string(buf=None, columns=None, col space=None, colSpace=None, header=True,
                                            na_rep='NaN',
                            index=True,
                                                              formatters=None,
                                                                                    float_format=None,
                           sparsify=None,
                                               nanRep=None,
                                                                   index_names=True,
                                                                                          justify=None,
                           force_unicode=None, line_width=None)
     Render a DataFrame to a console-friendly tabular output.
           Parameters frame: DataFrame
                   object to render
               buf: StringIO-like, optional
                   buffer to write to
               columns: sequence, optional
                   the subset of columns to write; default None writes all columns
```

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col_space: int, optional

the minimum width of each column

header: bool, optional

whether to print column labels, default True

index: bool, optional

whether to print index (row) labels, default True

na_rep : string, optional

string representation of NAN to use, default 'NaN'

formatters: list or dict of one-parameter functions, optional

formatter functions to apply to columns' elements by position or name, default None, if the result is a string, it must be a unicode string. List must be of length equal to the number of columns.

float_format : one-parameter function, optional

formatter function to apply to columns' elements if they are floats default None

sparsify: bool, optional

Set to False for a DataFrame with a hierarchical index to print every multiindex key at each row, default True

justify: {'left', 'right'}, default None

Left or right-justify the column labels. If None uses the option from the print configuration (controlled by set_printoptions), 'right' out of the box.

index_names : bool, optional

Prints the names of the indexes, default True

force_unicode: bool, default False

Always return a unicode result. Deprecated in v0.10.0 as string formatting is now rendered to unicode by default.

Returns formatted: string (or unicode, depending on data and options)

21.4 Panel

21.4.1 Computations / Descriptive Stats

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