

Armando Fandango

Python Data Analysis

Second Edition

Data manipulation and complex data analysis
with Python



Packt

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Armando Fandango

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BIRMINGHAM - MUMBAI

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I would like to thank my wife for supporting me while I was writing this book. I would like to thank Dr. Paul Wiegand at UCF for always inspiring me to pursue great opportunities. I am highly indebted to the team at Packt: Tushar, Sumeet, Amrita, Deepti, and many others who made this work possible for the readers.

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I would like to thank my wife, Nicole, for putting up with my long hours hunched over a keyboard, and her constant support and help in raising our two wonderful children.

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Preface

Data analysis has a rich history in natural, biomedical, and social sciences. In almost every area of industry, data analysis has gained popularity lately due to the hype around Data Science. Data analysis and Data Science attempt to extract information from data. For that purpose, we use techniques from statistics, machine learning, signal processing, natural language processing, and computer science.

A mind map visualizing Python software that can be used for data analysis can be found in first chapter of this book. The first noticeable thing is that the Python ecosystem is very mature, diverse and rich. It includes famous packages such as NumPy, SciPy, and matplotlib. This should not come as a surprise since Python has been around since 1989. Python is easy to learn and use, less verbose than other programming languages, and very readable. Even if you don't know Python, you can pick up the basics within days, especially if you have experience in another programming language. To enjoy this book, you don't need more than the basics. There are plenty of books, courses, and online tutorials that teach Python.

What this book covers

Chapter 1, *Getting Started with Python Libraries*, gives instructions to install python and fundamental python data analysis libraries. We create a small application using NumPy and draw some basic plots with matplotlib.

Chapter 2, *NumPy Arrays*, introduces us to NumPy fundamentals and arrays. By the end of this chapter, we will have basic understanding of NumPy arrays and the associated functions.

Chapter 3, *The Pandas Primer*, introduces us to basic Pandas functionality, data structures and operations.

Chapter 4, *Statistics and Linear Algebra*, gives a quick overview of linear algebra and statistical functions.

Chapter 5, *Retrieving, Processing, and Storing Data*, explains how to acquire data in various formats and how to clean raw data and store it.

Chapter 6, *Data Visualization*, gives an overview of how to plot data with matplotlib and pandas plotting functions.

Chapter 7, *Signal Processing and Time Series*, contains time series and signal processing examples using sunspot cycles data. The examples use NumPy/SciPy, along with statsmodels.

Chapter 8, *Working with Databases*, provides information about various databases (relational and NoSQL) and related APIs.

Chapter 9, *Analyzing Textual Data and Social Media*, analyzes texts for sentiment analysis and topics extraction. A small example is also given of network analysis.

Chapter 10, *Predictive Analytics and Machine Learning*, explains artificial intelligence with weather prediction as a running example using scikit-learn. Other API are used for algorithms not covered by scikit-learn.

Chapter 11, *Environments Outside the Python Ecosystem and Cloud Computing*, gives various examples on how to integrate existing code not written in Python. Also, using python in cloud will be demonstrated.

Chapter 12, *Performance Tuning, Profiling, and Concurrency*, gives hints on improving performance with profiling and Cythoning as key techniques. Relevant frameworks for multicore and distributed systems are also discussed.

Appendix A, *Key Concepts*, gives key terms and their description.

Appendix B, *Useful Functions*, provides a list of key functions of the libraries, that can be used as a ready reference.

Appendix C, *Online Resources*, provides links for the reader to further explore the topics covered in the book.

What you need for this book

The code examples in this book should work on most modern operating systems. For all chapters, Python > 3.5.0 and pip3 is required. You can download Python 3.5.x from <https://www.python.org/downloads/>. On this webpage, you can find installers for Windows and Mac OS X as well as source archives for Linux, Unix, and Mac OS X. You can find instructions for installing and using python for various operating systems on this webpage: <https://docs.python.org/3/using/index.html>. Most of the time, we need to run the following command with admin privileges to install various python libraries needed for the content of the book:

```
$ pip3 install <some library>
```

The following is a list of python libraries used for the examples:

- numpy
- scipy
- pandas
- matplotlib
- ipython
- jupyter
- notebook
- readline
- scikit-learn
- rpy2
- Quandl
- statsmodels
- feedparser
- beautifulsoup4
- lxml
- numexpr
- tables
- openpyxl
- xlsxwriter
- xlrd
- pony
- dataset
- pymongo
- redis
- python3-memcache
- cassandra-driver
- sqlalchemy
- nltk
- networkx
- theanets
- nose_parameterized
- pydot2
- deap
- JPyte1

- gprof2dot
- line_profiler
- cython
- cytoolz
- joblib
- bottleneck
- jug
- mpi4py

Apart from python libraries we also need the following software:

- Redis server
- Cassandra
- Java 8
- Graphviz
- Octave
- R
- SWIG
- PCRE
- Boost
- gfortran
- MPI

Usually, the latest version available should work for the above mentioned libraries and software.



Some of the software listed are used for a single example; therefore, please check first whether the example is relevant for you before installing the software.

To uninstall Python packages installed with pip, use the following command:

```
$ pip3 uninstall <some library>
```

Who this book is for

This book is for people with basic knowledge of Python and Mathematics who want to learn how to use Python libraries to analyze data. We try to keep things simple, but it's not possible to cover all the topics in great detail. It may be useful for you to refresh your knowledge of Mathematics using online resources such as Khan Academy and Coursera.

I would recommend the following books by Packt Publishing for further reading:

- Building Machine Learning Systems with Python, Willi Richert and Luis Pedro Coelho (2013)
- Learning Cython Programming, Philip Herron (2013)
- Learning NumPy Array, Ivan Idris (2014)
- Learning scikit-learn: Machine Learning in Python, Raúl Garreta and Guillermo Moncecchi (2013)
- Learning SciPy for Numerical and Scientific Computing, Francisco J. Blanco-Silva (2013)
- Matplotlib for Python Developers, Sandro Tosi (2009)
- NumPy Beginner's Guide - Second Edition, Ivan Idris (2013)
- NumPy Cookbook, Ivan Idris (2012)
- Parallel Programming with Python, Jan Palach (2014)
- Python Data Visualization Cookbook, Igor Milovanović (2013)
- Python for Finance, Yuxing Yan (2014)
- Python Text Processing with NLTK 2.0 Cookbook, Jacob Perkins (2010)

Conventions

In this book, you will find a number of text styles that distinguish between different kinds of information. Here are some examples of these styles and an explanation of their meaning.

Code words in text, database table names, folder names, filenames, file extensions, pathnames, dummy URLs, user input, and Twitter handles are shown as follows: "It may be necessary to prepend `sudo` to this command if your current user doesn't have sufficient rights on your system."

A block of code is set as follows:

```
def pythonsum(n):
    a = list(range(n))
    b = list(range(n))
    c = []

    for i in range(len(a)):
        a[i] = i ** 2
        b[i] = i ** 3
        c.append(a[i] + b[i])

    return c
```

Any command-line input or output is written as follows:

```
$ pip3 install numpy scipy pandas matplotlib jupyter notebook
```

Warnings or important notes appear in a box like this.



Tips and tricks appear like this.



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1

Getting Started with Python Libraries

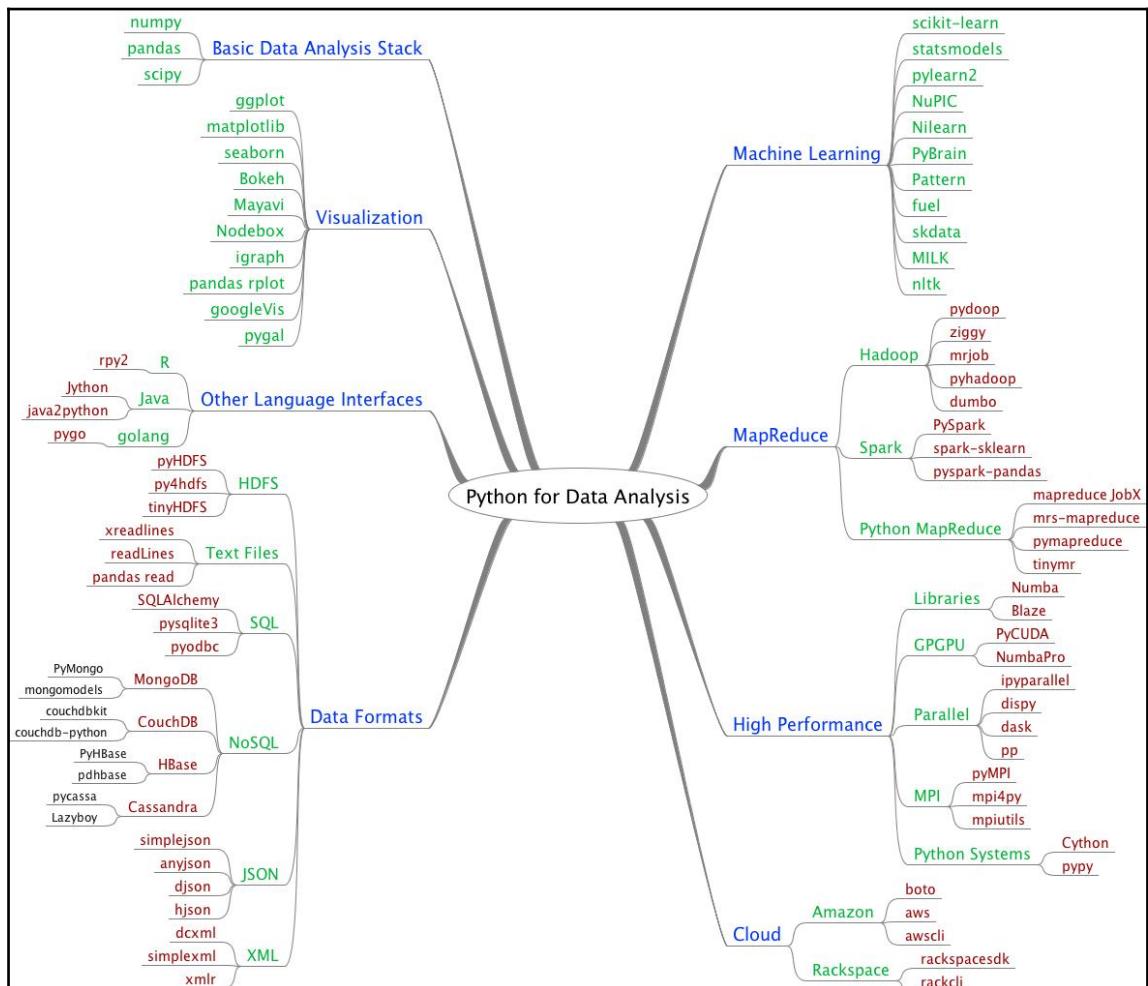
Welcome! Let's get started. Python has become one of the de facto standard language and platform for data analysis and data science. The mind map that you will see shortly depicts some of the numerous libraries available in the Python ecosystem that are used by data analysts and data scientists. NumPy, SciPy, Pandas, and Matplotlib libraries lay the foundation of Python data analysis and are now part of SciPy Stack 1.0 (<http://www.scipy.org/stackspec.html>). We will learn how to install SciPy Stack 1.0 and Jupyter Notebook, and write some simple data analysis code as a warm-up exercise.

The following are the libraries available in the Python ecosystem that are used by data analysts and data scientists:

- **NumPy**: This is a general-purpose library that provides numerical arrays, and functions to manipulate the arrays efficiently.
- **SciPy**: This is a scientific computing library that provides science and engineering related functions. SciPy supplements and slightly overlaps NumPy. NumPy and SciPy historically shared their code base but were later separated.
- **Pandas**: This is a data-manipulation library that provides data structures and operations for manipulating tables and time series data.
- **Matplotlib**: This is a 2D plotting library that provides support for producing plots, graphs, and figures. Matplotlib is used by SciPy and supports NumPy.
- **IPython**: This provides a powerful interactive shell for Python, kernel for Jupyter, and support for interactive data visualization. We will cover the IPython shell later in this chapter.

- **Jupyter Notebook:** This provides a web-based interactive shell for creating and sharing documents with live code and visualizations. Jupyter Notebook supports multiple versions of Python through the kernel provided by IPython. We will cover the Jupyter Notebook later in this chapter.

Installation instructions for the other required software will be given throughout the book at the appropriate time. At the end of this chapter, you will find pointers on how to find additional information online if you get stuck or are uncertain about the best way of solving problems:



In this chapter, we will cover the following topics:

- Installing Python 3
- Using IPython as a shell
- Reading manual pages
- Jupyter Notebook
- NumPy arrays
- A simple application
- Where to find help and references
- Listing modules inside the Python libraries
- Visualizing data using matplotlib

Installing Python 3

The software used in this book is based on Python 3, so you need to have Python 3 installed. On some operating systems, Python 3 is already installed. There are many implementations of Python, including commercial implementations and distributions. In this book, we will focus on the standard Python implementation, which is guaranteed to be compatible with NumPy.



You can download Python 3.5.x from

<https://www.python.org/downloads/>. On this web page, you can find installers for Windows and Mac OS X, as well as source archives for Linux, Unix, and Mac OS X. You can find instructions for installing and using Python for various operating systems at <https://docs.python.org/3/install/index.html>.

The software we will install in this chapter has binary installers for Windows, various Linux distributions, and Mac OS X. There are also source distributions, if you prefer. You need to have Python 3.5.x or above installed on your system. The sunset date for Python 2.7 was moved from 2015 to 2020, thus Python 2.7 will be supported and maintained until 2020. For these reasons, we have updated this book for Python 3.

Installing data analysis libraries

We will learn how to install and set up NumPy, SciPy, Pandas, Matplotlib, IPython, and Jupyter Notebook on Windows, Linux, and Mac OS X. Let's look at the process in detail. We shall use pip3 to install the libraries. From version 3.4 onwards, pip3 has been included by default with the Python installation.

On Linux or Mac OS X

To install the foundational libraries, run the following command line instruction:

```
$ pip3 install numpy scipy pandas matplotlib jupyter notebook
```

It may be necessary to prepend sudo to this command if your current user doesn't have sufficient rights on your system.

On Windows

At the time of writing this book, we had the following software installed as a prerequisite on our Windows 10 virtual machine:

- Python 3.6 from
<https://www.python.org/ftp/python/3.6.0/python-3.6.0-amd64.exe>
- Microsoft Visual C++ Build Tools 2015 from <http://landinghub.visualstudio.com/visual-cpp-build-tools>

Download and install the appropriate prebuilt NumPy and Scipy binaries for your Windows platform from <http://www.lfd.uci.edu/~gohlke/pythonlibs/>:

- We downloaded `numpy-1.12.0+mkl-cp36-cp36m-win_amd64.whl` and `scipy-0.18.1-cp36-cp36m-win_amd64.whl`
- After downloading, we executed the `pip3 install`
Downloads\numpy-1.12.0+mkl-cp36-cp36m-win_amd64.whl and `pip3 install`
Downloads\scipy-0.18.1-cp36-cp36m-win_amd64.whl commands

After these prerequisites are installed, to install the rest of the foundational libraries, run the following command line instruction:

```
$ pip3 install pandas matplotlib jupyter
```



Installing **Jupyter** using these commands, installs all the required packages, such as Notebook and IPython.

Using IPython as a shell

Data analysts, data scientists, and engineers are used to experimenting. IPython was created by scientists with experimentation in mind. The interactive environment that IPython provides is comparable to an interactive computing environment provided by Matlab, Mathematica, and Maple.

The following is a list of features of the IPython shell:

- Tab completion, which helps you find a command
- History mechanism
- Inline editing
- Ability to call external Python scripts with `%run`
- Access to system commands
- Access to the Python debugger and profiler

The following list describes how to use the IPython shell:

- **Starting a session:** To start a session with IPython, enter the following instruction on the command line:

```
$ ipython3
Python 3.5.2 (default, Sep 28 2016, 18:08:09)
Type "copyright", "credits" or "license" for more information.

IPython 5.1.0 -- An enhanced Interactive Python.
?            -- Introduction and overview of IPython's features.
%quickref -- Quick reference.
help        -- Python's own help system.
object?     -- Details about 'object', use 'object??' for extra
               details.

In [1]: quit()
```



The `quit()` function or *Ctrl + D* quits the IPython shell.

- **Saving a session:** We might want to be able to go back to our experiments. In IPython, it is easy to save a session for later use with the following command:

```
In [1]: %logstart
Activating auto-logging. Current session state plus future
input saved:
Filename : ipython_log.py
Mode : rotate
Output logging : False
Raw input log : False
Timestamping : False State : active
```

Logging can be switched off as follows:

```
In [9]: %logoff
Switching logging OFF
```

- **Executing a system shell command:** Execute a system shell command in the default IPython profile by prefixing the command with the ! symbol. For instance, the following input will get the current date:

```
In [1]: !date
```

In fact, any line prefixed with ! is sent to the system shell. We can also store the command output, as shown here:

```
In [2]: thedate = !date
In [3]: thedate
```

- **Displaying history:** We can show the history of our commands with the `%hist` command. For example:

```
In [1]: a = 2 + 2
In [2]: a
Out[2]: 4
In [3]: %hist
a = 2 + 2
a
%hist
```

This is a common feature in **command line interface (CLI)** environments. We can also search through the history with the `-g` switch as follows:

```
In [5]: %hist -g a = 2  
1: a = 2 + 2
```

We saw a number of so-called magic functions in action. These functions start with the `%` character. If the magic function is used on a line by itself, the `%` prefix is optional.

Reading manual pages

When the libraries are imported in IPython, we can open manual pages for library functions with the `help` command. It is not necessary to know the name of a function. We can type a few characters and then let the tab completion do its work. Let's, for instance, browse the available information for the `arange()` function.

We can browse the available information in either of the following two ways:

- **Calling the help function:** Type in `help(` followed by a few characters of the function and press the *Tab* key. A list of functions will appear. Select the function from the list using the arrow keys and press the *Enter* key. Close the help function call with `)` and press the *Enter* key.

```
[In [1]: import numpy  
  
[In [2]: help(numpy.arange)  
numpy.arange      numpy.arctan      numpy.argpartition  numpy.array2string  
numpy.arccos      numpy.arctan2     numpy.argsort       numpy.array_equal  
numpy.arccosh     numpy.arctanh    numpy.argmax       numpy.array_equiv >  
numpy.arcsin      numpy.argmaxx   numpy.around      numpy.array_repr  
numpy.arcsinh     numpy.argmin    numpy.array        numpy.array_split
```

- **Querying with a question mark:** Another option is to append a question mark to the function name. You will then, of course, need to know the function name, but you don't have to type `help`, for example:

```
In [3]: numpy.arange?
```

Tab completion is dependent on `readline`, so you need to make sure that it is installed. It can be installed with `pip` by typing the following command:

```
$ pip3 install readline
```

The question mark gives you information from docstrings.

Jupyter Notebook

Jupyter Notebook, previously known as IPython Notebooks, provides a tool to create and share web pages with text, charts, and Python code in a special format. Have a look at these notebook collections at the following links:

- <https://github.com/ipython/ipython/wiki/A-gallery-of-interesting-IPython-Notebooks>
- <https://nbviewer.jupyter.org/>

Often, the notebooks are used as an educational tool, or to demonstrate Python software. We can import or export notebooks either from plain Python code or from the special notebook format. The notebooks can be run locally, or we can make them available online by running a dedicated notebook server. Certain cloud computing solutions, such as Wakari and PiCloud, allow you to run notebooks in the cloud. Cloud computing is one of the topics of Chapter 11, *Environments Outside the Python Ecosystem and Cloud Computing*.

To start a session with Jupyter Notebook, enter the following instruction on the command line:

```
$ jupyter-notebook
```

This will start the notebook server and open a web page showing the contents of the folder from which the command will execute. You can then select **New | Python 3** to start a new notebook in Python 3.

You can also open `ch-01.ipynb`, provided in the code package for this book. The `ch-01` notebook file has the code for the simple applications that we will describe shortly.

NumPy arrays

After going through the installation of NumPy, it's time to have a look at NumPy arrays. NumPy arrays are more efficient than Python lists when it comes to numerical operations. NumPy arrays are, in fact, specialized objects with extensive optimizations. NumPy code requires less explicit loops than equivalent Python code. This is based on vectorization.

If we go back to high school mathematics, then we should remember the concepts of scalars and vectors. The number 2, for instance, is a scalar. When we add 2 to 2, we are performing scalar addition. We can form a vector out of a group of scalars. In Python programming terms, we will then have a one-dimensional array. This concept can, of course, be extended to higher dimensions. Performing an operation on two arrays, such as addition, can be reduced to a group of scalar operations. In straight Python, we will do that with loops going through each element in the first array and adding it to the corresponding element in the second array. However, this is more verbose than the way it is done in mathematics. In mathematics, we treat the addition of two vectors as a single operation. That's the way NumPy arrays do it too, and there are certain optimizations using low-level C routines that make these basic operations more efficient. We will cover NumPy arrays in more detail in the Chapter 2, *NumPy Arrays*.

A simple application

Imagine that we want to add two vectors called `a` and `b`. The word *vector* is used here in the mathematical sense, which means a one-dimensional array. We will learn about specialized NumPy arrays that represent matrices in Chapter 4, *Statistics and Linear Algebra*. The vector `a` holds the squares of integers 0 to n ; for instance, if n is equal to 3, `a` contains 0, 1, or 4. The vector `b` holds the cubes of integers 0 to n , so if n is equal to 3, then the vector `b` is equal to 0, 1, or 8. How would you do that using plain Python? After we come up with a solution, we will compare it to the NumPy equivalent.

The following function solves the vector addition problem using pure Python without NumPy:

```
def pythonsum(n):
    a = list(range(n))
    b = list(range(n))
    c = []

    for i in range(len(a)):
        a[i] = i ** 2
        b[i] = i ** 3
        c.append(a[i] + b[i])

    return c
```

The following is a function that solves the vector addition problem with NumPy:

```
def numpysum(n):
    a = numpy.arange(n) ** 2
    b = numpy.arange(n) ** 3
    c = a + b
    return c
```

Note that `numpysum()` does not need a `for` loop. We also used the `arange()` function from NumPy, which creates a NumPy array for us with integers from 0 to n . The `arange()` function was imported; that is why it is prefixed with `numpy`.

Now comes the fun part. We mentioned earlier that NumPy is faster when it comes to array operations. How much faster is Numpy, though? The following program will show us by measuring the elapsed time in microseconds for the `numpysum()` and `pythonsum()` functions. It also prints the last two elements of the vector sum. Let's check that we get the same answers using Python and NumPy:

```
#!/usr/bin/env/python

import sys
from datetime import datetime
import numpy as np

"""
This program demonstrates vector addition the Python way.
Run the following from the command line:

    python vectorsum.py n

Here, n is an integer that specifies the size of the vectors.

The first vector to be added contains the squares of 0 up to n.
The second vector contains the cubes of 0 up to n.
The program prints the last 2 elements of the sum and the elapsed time:
"""

def numpysum(n):
    a = np.arange(n) ** 2
    b = np.arange(n) ** 3
    c = a + b

    return c

def pythonsum(n):
    a = list(range(n))
    b = list(range(n))
```

```
c = []

for i in range(len(a)):
    a[i] = i ** 2
    b[i] = i ** 3
    c.append(a[i] + b[i])

return c

size = int(sys.argv[1])

start = datetime.now()
c = pythonsum(size)
delta = datetime.now() - start
print("The last 2 elements of the sum", c[-2:])
print("PythonSum elapsed time in microseconds", delta.microseconds)

start = datetime.now()
c = numpysum(size)
delta = datetime.now() - start
print("The last 2 elements of the sum", c[-2:])
print("NumPySum elapsed time in microseconds", delta.microseconds)
```

The output of the program for 1000, 2000, and 3000 vector elements is as follows:

```
$ python3 vectorsum.py 1000
The last 2 elements of the sum [995007996, 998001000]
PythonSum elapsed time in microseconds 976
The last 2 elements of the sum [995007996 998001000]
NumPySum elapsed time in microseconds 87
$ python3 vectorsum.py 2000
The last 2 elements of the sum [7980015996, 7992002000]
PythonSum elapsed time in microseconds 1623
The last 2 elements of the sum [7980015996 7992002000]
NumPySum elapsed time in microseconds 143
$ python3 vectorsum.py 4000
The last 2 elements of the sum [63920031996, 63968004000]
PythonSum elapsed time in microseconds 3417
The last 2 elements of the sum [63920031996 63968004000]
NumPySum elapsed time in microseconds 237
```

Clearly, NumPy is much faster than the equivalent normal Python code. One thing is certain; we get the same results whether we are using NumPy or not. However, the result that is printed differs in representation. Note that the result from the `numpy.sum()` function does not have any commas. How come? Obviously, we are not dealing with a Python list, but with a NumPy array. We will learn more about NumPy arrays in the Chapter 2, *NumPy Arrays*.

Where to find help and references

The following table lists documentation websites for the Python data analysis libraries we discussed in this chapter.

Packages	Description
NumPy and SciPy	The main documentation website for NumPy and SciPy is at http://docs.scipy.org/doc/ . Through this web page, you can browse NumPy and SciPy user guides and reference guides, as well as several tutorials.
Pandas	http://pandas.pydata.org/pandas-docs/stable/ .
Matplotlib	http://matplotlib.org/contents.html .
IPython	http://ipython.readthedocs.io/en/stable/ .
Jupyter Notebook	http://jupyter-notebook.readthedocs.io/en/latest/ .

The popular Stack Overflow software development forum has hundreds of questions tagged NumPy, SciPy, Pandas, Matplotlib, IPython, and Jupyter Notebook. To view them, go to <http://stackoverflow.com/questions/tagged/<your-tag-word-here>>.

If you are really stuck with a problem, or you want to be kept informed of the development of these libraries, you can subscribe to their respective discussion mailing list(s). The number of e-mails per day varies from list to list. Developers actively involved with the development of these libraries answer some of the questions asked on the mailing lists.

For IRC users, there is an IRC channel on `irc://irc.freenode.net`. The channel is called `#scipy`, but you can also ask NumPy questions since SciPy users also have knowledge of NumPy, as SciPy is based on NumPy. There are at least 50 members on the SciPy channel at all times.

Listing modules inside the Python libraries

The ch-01.ipynb file contains the code for looking at the modules inside the NumPy, SciPy, Pandas, and Matplotlib libraries. Don't worry about understanding the code just trying to run it for now. You can modify this code to look at the modules inside other libraries as well.

Visualizing data using Matplotlib

We shall learn about visualizing the data in a later chapter. For now, let's try loading two sample datasets and building a basic plot. First, install the sklearn library from which we shall load the data using the following command:

```
$ pip3 install scikit-learn
```

Import the datasets using the following command:

```
from sklearn.datasets import load_iris  
from sklearn.datasets import load_boston
```

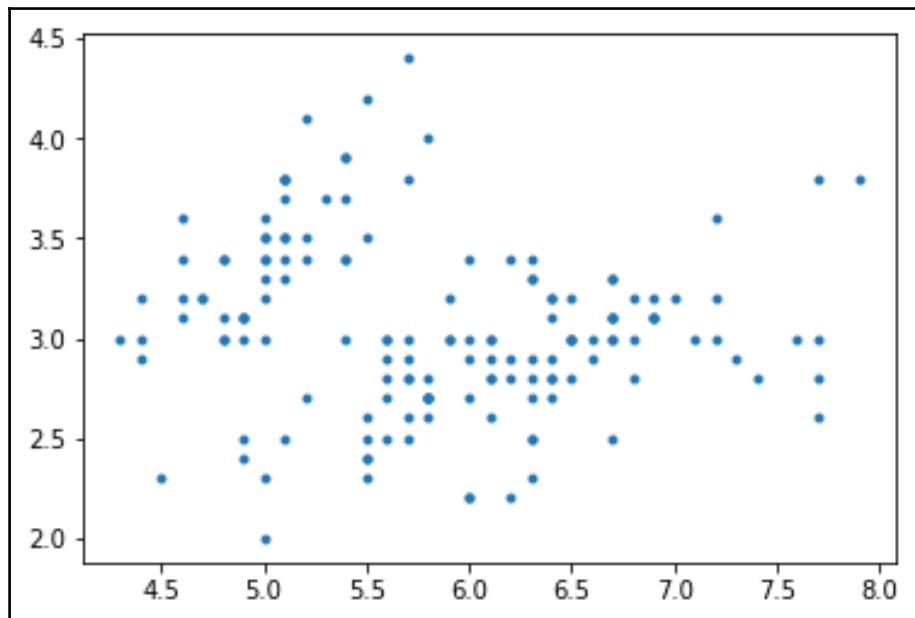
Import the Matplotlib plotting module:

```
from matplotlib import pyplot as plt  
%matplotlib inline
```

Load the iris dataset, print the description of the dataset, and plot column 1 (sepal length) as x and column 2 (sepal width) as y:

```
iris = load_iris()  
print(iris.DESCR)  
data=iris.data  
plt.plot(data[:,0],data[:,1],".")
```

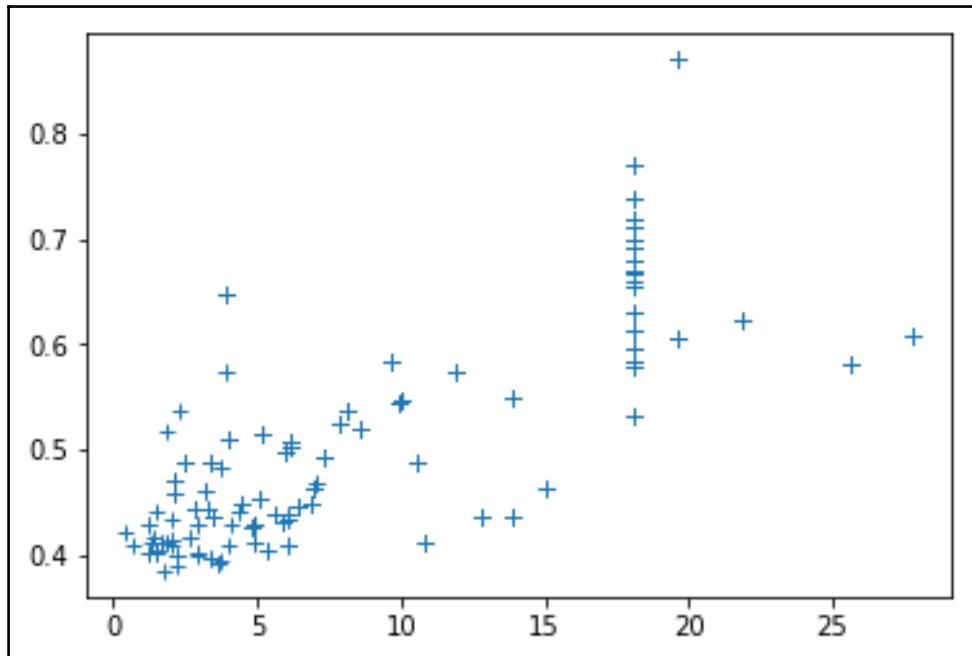
The resulting plot will look like the following image:



Load the boston dataset, print the description of the dataset and plot column 3 (proportion of non-retail business) as x and column 5 (nitric oxide concentration) as y, each point on the plot marked with a + sign:

```
boston = load_boston()  
print(boston.DESCR)  
data=boston.data  
plt.plot(data[:,2],data[:,4],"+"
```

The resulting plot will look like the following image:



Summary

In this chapter, we installed NumPy, SciPy, Pandas, Matplotlib, IPython, and Jupyter Notebook, all of which we will be using in this book. We got a vector addition program working, and learned how NumPy offers superior performance. In addition, we explored the available documentation and online resources. We executed code to find the modules inside the libraries and loaded some sample datasets to draw some basic plots using Matplotlib.

In the next chapter, *Chapter 2, NumPy Arrays*, we will take a look under the hood of NumPy and explore some fundamental concepts, including arrays and data types.

2

NumPy Arrays

Now that we have worked on a real example utilizing the foundational data analysis libraries from SciPy stack, it's time to learn about NumPy arrays. This chapter acquaints you with the fundamentals of NumPy arrays. At the end of this chapter, you will have a basic understanding of NumPy arrays and related functions.

The topics we will address in this chapter are as follows:

- The NumPy array object
- Creating a multidimensional array
- Selecting NumPy array elements
- NumPy numerical types
- One-dimensional slicing and indexing
- Manipulating array shapes
- Creating array views and copies
- Fancy indexing
- Indexing with a list of locations
- Indexing NumPy arrays with Booleans
- Broadcasting NumPy arrays

You may want to open the `ch-02.ipynb` file in Jupyter Notebook to follow along the examples in this chapter or type them in a new notebook of your own.

The NumPy array object

NumPy provides a multidimensional array object called `ndarray`. NumPy arrays are typed arrays of a fixed size. Python lists are heterogeneous and thus elements of a list may contain any object type, while NumPy arrays are homogenous and can contain objects of only one type. An `ndarray` consists of two parts, which are as follows:

- The actual data that is stored in a contiguous block of memory
- The metadata describing the actual data

Since the actual data is stored in a contiguous block of memory, hence loading of the large dataset as `ndarray`, it is affected by the availability of a large enough contiguous block of memory. Most of the array methods and functions in NumPy leave the actual data unaffected and only modify the metadata.

We have already discovered in the preceding chapter how to produce an array by applying the `arange()` function. Actually, we made a one-dimensional array that held a set of numbers. The `ndarray` can have more than a single dimension.

Advantages of NumPy arrays

The NumPy array is, in general, homogeneous (there is a particular record array type that is heterogeneous), the items in the array have to be of the same type. The advantage is that if we know that the items in an array are of the same type, it is easy to ascertain the storage size needed for the array. NumPy arrays can execute vectorized operations, processing a complete array, in contrast to Python lists, where you usually have to loop through the list and execute the operation on each element. NumPy arrays are indexed from 0, just like lists in Python. NumPy utilizes an optimized C API to make the array operations particularly quick.

We will make an array with the `arange()` subroutine again. In this chapter, you will see snippets from Jupyter Notebook sessions where NumPy is already imported with the instruction `import numpy as np`. Here's how to get the data type of an array:

```
In: a = np.arange(5)
In: a.dtype
Out: dtype('int64')
```

The data type of the array `a` is `int64` (at least on my computer), but you may get `int32` as the output if you are using 32 bit Python. In both the cases, we are dealing with integers (64 bit or 32 bit). Besides the data type of an array, it is crucial to know its shape. The example in Chapter 1, *Getting Started with Python Libraries*, demonstrated how to create a vector (actually, a one-dimensional NumPy array). A vector is commonly used in mathematics but most of the time we need higher-dimensional objects. Let's find out the shape of the vector we produced a few minutes ago:

```
In: a  
Out: array([0, 1, 2, 3, 4])  
In: a.shape  
Out: (5,)
```

As you can see, the vector has five components with values ranging from 0 to 4. The `shape` property of the array is a tuple; in this instance, a tuple of 1 element, which holds the length in each dimension.

Creating a multidimensional array

Now that we know how to create a vector, we are set to create a multidimensional NumPy array. After we produce the matrix we will again need to show it, as demonstrated in the following code snippets:

1. Create a multidimensional array as follows:

```
In: m = np.array([np.arange(2), np.arange(2)])  
In: m  
Out:  
array([[0, 1],  
       [0, 1]])
```

2. We can show the array shape as follows:

```
In: m.shape  
Out: (2, 2)
```

We made a 2×2 array with the `arange()` subroutine. The `array()` function creates an array from an object that you pass to it. The object has to be an array, for example, a Python list. In the previous example, we passed a list of arrays. The object is the only required parameter of the `array()` function. NumPy functions tend to have a heap of optional arguments with predefined default options.

Selecting NumPy array elements

From time to time, we will wish to select a specific constituent of an array. We will take a look at how to do this, but to kick off, let's make a 2×2 matrix again:

```
In: a = np.array([[1,2],[3,4]])
In: a
Out:
array([[1, 2],
       [3, 4]])
```

The matrix was made this time by giving the `array()` function a list of lists. We will now choose each item of the matrix one at a time, as shown in the following code snippet. Recall that the index numbers begin from 0:

```
In: a[0,0]
Out: 1
In: a[0,1]
Out: 2
In: a[1,0]
Out: 3
In: a[1,1]
Out: 4
```

As you can see, choosing elements of an array is fairly simple. For the array `a`, we just employ the notation `a[m, n]`, where `m` and `n` are the indices of the item in the array. Have a look at the following figure for your reference:

[0,0]	[0,1]
[1,0]	[1,1]

NumPy numerical types

Python has an `integer` type, a `float` type, and `complex` type; nonetheless, this is not sufficient for scientific calculations. In practice, we still demand more data types with varying precisions and, consequently, different storage sizes of the type. For this reason, NumPy has many more data types. The bulk of the NumPy mathematical types end with a number. This number designates the count of bits related to the type. The following table (adapted from the NumPy user guide) presents an overview of NumPy numerical types:

Type	Description
<code>bool</code>	Boolean (<code>True</code> or <code>False</code>) stored as a bit
<code>inti</code>	Platform integer (normally either <code>int32</code> or <code>int64</code>)
<code>int8</code>	Byte (-128 to 127)
<code>int16</code>	Integer (-32768 to 32767)
<code>int32</code>	Integer (- 2^{31} to $2^{31}-1$)
<code>int64</code>	Integer (- 2^{63} to $2^{63}-1$)
<code>uint8</code>	Unsigned integer (0 to 255)
<code>uint16</code>	Unsigned integer (0 to 65535)
<code>uint32</code>	Unsigned integer (0 to $2^{32}-1$)
<code>uint64</code>	Unsigned integer (0 to $2^{64}-1$)
<code>float16</code>	Half precision float; sign bit, 5 bits exponent, and 10 bits mantissa
<code>float32</code>	Single precision float; sign bit, 8 bits exponent, and 23 bits mantissa
<code>float64</code> or <code>float</code>	Double precision float; sign bit, 11 bits exponent, and 52 bits mantissa
<code>complex64</code>	Complex number, represented by two 32 bit floats (real and imaginary components)
<code>complex128</code> or <code>complex</code>	Complex number, represented by two 64 bit floats (real and imaginary components)

For each data type, there exists a matching conversion function:

```
In: np.float64(42)
Out: 42.0
In: np.int8(42.0)
Out: 42
In: np.bool_(42)
Out: True
In: np.bool_(0)
Out: False
In: np.bool_(42.0)
Out: True
In: np.float_(True)
Out: 1.0
In: np.float_(False)
Out: 0.0
```

Many functions have a data type argument, which is frequently optional:

```
In: np.arange(7, dtype= np.uint16)
Out: array([0, 1, 2, 3, 4, 5, 6], dtype=uint16)
```

It is important to be aware that you are not allowed to change a complex number into an integer. Attempting to do that sparks off `TypeError`:

```
In: np.int_(42.0 + 1.j)Traceback (most recent call last):
<ipython-input-24-5c1cd108488d> in <module>()
----> 1 np.int_(42.0 + 1.j)
TypeError: can't convert complex to int
```

The same goes for the conversion of a complex number into a floating point number. By the way, the `j` component is the imaginary coefficient of a complex number. Even so, you can convert a floating point number to a complex number; for example, `complex(1.0)`. The real and imaginary pieces of a complex number can be pulled out with the `real()` and `imag()` functions, respectively.

Data type objects

Data type objects are instances of the `numpy.dtype` class. Once again, arrays have a data type. To be exact, each element in a NumPy array has the same data type. The data type object can tell you the size of the data in bytes. The size in bytes is given by the `itemsize` property of the `dtype` class:

```
In: a.dtype.itemsize
Out: 8
```

Character codes

Character codes are included for backward compatibility with numeric. Numeric is the predecessor of NumPy. Its use is not recommended, but the code is supplied here because it pops up in various locations. You should use the `dtype` object instead. The following table lists several different data types and character codes related to them:

Type	Character code
integer	i
unsigned integer	u
single precision float	f
double precision float	d
bool	b
complex	D
string	S
unicode	U
void	V

Take a look at the following code to produce an array of single precision floats:

```
In: arange(7, dtype='f')
Out: array([ 0.,  1.,  2.,  3.,  4.,  5.,  6.], dtype=float32)
```

Likewise, the following code creates an array of complex numbers:

```
In: arange(7, dtype='D')
Out: array([ 0.+0.j,  1.+0.j,  2.+0.j,  3.+0.j,  4.+0.j,  5.+0.j,
 6.+0.j])
```

The dtype constructors

We have a variety of means to create data types. Take the case of floating point data (have a look at `dtypeconstructors.py` in this book's code bundle):

- We can use the general Python `float`, as shown in the following lines of code:

```
In: np.dtype(float)
Out: dtype('float64')
```

- We can specify a single precision float with a character code:

```
In: np.dtype('f')
Out: dtype('float32')
```

- We can use a double precision float with a character code:

```
In: np.dtype('d')
Out: dtype('float64')
```

- We can pass the `dtype` constructor a two character code. The first character stands for the type; the second character is a number specifying the number of bytes in the type (the numbers 2, 4, and 8 correspond to floats of 16, 32, and 64 bits, respectively):

```
In: np.dtype('f8')
Out: dtype('float64')
```

A (truncated) list of all the full data type codes can be found by applying `sctypeDict.keys()`:

```
In: np.sctypeDict.keys()
Out: dict_keys(['?', 0, 'byte', 'b', 1, 'ubyte', 'B', 2, 'short', 'h', 3,
 'ushort', 'H', 4, 'i', 5, 'uint', 'I', 6, 'intp', 'p', 7, 'uintp', 'P', 8,
 'long', 'l', 'L', 'longlong', 'q', 9, 'ulonglong', 'Q', 10, 'half', 'e',
 23, 'f', 11, 'double', 'd', 12, 'longdouble', 'g', 13, 'cfloat', 'F', 14,
 'cdouble', 'D', 15, 'clongdouble', 'G', 16, 'O', 17, 'S', 18, 'unicode',
 'U', 19, 'void', 'V', 20, 'M', 21, 'm', 22, 'bool8', 'Bool', 'b1',
 'float16', 'Float16', 'f2', 'float32', 'Float32', 'f4', 'float64',
 'Float64', 'f8', 'float128', 'Float128', 'f16', 'complex64', 'Complex32',
 'c8', 'complex128', 'Complex64', 'c16', 'complex256', 'Complex128', 'c32',
 'object0', 'Object0', 'bytes0', 'Bytes0', 'str0', 'Str0', 'void0', 'Void0',
 'datetime64', 'Datetime64', 'M8', 'timedelta64', 'Timedelta64', 'm8',
 'int64', 'uint64', 'Int64', 'UIInt64', 'i8', 'u8', 'int32', 'uint32',
 'Int32', 'UIInt32', 'i4', 'u4', 'int16', 'uint16', 'Int16', 'UIInt16', 'i2',
 'u2', 'int8', 'uint8', 'Int8', 'UIInt8', 'i1', 'u1', 'complex_', 'int0',
```

```
'uint0', 'single', 'csingle', 'singlecomplex', 'float_', 'intc', 'uintc',
'int_', 'longfloat', 'clongfloat', 'longcomplex', 'bool_', 'unicode_',
'object_', 'bytes_', 'str_', 'string_', 'int', 'float', 'complex', 'bool',
'object', 'str', 'bytes', 'a'])
```

The dtype attributes

The `dtype` class has a number of useful properties. For instance, we can get information about the character code of a data type through the properties of `dtype`:

```
In: t = np.dtype('Float64')
In: t.char
Out: 'd'
```

The `type` attribute corresponds to the type of object of the array elements:

```
In: t.type
Out: numpy.float64
```

The `str` attribute of `dtype` gives a string representation of a data type. It begins with a character representing endianness, if appropriate, then a character code, succeeded by a number corresponding to the number of bytes that each array item needs. Endianness, here, entails the way bytes are ordered inside a 32 or 64 bit word. In the big endian order, the most significant byte is stored first, indicated by `>`. In the little endian order, the least significant byte is stored first, indicated by `<`, as exemplified in the following lines of code:

```
In: t.str
Out: '<f8'
```

One-dimensional slicing and indexing

Slicing of one-dimensional NumPy arrays works just like the slicing of standard Python lists. Let's define an array containing the numbers 0, 1, 2, and so on up to and including 8. We can select a part of the array from indexes 3 to 7, which extracts the elements of the arrays 3 through 6:

```
In: a = np.arange(9)
In: a[3:7]
Out: array([3, 4, 5, 6])
```

We can choose elements from an index of 0 to 7 with an increment of 2:

```
In: a[:7:2]
Out: array([0, 2, 4, 6])
```

Just as in Python, we can use negative indices and reverse the array:

```
In: a[::-1]
Out: array([8, 7, 6, 5, 4, 3, 2, 1, 0])
```

Manipulating array shapes

We have already learned about the `reshape()` function. Another repeating chore is the flattening of arrays. Flattening in this setting entails transforming a multidimensional array into a one-dimensional array. Let us create an array `b` that we shall use for practicing the further examples:

```
In: b = np.arange(24).reshape(2,3,4)

In: print(b)

Out: [[[ 0,  1,  2,  3],
       [ 4,  5,  6,  7],
       [ 8,  9, 10, 11]],
      [[12, 13, 14, 15],
       [16, 17, 18, 19],
       [20, 21, 22, 23]])
```

We can manipulate array shapes using the following functions:

- **Ravel:** We can accomplish this with the `ravel()` function as follows:

```
In: b
Out:
array([[[ 0,  1,  2,  3],
       [ 4,  5,  6,  7],
       [ 8,  9, 10, 11]],
      [[12, 13, 14, 15],
       [16, 17, 18, 19],
       [20, 21, 22, 23]]])

In: b.ravel()
Out:
array([ 0,  1,  2,  3,  4,  5,  6,  7,  8,  9, 10, 11, 12, 13,
       14, 15, 16, 17, 18, 19, 20, 21, 22, 23])
```

- **Flatten:** The appropriately named function, `flatten()`, does the same as `ravel()`. However, `flatten()` always allocates new memory, whereas `ravel` gives back a view of the array. This means that we can directly manipulate the array as follows:

```
In: b.flatten()
Out:
array([ 0,  1,  2,  3,  4,  5,  6,  7,  8,  9, 10, 11, 12, 13,
       14, 15, 16, 17, 18, 19, 20, 21, 22, 23])
```

- **Setting the shape with a tuple:** Besides the `reshape()` function, we can also define the shape straight away with a tuple, which is exhibited as follows:

```
In: b.shape = (6,4)
In: b
Out:
array([[ 0,  1,  2,  3],
       [ 4,  5,  6,  7],
       [ 8,  9, 10, 11],
       [12, 13, 14, 15],
       [16, 17, 18, 19],
       [20, 21, 22, 23]])
```

- As you can understand, the preceding code alters the array immediately. Now, we have a 6×4 array.
- **Transpose:** In linear algebra, it is common to transpose matrices. Transposing is a way to transform data. For a two-dimensional table, transposing means that rows become columns and columns become rows. We can do this too by using the following code:

```
In: b.transpose()
Out:
array([[ 0,  4,  8, 12, 16, 20],
       [ 1,  5,  9, 13, 17, 21],
       [ 2,  6, 10, 14, 18, 22],
       [ 3,  7, 11, 15, 19, 23]])
```

- **Resize:** The `resize()` method works just like the `reshape()` method, but changes the array it works on:

```
In: b.resize((2,12))
In: b
Out:
array([[ 0,  1,  2,  3,  4,  5,  6,  7,  8,  9, 10, 11],
       [12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23]])
```

Stacking arrays

Arrays can be stacked horizontally, depth wise, or vertically. We can use, for this goal, the `vstack()`, `dstack()`, `hstack()`, `column_stack()`, `row_stack()`, and `concatenate()` functions. To start with, let's set up some arrays:

```
In: a = np.arange(9).reshape(3,3)
In: a
Out:
array([[0, 1, 2],
       [3, 4, 5],
       [6, 7, 8]])
In: b = 2 * a
In: b
Out:
array([[ 0,  2,  4],
       [ 6,  8, 10],
       [12, 14, 16]])
```

As mentioned previously, we can stack arrays using the following techniques:

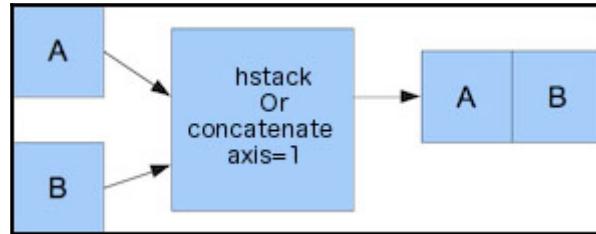
- **Horizontal stacking:** Beginning with horizontal stacking, we will shape a tuple of ndarrays and hand it to the `hstack()` function to stack the arrays. This is shown as follows:

```
In: np.hstack((a, b))
Out:
array([[ 0,  1,  2,  0,  2,  4],
       [ 3,  4,  5,  6,  8, 10],
       [ 6,  7,  8, 12, 14, 16]])
```

- We can attain the same thing with the `concatenate()` function, which is shown as follows:

```
In: np.concatenate((a, b), axis=1)
Out:
array([[ 0,  1,  2,  0,  2,  4],
       [ 3,  4,  5,  6,  8, 10],
       [ 6,  7,  8, 12, 14, 16]])
```

The following diagram depicts horizontal stacking:



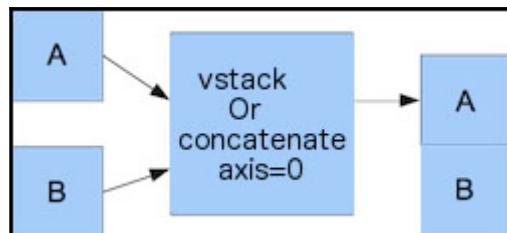
- **Vertical stacking:** With vertical stacking, a tuple is formed again. This time it is given to the `vstack()` function to stack the arrays. This can be seen as follows:

```
In: np.vstack((a, b))  
Out:  
array([[ 0,  1,  2],  
       [ 3,  4,  5],  
       [ 6,  7,  8],  
       [ 0,  2,  4],  
       [ 6,  8, 10],  
      [12, 14, 16]])
```

The `concatenate()` function gives the same outcome with the `axis` parameter fixed to 0. This is the default value for the `axis` parameter, as portrayed in the following code:

```
In: np.concatenate((a, b), axis=0)  
Out:  
array([[ 0,  1,  2],  
       [ 3,  4,  5],  
       [ 6,  7,  8],  
       [ 0,  2,  4],  
       [ 6,  8, 10],  
      [12, 14, 16]])
```

Refer to the following figure for vertical stacking:



- **Depth stacking:** To boot, there is the depth-wise stacking employing `dstack()` and a tuple, of course. This entails stacking a list of arrays along the third axis (depth). For example, we could stack 2D arrays of image data on top of each other as follows:

```
In: np.dstack((a, b))
Out:
array([[[ 0,  0],
       [ 1,  2],
       [ 2,  4]],
      [[ 3,  6],
       [ 4,  8],
       [ 5, 10]],
      [[ 6, 12],
       [ 7, 14],
       [ 8, 16]]])
```

- **Column stacking:** The `column_stack()` function stacks 1D arrays column-wise. This is shown as follows:

```
In: oned = np.arange(2)
In: oned
Out: array([0, 1])
In: twice_oned = 2 * oned
In: twice_oned
Out: array([0, 2])
In: np.column_stack((oned, twice_oned))
Out:
array([[0, 0],
       [1, 2]])
```

2D arrays are stacked the way the `hstack()` function stacks them, as demonstrated in the following lines of code:

```
In: np.column_stack((a, b))
Out:
array([[ 0,  1,  2,  0,  2,  4],
       [ 3,  4,  5,  6,  8, 10],
       [ 6,  7,  8, 12, 14, 16]])
In: np.column_stack((a, b)) == np.hstack((a, b))
Out:
array([[ True,  True,  True,  True,  True,  True],
       [ True,  True,  True,  True,  True,  True],
       [ True,  True,  True,  True,  True,  True]],

dtype=bool)
```

Yes, you guessed it right! We compared two arrays using the `==` operator.

- **Row stacking:** NumPy, naturally, also has a function that does row-wise stacking. It is named `row_stack()` and for 1D arrays, it just stacks the arrays in rows into a 2D array:

```
In: np.row_stack((oned, twice_oned))
Out:
array([[0, 1],
       [0, 2]])
```

The `row_stack()` function results for 2D arrays are equal to the `vstack()` function results:

```
In: np.row_stack((a, b))
Out:
array([[ 0,  1,  2],
       [ 3,  4,  5],
       [ 6,  7,  8],
       [ 0,  2,  4],
       [ 6,  8, 10],
       [12, 14, 16]])
In: np.row_stack((a,b)) == np.vstack((a, b))
Out:
array([[ True,  True,  True],
       [ True,  True,  True]], dtype=bool)
```

Splitting NumPy arrays

Arrays can be split vertically, horizontally, or depth wise. The functions involved are `hsplit()`, `vsplit()`, `dsplit()`, and `split()`. We can split arrays either into arrays of the same shape or indicate the location after which the split should happen. Let's look at each of the functions in detail:

- **Horizontal splitting:** The following code splits a 3×3 array on its horizontal axis into three parts of the same size and shape:

```
In: a
Out:
array([[0, 1, 2],
       [3, 4, 5],
       [6, 7, 8]])
In: np.hsplit(a, 3)
```

```
Out:  
[array([[0],  
       [3],  
       [6]]),  
 array([[1],  
       [4],  
       [7]]),  
 array([[2],  
       [5],  
       [8]])]
```

Liken it to a call of the `split()` function, with an additional argument, `axis=1`:

```
In: np.split(a, 3, axis=1)  
Out:  
[array([[0],  
       [3],  
       [6]]),  
 array([[1],  
       [4],  
       [7]]),  
 array([[2],  
       [5],  
       [8]])]
```

- **Vertical splitting:** `vsplit()` splits along the vertical axis:

```
In: np.vsplit(a, 3)  
Out: [array([[0, 1, 2]]), array([[3, 4, 5]]),  
      array([[6, 7, 8]])]
```

The `split()` function, with `axis=0`, also splits along the vertical axis:

```
In: np.split(a, 3, axis=0)  
Out: [array([[0, 1, 2]]), array([[3, 4, 5]]),  
      array([[6, 7, 8]])]
```

- **Depth-wise splitting:** The `dsplit()` function, unsurprisingly, splits depth-wise. We will require an array of rank 3 to begin with:

```
In: c = np.arange(27).reshape(3, 3, 3)  
In: c  
Out:  
array([[[0, 1, 2],  
       [3, 4, 5],  
       [6, 7, 8]],  
      [[9, 10, 11],  
       [12, 13, 14],  
       [15, 16, 17]],  
      [[18, 19, 20],  
       [21, 22, 23],  
       [24, 25, 26]]])
```

```
[12, 13, 14],  
[15, 16, 17]],  
[[18, 19, 20],  
[21, 22, 23],  
[24, 25, 26]]))  
In: np.dsplit(c, 3)  
Out:  
[array([[ 0],  
       [ 3],  
       [ 6]],  
      [[ 9],  
       [12],  
       [15]],  
      [[18],  
       [21],  
       [24]]]),  
 array([[ 1],  
       [ 4],  
       [ 7]],  
      [[10],  
       [13],  
       [16]],  
      [[19],  
       [22],  
       [25]]]),  
 array([[ 2],  
       [ 5],  
       [ 8]],  
      [[11],  
       [14],  
       [17]],  
      [[20],  
       [23],  
       [26]]])]
```

NumPy array attributes

Let's learn more about the NumPy array attributes with the help of an example. Let us create an array `b` that we shall use for practicing the further examples:

```
In: b = np.arange(24).reshape(2, 12)  
In: b  
Out:  
array([[ 0,  1,  2,  3,  4,  5,  6,  7,  8,  9, 10, 11],  
       [12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23]])
```

Besides the `shape` and `dtype` attributes, `ndarray` has a number of other properties, as shown in the following list:

- The `ndim` property gives the number of dimensions, as shown in the following code snippet:

```
In: b.ndim  
Out: 2
```

- The `size` property holds the count of elements. This is shown as follows:

```
In: b.size  
Out: 24
```

- The `itemsize` property returns the count of bytes for each element in the array, as shown in the following code snippet:

```
In: b.itemsize  
Out: 8
```

- If you require the full count of bytes the array needs, you can have a look at `nbytes`. This is just a product of the `itemsize` and `size` properties:

```
In: b.nbytes  
Out: 192  
In: b.size * b.itemsize  
Out: 192
```

- The `T` property has the same result as the `transpose()` function, which is shown as follows:

```
In: b.resize(6, 4)  
In: b  
Out:  
array([[ 0,  1,  2,  3],  
       [ 4,  5,  6,  7],  
       [ 8,  9, 10, 11],  
       [12, 13, 14, 15],  
       [16, 17, 18, 19],  
       [20, 21, 22, 23]])  
In: b.T  
Out:  
array([[ 0,  4,  8, 12, 16, 20],  
       [ 1,  5,  9, 13, 17, 21],  
       [ 2,  6, 10, 14, 18, 22],  
       [ 3,  7, 11, 15, 19, 23]])
```

- If the array has a rank of less than 2, we will just get a view of the array:

```
In: b.ndim  
Out: 1  
In: b.T  
Out: array([0, 1, 2, 3, 4])
```

- Complex numbers in NumPy are represented by `j`. For instance, we can produce an array with complex numbers as follows:

```
In: b = np.array([1.j + 1, 2.j + 3])  
In: b  
Out: array([ 1.+1.j,  3.+2.j])
```

- The `real` property returns to us the real part of the array, or the array itself if it only holds real numbers:

```
In: b.real  
Out: array([ 1.,  3.])
```

- The `imag` property holds the imaginary part of the array:

```
In: b.imag  
Out: array([ 1.,  2.])
```

- If the array holds complex numbers, then the data type will automatically be complex as well:

```
In: b.dtype  
Out: dtype('complex128')  
In: b.dtype.str  
Out: '<c16'
```

- The `flat` property gives back a `numpy.flatiter` object. This is the only means to get a `flatiter` object; we do not have access to a `flatiter` constructor. The `flat` iterator enables us to loop through an array as if it were a flat array, as shown in the following code snippet:

```
In: b = np.arange(4).reshape(2,2)  
In: b  
Out:  
array([[0, 1],  
       [2, 3]])  
In: f = b.flat  
In: f  
Out: <numpy.flatiter object at 0x103013e00>
```

```
In: for item in f: print(item)
Out:
0
1
2
3
```

- It is possible to straight away obtain an element with the `flatiter` object:

```
In: b.flat[2]
Out: 2
```

- Also, you can obtain multiple elements as follows:

```
In: b.flat[[1, 3]]
Out: array([1, 3])
```

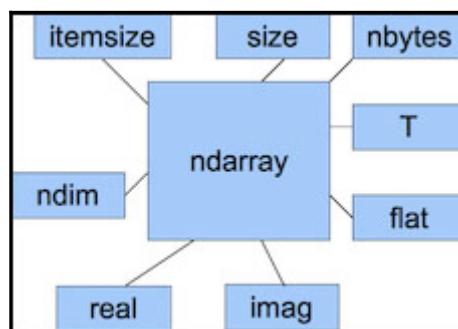
- The `flat` property can be set. Setting the value of the `flat` property leads to overwriting the values of the entire array:

```
In: b.flat = 7
In: b
Out:
array([[7, 7],
       [7, 7]])
```

- We can also obtain selected elements as follows:

```
In: b.flat[[1, 3]] = 1
In: b
Out:
array([[7, 1],
       [7, 1]])
```

The following diagram illustrates the various properties of `ndarray`:



Converting arrays

We can convert a NumPy array to a Python list with the `tolist()` function. The following is a brief explanation:

- Convert to a list:

```
In: b
Out: array([ 1.+1.j,  3.+2.j])
In: b.tolist()
Out: [(1+1j), (3+2j)]
```

- The `astype()` function transforms the array to an array of the specified data type:

```
In: b
Out: array([ 1.+1.j,  3.+2.j])
In: b.astype(int)
/usr/local/lib/python3.5/site-packages/ipykernel/_main_.py:1:
ComplexWarning: Casting complex values to real discards the
imaginary part
...
Out: array([1, 3])
In: b.astype('complex')
Out: array([ 1.+1.j,  3.+2.j])
```

We are dropping off the imaginary part when casting from the complex type to int. The `astype()` function takes the name of a data type as a string too.

The preceding code won't display a warning this time because we used the right data type.

Creating array views and copies

In the example about `ravel()`, views were brought up. Views should not be confused with the construct of database views. Views in the NumPy universe are not read-only and you don't have the possibility to protect the underlying information. It is crucial to know when we are handling a shared array view and when we have a replica of the array data. A slice of an array, for example, will produce a view. This entails that if you assign the slice to a variable and then alter the underlying array, the value of this variable will change. We will create an array from the *face picture* in the SciPy package, and then create a view and alter it at the final stage:

1. Get the face image:

```
face = scipy.misc.face()
```

2. Create a copy of the face array:

```
a_copy = face.copy()
```

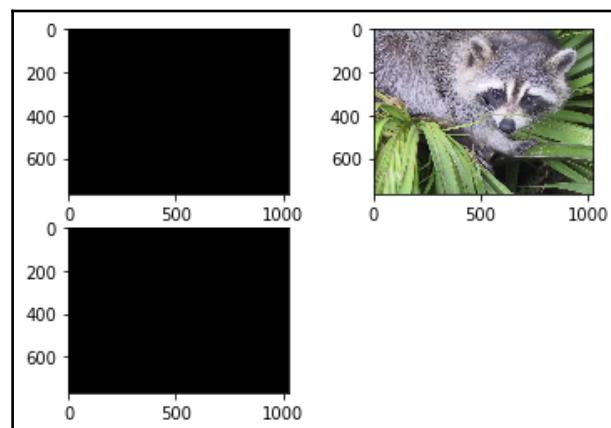
3. Create a view of the array:

```
a_view = face.view()
```

4. Set all the values in the view to 0 with a `flat` iterator:

```
a_view.flat = 0
```

The final outcome is that only one of the pictures depicts the model. The other ones are censored altogether, as shown in the following screenshot:



Refer to the following code of this tutorial, which shows the behavior of array views and copies:

```
import scipy.misc
import matplotlib.pyplot as plt

face = scipy.misc.face()
acopy = face.copy()
aview = face.view()
aview.flat = 0
plt.subplot(221)
plt.imshow(face)
plt.subplot(222)
plt.imshow(acopy)
plt.subplot(223)
plt.imshow(aview)
plt.show()
```

As you can see, by altering the view at the end of the program, we modified the original Lena array. This resulted in three blue (or black if you are reading the print version of this book) pictures. The copied array was unchanged. It is crucial to remember that views are not read-only.

Fancy indexing

Fancy indexing is indexing that does not involve integers or slices, which is *conventional* indexing. In this tutorial, we will practice fancy indexing to set the diagonal values of the Lena photo to 0. This will draw black lines along the diagonals, crossing through them.

The following is the code for this example:

```
import scipy.misc
import matplotlib.pyplot as plt

face = scipy.misc.face()
xmax = face.shape[0]
ymax = face.shape[1]
face=face[:min(xmax,ymax),:min(xmax,ymax)]
xmax = face.shape[0]
ymax = face.shape[1]
face[range(xmax), range(ymax)] = 0
face[range(xmax-1,-1,-1), range(ymax)] = 0
plt.imshow(face)
plt.show()
```

The following is a brief explanation of the preceding code:

1. Set the values of the first diagonal to 0.

To set the diagonal values to 0, we need to specify two different ranges for the x and y values (coordinates in a Cartesian coordinate system):

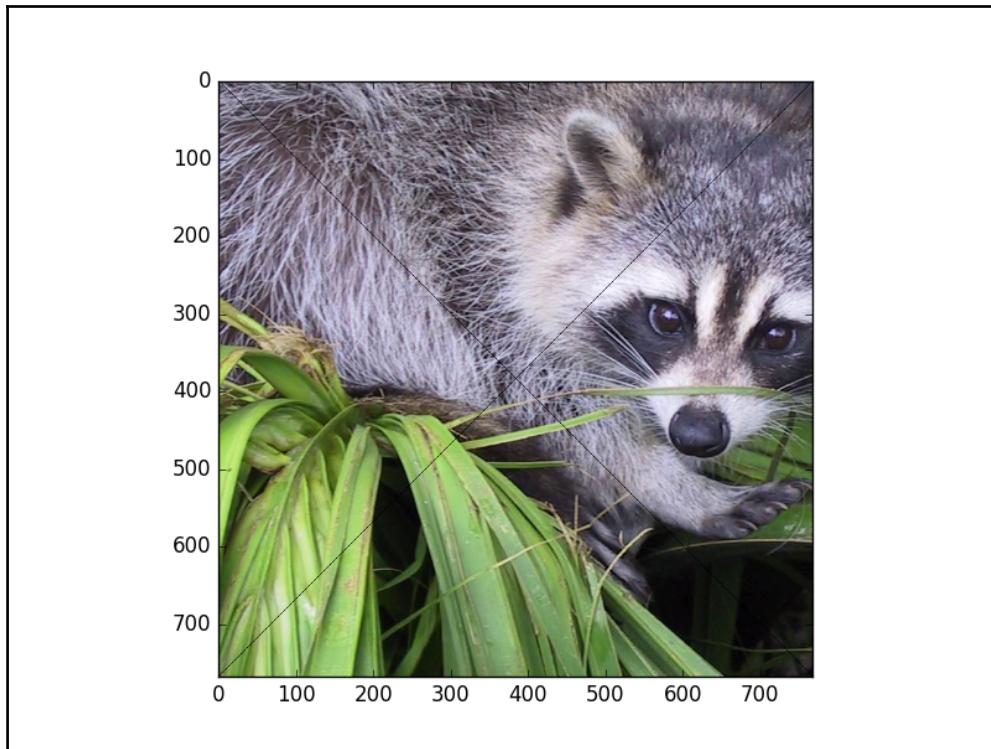
```
face[range(xmax), range(ymax)] = 0
```

2. Set the values of the other diagonal to 0.

To set the values of the other diagonal, we need a different set of ranges, but the rules remain the same:

```
face[range(xmax-1, -1, -1), range(ymax)] = 0
```

At the final stage, we produce the following picture with the diagonals crossed out:



We specified different ranges for the x values and y values. These ranges were used to index the Lena array. Fancy indexing is done based on an internal NumPy iterator object. The following three steps are performed:

1. The iterator object is created.
2. The iterator object gets bound to the array.
3. Array elements are accessed via the iterator.

Indexing with a list of locations

Let's apply the `ix_()` function to shuffle the Lena photo. The following is the code for this example without comments. The finished code for the recipe can be found in `ix.py` in this book's code bundle:

```
import scipy.misc
import matplotlib.pyplot as plt
import numpy as np

face = scipy.misc.face()
xmax = face.shape[0]
ymax = face.shape[1]

def shuffle_indices(size):
    arr = np.arange(size)
    np.random.shuffle(arr)

    return arr

xindices = shuffle_indices(xmax)
np.testing.assert_equal(len(xindices), xmax)
yindices = shuffle_indices(ymax)
np.testing.assert_equal(len(yindices), ymax)
plt.imshow(face[np.ix_(xindices, yindices)])
plt.show()
```

This function produces a mesh from multiple sequences. We hand in parameters as one-dimensional sequences and the function gives back a tuple of NumPy arrays, for instance, as follows:

```
In : ix_([0,1], [2,3])
Out:
(array([[0],[1]]), array([[2, 3]]))
```

To index the NumPy array with a list of locations, execute the following steps:

1. Shuffle the array indices.

Make an array with random index numbers with the `shuffle()` function of the `numpy.random` subpackage. The function modifies the array in place:

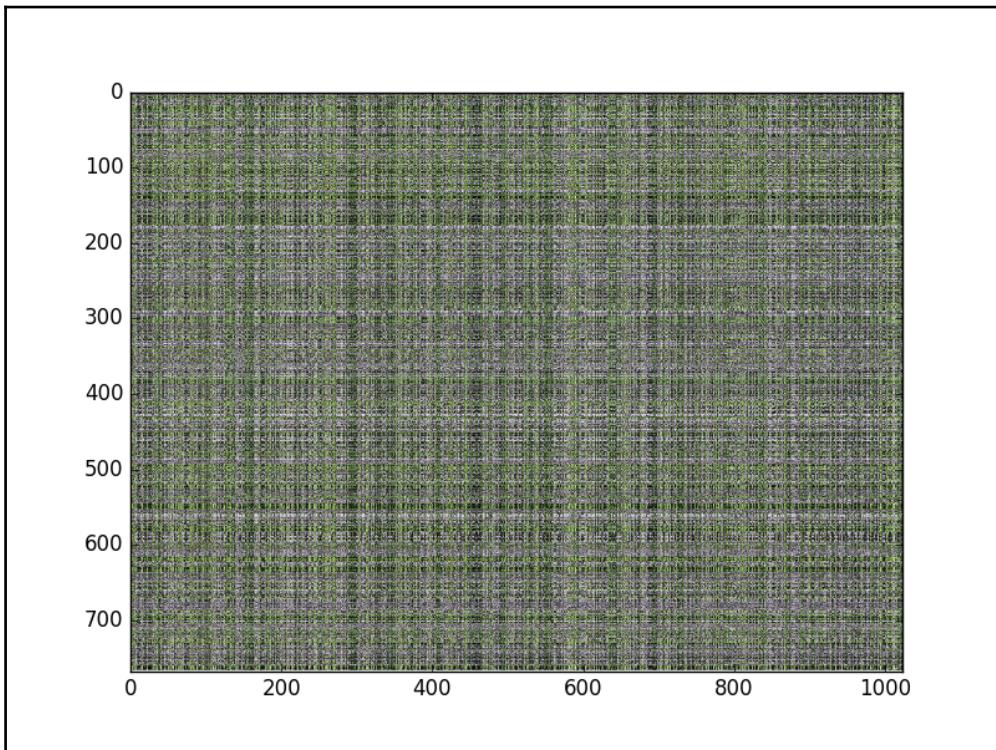
```
def shuffle_indices(size):
    arr = np.arange(size)
    np.random.shuffle(arr)

    return arr
```

2. Plot the shuffled indices, as shown in the following code:

```
plt.imshow(face[np.ix_(xindices, yindices)])
```

What we obtain is a totally scrambled Lena:



Indexing NumPy arrays with Booleans

Boolean indexing is indexing based on a Boolean array and falls in the family of fancy indexing. Since Boolean indexing is a kind of fancy indexing, the way it works is essentially the same.

The following is the code for this segment (refer to `boolean_indexing.py` in this book's code bundle):

```
import scipy.misc
import matplotlib.pyplot as plt
import numpy as np

face = scipy.misc.face()
xmax = face.shape[0]
ymax = face.shape[1]
face=face[:min(xmax,ymax), :min(xmax,ymax) ]

def get_indices(size):
    arr = np.arange(size)
    return arr % 4 == 0

face1 = face.copy()
xindices = get_indices(face.shape[0])
yindices = get_indices(face.shape[1])
face1[xindices, yindices] = 0
plt.subplot(211)
plt.imshow(face1)
face2 = face.copy()
face2[(face > face.max()/4) & (face < 3 * face.max()/4)] = 0
plt.subplot(212)
plt.imshow(face2)
plt.show()
```

The preceding code implies that indexing occurs with the aid of a special iterator object.

The following steps will give you a brief explanation of the preceding code:

1. Image with dots on the diagonal.

This is in some manner similar to the *Fancy indexing* section. This time we choose modulo 4 points on the diagonal of the picture:

```
def get_indices(size):
    arr = np.arange(size)
    return arr % 4 == 0
```

Then, we just use this selection and plot the points:

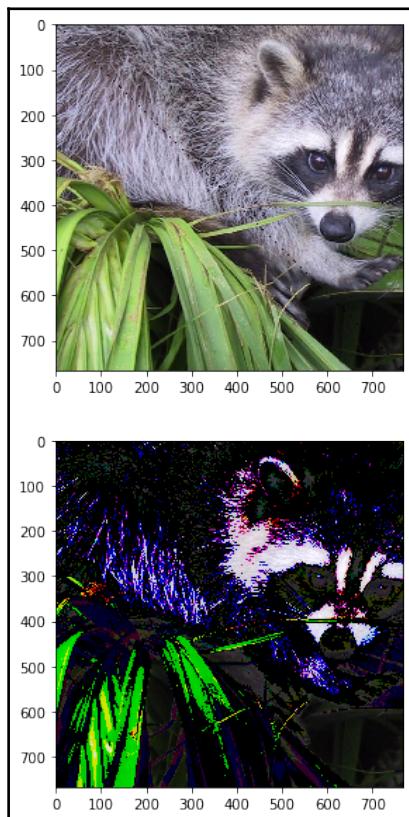
```
face1 = face.copy()
xindices = get_indices(face.shape[0])
yindices = get_indices(face.shape[1])
face1[xindices, yindices] = 0
plt.subplot(211)
plt.imshow(face1)
```

2. Set to 0 based on value.

Select array values between one quarter and three quarters of the maximum value and set them to 0:

```
face2[(face > face.max()/4) & (face < 3 * face.max()/4)] = 0
```

The diagram with the two new pictures is presented as follows:



Broadcasting NumPy arrays

NumPy attempts to execute a procedure even though the operands do not have the same shape.

In this recipe, we will multiply an array and a scalar. The scalar is *broadened* to the shape of the array operand and then the multiplication is executed. The process described here is called **broadcasting**. The following is the entire code for this recipe:

```
import scipy.io.wavfile as sw
import matplotlib.pyplot as plt
import urllib
import numpy as np

request =
urllib.request.Request('http://www.thesoundarchive.com/austinpowers/smashin
gbaby.wav')
response = urllib.request.urlopen(request)
print(response.info())
WAV_FILE = 'smashingbaby.wav'
filehandle = open(WAV_FILE, 'wb')
filehandle.write(response.read())
filehandle.close()
sample_rate, data = sw.read(WAV_FILE)
print("Data type", data.dtype, "Shape", data.shape)

plt.subplot(2, 1, 1)
plt.title("Original")
plt.plot(data)

newdata = data * 0.2
newdata = newdata.astype(np.uint8)
print("Data type", newdata.dtype, "Shape", newdata.shape)

sw.write("quiet.wav", sample_rate, newdata)

plt.subplot(2, 1, 2)
plt.title("Quiet")
plt.plot(newdata)

plt.show()
```

We will download a sound file and create a new version that is quieter:

1. Reading a WAV file.

We will use standard Python code to download a sound file of Austin Powers exclaiming, “*Smashing, baby.*” SciPy has a `wavfile` subpackage, which lets you load audio data or generate WAV files. If SciPy is installed, then we should already have this subpackage. The `read()` function delivers a data array and sample rate. In this exercise, we are only concerned about the data:

```
sample_rate, data = scipy.io.wavfile.read(WAV_FILE)
```

2. Plot the original WAV data.

Plot the original WAV data with Matplotlib and give the subplot the title `Original`:

```
plt.subplot(2, 1, 1)
plt.title("Original")
plt.plot(data)
```

3. Create a new array.

Now, we will use NumPy to produce a hushed sound sample. It is just a matter of making a new array with smaller values by multiplying it with a constant. This is where the trick of broadcasting happens. At the end, we want to be certain that we have the same data type as in the original array because of the WAV format:

```
newdata = data * 0.2
newdata = newdata.astype(np.uint8)
```

4. Write to a WAV file.

This new array can be saved in a new WAV file as follows:

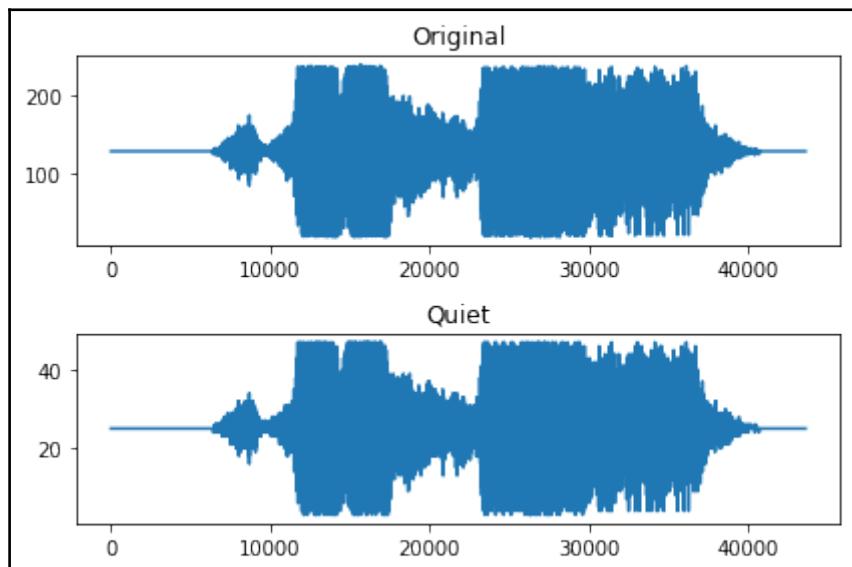
```
scipy.io.wavfile.write("quiet.wav",
                      sample_rate, newdata)
```

5. Plot the new WAV data.

Plot the new data array with Matplotlib as follows:

```
plt.subplot(2, 1, 2)
plt.title("Quiet")
plt.plot(newdata)
plt.show()
```

The result is a diagram of the original WAV file data and a new array with smaller values, as depicted in the following figure:



Summary

In this chapter, we found out a heap about the NumPy basics—data types and arrays. Arrays have various properties that describe them. You learned that one of these properties is the data type, which, in NumPy, is represented by a full-fledged object.

NumPy arrays can be sliced and indexed in an effective way, compared to standard Python lists. NumPy arrays have the extra ability to work with multiple dimensions.

The shape of an array can be modified in multiple ways, such as stacking, resizing, reshaping, and splitting. A large number of convenience functions for shape manipulation were presented in this chapter.

Having picked up the fundamentals, it's time to proceed to data analysis with the commonly used functions in Chapter 4, *Statistics and Linear Algebra*. This includes the usage of staple statistical and numerical functions.

The reader is encouraged to read the books mentioned in the References section for exploring NumPy in further detail and depth.

References

- I. Idris, *NumPy Cookbook – Second edition*, Packt Publishing, 2015.
- I. Idris, *Learning NumPy Array*, Packt Publishing, 2014.
- I. Idris, *Numpy: Beginners Guide – Third Edition*, Packt Publishing, 2015.
- L. (Liang-H.) Chin and T. Dutta, *NumPy Essentials*, Packt Publishing, 2016.

3

The Pandas Primer

The Pandas is named after **panel data** (an econometric term) and Python data analysis, and is a popular open source Python library. We shall learn about basic Pandas functionalities, data structures, and operations in this chapter.

The official Pandas documentation insists on naming the project *pandas* in all lowercase letters. The other convention the Pandas project insists on is the `import pandas as pd` import statement.

We will follow these conventions in this text.

In this chapter, we will install and explore Pandas. Then, we will acquaint ourselves with the two central Pandas data structures—`DataFrame` and `Series`. After that, you will learn how to perform SQL-like operations on the data contained in these data structures. Pandas has statistical utilities, including time-series routines, some of which will be demonstrated. The topics we will look at are as follows:

- Installing and exploring Pandas
- The Panda DataFrames
- The Panda Series
- Querying data in Pandas
- Statistics with Pandas DataFrames
- Data aggregation with Pandas DataFrames
- Concatenating and appending DataFrames
- Joining DataFrames
- Handling missing values
- Dealing with dates
- Pivot tables

Installing and exploring Pandas

The minimal dependency set requirements for Pandas is given as follows:

- **NumPy**: This is the fundamental numerical array package that we installed and covered extensively in the preceding chapters
- **python-dateutil**: This is a date handling library
- **pytz**: This handles time zone definitions

This list is the bare minimum; a longer list of optional dependencies can be located at <http://pandas.pydata.org/pandas-docs/stable/install.html>. We can install Pandas via PyPI with `pip` or `easy_install`, using a binary installer, with the aid of our operating system package manager, or from the source by checking out the code. The binary installers can be downloaded from <http://pandas.pydata.org/getpandas.html>.

The command to install Pandas with `pip` is as follows:

```
$ pip3 install pandas rpy2
```

`rpy2` is an interface to R and is required because `rpy` is being deprecated. You may have to prepend the preceding command with `sudo` if your user account doesn't have sufficient rights.

As we saw in IPython Notebook in Chapter 1, *Getting Started with Python Libraries*, we can print the version and subpackages of Pandas. The program printed the following output for Pandas:

```
pandas version 0.19.0pandas.api.pandas.compat DESCRIPTION compat Cross-
compatible functions for Python 2 and 3. Key items to import for 2/3
compatible code: * iterators: range(), map(),
pandas.computationpandas.core.pandas.formats.pandas.indexes.pandas.io.pandas.ms
gpack DESCRIPTION # coding: utf-8 # flake8: noqa PACKAGE CONTENTS _packer
_unpacker _version exceptions CLASSES ExtType(builtins.tuple) ExtType cl
pandas.rpy DESCRIPTION # GH9602 # deprecate rpy to instead directly use
rpy2 PACKAGE CONTENTS base common mass vars FILE
/usr/local/lib/python3.5/site-
pandas.sparse.pandas.stats.pandas.tools.pandas.tseries.pandas.types
pandas.util
```

Unfortunately, the documentation of the Pandas subpackages lacks informative descriptions; however, the subpackage names are descriptive enough for us to get an idea of what they are about.

The Pandas DataFrames

A Pandas DataFrame is a labeled two-dimensional data structure and is similar in spirit to a worksheet in Google Sheets or Microsoft Excel, or a relational database table. The columns in Pandas DataFrame can be of different types. A similar concept, by the way, was invented originally in the R programming language. (For more information, refer to <http://www.r-tutor.com/r-introduction/data-frame>). A DataFrame can be created in the following ways:

- Using another DataFrame.
- Using a NumPy array or a composite of arrays that has a two-dimensional shape.
- Likewise, we can create a DataFrame out of another Pandas data structure called **Series**. We will learn about Series in the following section.
- A DataFrame can also be produced from a file, such as a CSV file.
- From a dictionary of one-dimensional structures, such as one-dimensional NumPy arrays, lists, dicts, or Pandas Series.

As an example, we will use data that can be retrieved from

<http://www.explorededata.net/Downloads/WHO-Data-Set>. The original data file is quite large and has many columns, so we will use an edited file instead, which only contains the first nine columns and is called `WHO_first9cols.csv`; the file is in the code bundle of this book. These are the first two lines, including the header:

```
Country,CountryID,Continent,Adolescent fertility rate (%),Adult literacy  
rate (%),Gross national income per capita (PPP international $),Net primary  
school enrolment ratio female (%),Net primary school enrolment ratio male  
(%),Population (in thousands) totalAfghanistan,1,1,151,28,,,26088
```

In the next steps, we will take a look at Pandas DataFrames and its attributes:

1. To kick off, load the data file into a DataFrame and print it on the screen:

```
from pandas.io.parsers import read_csv  
  
df = read_csv("WHO_first9cols.csv")  
print("Dataframe", df)
```

The printout is a summary of the DataFrame. It is too long to be displayed entirely, so we will just grab the last few lines:

```
199                21732.0
200                11696.0
201                13228.0
```

```
[202 rows x 9 columns]
```

2. The DataFrame has an attribute that holds its shape as a tuple, similar to ndarray. Query the number of rows of a DataFrame as follows:

```
print("Shape", df.shape)
print("Length", len(df))
```

The values we obtain comply with the printout of the preceding step:

```
Shape (202, 9)
Length 202
```

3. Check the column's header and data types with the other attributes:

```
print("Column Headers", df.columns)
print("Data types", df.dtypes)
```

We receive the column headers in a special data structure:

```
Column Headers Index([u'Country', u'CountryID', u'Continent',
u'Adolescent fertility rate (%)', u'Adult literacy rate (%)',
u'Gross national income per capita (PPP international $)',
u'Net primary school enrolment ratio female (%)',
u'Net primary school enrolment ratio male (%)',
u'Population (in thousands) total'], dtype='object')
```

The data types are printed as follows:

Data types	Country	object
CountryID		int64
Continent		int64
Adolescent fertility rate (%)		float64
Adult literacy rate (%)		float64
Gross national income per capita (PPP international \$)		float64
Net primary school enrolment ratio female (%)		float64
Net primary school enrolment ratio male (%)		float64
Population (in thousands) total		float64

4. The Pandas DataFrame has an index, which is like the primary key of relational database tables. We can either specify the index or have Pandas create it automatically. The index can be accessed with a corresponding property, as follows:

```
Print("Index", df.index)
```

An index helps us search for items quickly, just like the index in this book. In our case, the index is a wrapper around an array starting at 0, with an increment of one for each row:

```
Index Int64Index([0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12,
13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27,
28, 29, 30, 31, 32, 33, 34, 35, 36, 37, 38, 39, 40, 41, 42,
43, 44, 45, 46, 47, 48, 49, 50, 51, 52, 53, 54, 55, 56, 57,
58, 59, 60, 61, 62, 63, 64, 65, 66, 67, 68, 69, 70, 71, 72,
73, 74, 75, 76, 77, 78, 79, 80, 81, 82, 83, 84, 85, 86, 87,
88, 89, 90, 91, 92, 93, 94, 95, 96, 97, 98, 99, ...],
dtype='int64')
```

5. Sometimes, we wish to iterate over the underlying data of a DataFrame. Iterating over column values can be inefficient if we utilize the Pandas iterators. It's much better to extract the underlying NumPy arrays and work with those. The Pandas DataFrame has an attribute that can aid with this as well:

```
print("Values", df.values)
```

Please note that some values are designated `nan` in the output, for 'not a number'. These values come from empty fields in the input datafile:

```
Values [['Afghanistan' 1 1 ..., nan nan 26088.0]
['Albania' 2 2 ..., 93.0 94.0 3172.0]
['Algeria' 3 3 ..., 94.0 96.0 33351.0]
...
['Yemen' 200 1 ..., 65.0 85.0 21732.0]
['Zambia' 201 3 ..., 94.0 90.0 11696.0]
['Zimbabwe' 202 3 ..., 88.0 87.0 13228.0]]
```

The preceding code is available in Python Notebook `ch-03.ipynb`, available in the code bundle of this book.

The Pandas Series

The Pandas `Series` data structure is a one-dimensional, heterogeneous array with labels. We can create a Pandas `Series` data structure as follows:

- Using a Python dict
- Using a NumPy array
- Using a single scalar value

When creating a `Series`, we can hand the constructor a list of axis labels, which is commonly referred to as the index. The index is an optional parameter. By default, if we use a NumPy array as the input data, Pandas will index values by autoincrementing the index commencing from 0. If the data handed to the constructor is a Python dict, the sorted dict keys will become the index. In the case of a scalar value as the input data, we are required to supply the index. For each new value in the index, the scalar input value will be reiterated. The Pandas `Series` and `DataFrame` interfaces have features and behaviors borrowed from NumPy arrays and Python dictionaries, such as slicing, a lookup function that uses a key, and vectorized operations. Performing a lookup on a `DataFrame` column returns a `Series`. We will demonstrate this and other features of `Series` by going back to the previous section and loading the CSV file again:

1. We will start by selecting the `Country` column, which happens to be the first column in the datafile. Then, show the type of the object currently in the local scope:

```
country_col = df["Country"]
print("Type df", type(df))
print("Type country col", type(country_col))
```

We can now confirm that we get a `Series` when we select a column of a `DataFrame`:

```
Type df <class 'pandas.core.frame.DataFrame'>
Type country col <class 'pandas.core.series.Series'>
```



If you want, you can open a Python or IPython shell, import Pandas, and, using the `dir()` function, view a list of functions and attributes for the classes found in the previous printout. However, be aware that you will get a long list of functions in both cases.

2. The Pandas Series data structure shares some of the attributes of DataFrame, and also has a name attribute. Explore these properties as follows:

```
print("Series shape", country_col.shape)
print("Series index", country_col.index)
print("Series values", country_col.values)
print("Series name", country_col.name)
```

The output (truncated to save space) is given as follows:

```
Series shape (202,)
Series index Int64Index([0, 1, 2, 3, 4, 5,
6, 7, 8, 9, 10, 11, 12, ...], dtype='int64')
Series values ['Afghanistan' ... 'Vietnam' 'West Bank and
Gaza' 'Yemen' 'Zambia' 'Zimbabwe']
Series name Country
```

3. To demonstrate the slicing of a Series, select the last two countries of the Country Series and print the type:

```
print("Last 2 countries", country_col[-2:])
print("Last 2 countries type", type(country_col[-2:]))
```

Slicing yields another Series, as demonstrated here:

```
Last 2 countries
200      Zambia
201      Zimbabwe
Name: Country, dtype: object
Last 2 countries type <class 'pandas.core.series.Series'>
```

4. NumPy functions can operate on Pandas DataFrame and Series. We can, for instance, apply the NumPy sign() function, which yields the sign of a number. 1 is returned for positive numbers, -1 for negative numbers, and 0 for zeros. Apply the function to the DataFrame's last column, which happens to be the population for each country in the dataset:

```
last_col = df.columns[-1]
print("Last df column signs:\n", last_col,
np.sign(df[last_col]), "\n")
```

The output is truncated here to save space, and is as follows:

```
Last df column signs Population (in thousands) total 0      1
1      1
[TRUNCATED]
198    NaN
199    1
200    1
201    1
Name: Population (in thousands) total, Length: 202, dtype:
float64
```



Please note that the population value at index 198 is NaN. The matching record is given as follows:West Bank and Gaza, 199, 1, , , , ,

We can perform all sorts of numerical operations between DataFrames, Series, and NumPy arrays. If we get the underlying NumPy array of a Pandas Series and subtract this array from the Series, we can reasonably expect the following two outcomes:

- An array filled with zeros and at least one NaN (we saw one NaN in the previous step)
 - We can also expect to get only zeros

The rule for NumPy functions is to produce NaNs for most operations involving NaNs, as illustrated by the following IPython session:

```
In: np.sum([0, np.nan])  
Out: nan
```

Write the following code to perform the subtraction:

```
print np.sum(df[last_col] - df[last_col].values)
```

The snippet yields the result predicted by the second option:

0.0

Please refer to the `ch-03.ipynb` file in this book's code bundle.

Querying data in Pandas

Since a Pandas DataFrame is structured in a similar way to a relational database, we can view operations that read data from a DataFrame as a query. In this example, we will retrieve the annual sunspot data from Quandl. We can either use the Quandl API or download the data manually as a CSV file from

http://www.quandl.com/SIDC/SUNSPOTS_A-Sunspot-Numbers-Annual. If you want to install the API, you can do so by downloading installers from

<https://pypi.python.org/pypi/Quandl> or by running the following command:

```
$ pip3 install Quandl
```



Using the API is free, but is limited to 50 API calls per day. If you require more API calls, you will have to request an authentication key. The code in this tutorial is not using a key. It should be simple to change the code to either use a key or read a downloaded CSV file. If you have difficulties, refer to the *Where to find help and references* section in Chapter 1, *Getting Started with Python Libraries*, or search through the Python docs at <https://docs.python.org/2/>.

Without further preamble, let's take a look at how to query data in a Pandas DataFrame:

1. As a first step, we obviously have to download the data. After importing the Quandl API, get the data as follows:

```
import quandl

# Data from
http://www.quandl.com/SIDC/SUNSPOTS_A-Sunspot-Numbers-Annual
# PyPi url https://pypi.python.org/pypi/Quandl
sunspots = quandl.get("SIDC/SUNSPOTS_A")
```

2. The `head()` and `tail()` methods have a purpose similar to that of the Unix commands with the same name. Select the first n and last n records of a DataFrame, where n is an integer parameter:

```
print("Head 2", sunspots.head(2) )
print("Tail 2", sunspots.tail(2))
```

This gives us the first two and last two rows of the sunspot data (for the sake of brevity we have not shown all the columns here; your output will have all the columns form the dataset):

```
Head 2           Number
Year
1700-12-31      5
1701-12-31      11

[2 rows x 1 columns]
Tail 2          Number
Year
2012-12-31     57.7
2013-12-31     64.9
[2 rows x 1 columns]
```

Please note that we only have one column holding the number of sunspots per year. The dates are a part of the DataFrame index.

3. The following is the query for the last value using the last date:

```
last_date = sunspots.index[-1]
print("Last value", sunspots.loc[last_date])
```

You can check the following output with the result from the previous step:

```
Last value Number    64.9
Name: 2013-12-31 00:00:00, dtype: float64
```

4. Query the date with date strings in the YYYYMMDD format as follows:

```
print("Values slice by date:\n", sunspots["20020101":
"20131231"])
```

This gives the records from 2002 through to 2013:

```
Values slice by date           Number
Year
2002-12-31    104.0
[TRUNCATED]
2013-12-31    64.9
[12 rows x 1 columns]
```

5. A list of indices can be used to query as well:

```
print("Slice from a list of indices:\n", sunspots.iloc[[2, 4,
-4, -2]])
```

The preceding code selects the following rows:

```
Slice from a list of indices           Number
Year
1702-12-31      16.0
1704-12-31      36.0
2010-12-31      16.0
2012-12-31      57.7

[4 rows x 1 columns]
```

6. To select scalar values, we have two options. The second option given here should be faster. Two integers are required, the first for the row and the second for the column:

```
print("Scalar with iloc:", sunspots.iloc[0, 0])
print("Scalar with iat", sunspots.iat[1, 0])
```

This gives us the first and second values of the dataset as scalars:

```
Scalar with iloc 5.0
Scalar with iat 11.0
```

7. Querying with Booleans works much like the `Where` clause of SQL. The following code queries for values larger than the arithmetic mean. Note that there is a difference between when we perform the query on the whole DataFrame and when we perform it on a single column:

```
print("Boolean selection", sunspots[sunspots >
sunspots.mean()])
print("Boolean selection with column label:\n",
sunspots[sunspots['Number of Observations'] > sunspots['Number
of Observations'].mean()])
```

The notable difference is that the first query yields all the rows, with some rows not conforming to the condition that has a value of `NaN`. The second query returns only the rows where the value is larger than the mean:

```
Boolean selection           Number
Year
1700-12-31      NaN
[TRUNCATED]
1759-12-31      54.0
...
[314 rows x 1 columns]
Boolean selection with column label           Number
```

```
Year
1705-12-31    58.0
[TRUNCATED]
1870-12-31    139.1
...
[127 rows x 1 columns]
```

The preceding example code is in the `ch_03.ipynb` file of this book's code bundle.

Statistics with Pandas DataFrames

The Pandas DataFrame has a dozen statistical methods. The following table lists these methods, along with a short description of each:

Method	Description
<code>describe</code>	This method returns a small table with descriptive statistics.
<code>count</code>	This method returns the number of non-NaN items.
<code>mad</code>	This method calculates the mean absolute deviation, which is a robust measure similar to the standard deviation.
<code>median</code>	This method returns the median. This is equivalent to the value at the 50th percentile.
<code>min</code>	This method returns the lowest value.
<code>max</code>	This method returns the highest value.
<code>mode</code>	This method returns the mode, which is the most frequently occurring value.
<code>std</code>	This method returns the standard deviation, which measures dispersion. It is the square root of the variance.
<code>var</code>	This method returns the variance.
<code>skew</code>	This method returns skewness. Skewness is indicative of the distribution symmetry.
<code>kurt</code>	This method returns kurtosis. Kurtosis is indicative of the distribution shape.

Using the same data as the previous example, we will demonstrate these statistical methods. The full script is in the ch-03.ipynb of this book's code bundle:

```
import quandl

# Data from http://www.quandl.com/SIDC/SUNSPOTS_A-Sunspot-Numbers-Annual
# PyPi url https://pypi.python.org/pypi/Quandl
sunspots = quandl.get("SIDC/SUNSPOTS_A")
print("Describe", sunspots.describe(),"\n")
print("Non NaN observations", sunspots.count(),"\n")
print("MAD", sunspots.mad(),"\n")
print("Median", sunspots.median(),"\n")
print("Min", sunspots.min(),"\n")
print("Max", sunspots.max(),"\n")
print("Mode", sunspots.mode(),"\n")
print("Standard Deviation", sunspots.std(),"\n")
print("Variance", sunspots.var(),"\n")
print("Skewness", sunspots.skew(),"\n")
print("Kurtosis", sunspots.kurt(),"\n")
```

The following is the output of the script:

	Yearly Mean Total Sunspot Number	Yearly Mean Standard Deviation \
count	316.000000	198.000000
mean	79.503481	8.030303
std	62.057114	3.807299
min	0.000000	1.700000
25%	25.050000	4.725000
50%	66.700000	7.700000
75%	116.400000	10.475000
max	269.300000	19.100000
	Number of Observations	Definitive/Provisional Indicator
count	198.000000	316.0
mean	1424.888889	1.0
std	2394.898980	0.0
min	150.000000	1.0
25%	365.000000	1.0
50%	365.000000	1.0
75%	366.000000	1.0
max	8903.000000	1.0
	Non NaN observations	Yearly Mean Total Sunspot Number
Yearly Mean Standard Deviation		316
Number of Observations		198
Definitive/Provisional Indicator		316
dtype:	int64	
	MAD Yearly Mean Total Sunspot Number	50.987620
Yearly Mean Standard Deviation		3.125375
Number of Observations		1777.463524
Definitive/Provisional Indicator		0.000000
dtype:	float64	
	Median Yearly Mean Total Sunspot Number	66.7
Yearly Mean Standard Deviation		7.7
Number of Observations		365.0
Definitive/Provisional Indicator		1.0
dtype:	float64	

```
Min Yearly Mean Total Sunspot Number      0.0
Yearly Mean Standard Deviation          1.7
Number of Observations                 150.0
Definitive/Provisional Indicator       1.0
dtype: float64

Max Yearly Mean Total Sunspot Number     269.3
Yearly Mean Standard Deviation          19.1
Number of Observations                 8903.0
Definitive/Provisional Indicator        1.0
dtype: float64

Mode    Yearly Mean Total Sunspot Number  Yearly Mean Standard Deviation \
0           18.3                           9.2

   Number of Observations  Definitive/Provisional Indicator
0                  365.0                      1.0

Standard Deviation Yearly Mean Total Sunspot Number      62.057114
Yearly Mean Standard Deviation          3.807299
Number of Observations                 2394.898980
Definitive/Provisional Indicator       0.000000
dtype: float64

Variance Yearly Mean Total Sunspot Number      3.851085e+03
Yearly Mean Standard Deviation          1.449552e+01
Number of Observations                 5.735541e+06
Definitive/Provisional Indicator       0.000000e+00
dtype: float64

Skewness Yearly Mean Total Sunspot Number      0.799452
Yearly Mean Standard Deviation          0.555067
Number of Observations                 1.876098
Definitive/Provisional Indicator       0.000000
dtype: float64

Kurtosis Yearly Mean Total Sunspot Number     -0.143733
Yearly Mean Standard Deviation          -0.244310
Number of Observations                 1.783261
Definitive/Provisional Indicator       0.000000
dtype: float64
```

Data aggregation with Pandas DataFrames

Data aggregation is a term used in the field of relational databases. In a database query, we can group data by the value in a column or columns. We can then perform various operations on each of these groups. The Pandas DataFrame has similar capabilities. We will generate data held in a Python dict and then use this data to create a Pandas DataFrame. We will then practice the Pandas aggregation features:

1. Seed the NumPy random generator to make sure that the generated data will not differ between repeated program runs. The data will have four columns:
 - Weather (a string)
 - Food (also a string)

- Price (a random float)
- Number (a random integer between one and nine)

The use case is that we have the results of some sort of consumer-purchase research, combined with weather and market pricing, where we calculate the average of prices and keep a track of the sample size and parameters:

```
import pandas as pd
from numpy.random import seed
from numpy.random import rand
from numpy.random import rand_int
import numpy as np

seed(42)

df = pd.DataFrame({'Weather' : ['cold', 'hot', 'cold',
                                'hot', 'cold', 'hot', 'cold'],
                    'Food' : ['soup', 'soup', 'icecream', 'chocolate',
                              'icecream', 'icecream', 'soup'],
                    'Price' : 10 * rand(7), 'Number' : rand_int(1, 9,))}
print(df)
```

You should get an output similar to the following:

	Food	Number	Price	Weather
0	soup	8	3.745401	cold
1	soup	5	9.507143	hot
2	icecream	4	7.319939	cold
3	chocolate	8	5.986585	hot
4	icecream	8	1.560186	cold
5	icecream	3	1.559945	hot
6	soup	6	0.580836	cold

[7 rows x 4 columns]



Please note that the column labels come from the lexically ordered keys of the Python dict. Lexical or lexicographical order is based on the alphabetic order of characters in a string.

2. Group the data by the Weather column and then iterate through the groups as follows:

```
weather_group = df.groupby('Weather')

i = 0
```

```
for name, group in weather_group:  
    i = i + 1  
    print("Group", i, name)  
    print(group)
```

We have two types of weather, hot and cold, so we get two groups:

```
Group 1 cold  
      Food  Number      Price Weather  
0     soup       8  3.745401    cold  
2   icecream      4  7.319939    cold  
4   icecream      8  1.560186    cold  
6     soup       6  0.580836    cold  
  
[4 rows x 4 columns]  
Group 2 hot  
      Food  Number      Price Weather  
1     soup       5  9.507143    hot  
3  chocolate      8  5.986585    hot  
5   icecream      3  1.559945    hot  
  
[3 rows x 4 columns]
```

3. The `weather_group` variable is a special Pandas object that we get as a result of the `groupby()` method. This object has aggregation methods, which are demonstrated as follows:

```
print("Weather group first\n", weather_group.first())  
print("Weather group last\n", weather_group.last())  
print("Weather group mean\n", weather_group.mean())
```

The preceding code snippet prints the first row, last row, and mean of each group:

```
Weather group first  
      Food  Number      Price  
Weather  
cold     soup       8  3.745401  
hot     soup       5  9.507143  
  
[2 rows x 3 columns]  
Weather group last  
      Food  Number      Price  
Weather  
cold           soup       6  0.580836  
hot     icecream      3  1.559945  
  
[2 rows x 3 columns]
```

```
Weather group mean           Number      Price
Weather
cold      6.500000  3.301591
hot       5.333333  5.684558

[2 rows x 2 columns]
```

4. Just as in a database query, we are allowed to group on multiple columns. The `groups` attribute will then tell us the groups that are formed, as well as the rows in each group:

```
wf_group = df.groupby(['Weather', 'Food'])
print("WF Groups", wf_group.groups)
```

For each possible combination of weather and food values, a new group is created. The membership of each row is indicated by their index values as follows:

```
WF Groups {('hot', 'chocolate'): [3], ('cold', 'icecream'):
[2, 4], ('hot', 'icecream'): [5], ('hot', 'soup'): [1],
('cold', 'soup'): [0, 6]}
```

5. Apply a list of NumPy functions on groups with the `agg()` method:

```
print("WF Aggregated\n", wf_group.agg([np.mean, np.median]))
```

Obviously, we could apply even more functions, but it would look messier than the following output:

WF Aggregated		Number		Price	
		mean	median	mean	median
Weather	Food				
cold	icecream	6	6	4.440063	4.440063
	soup	7	7	2.163119	2.163119
hot	chocolate	8	8	5.986585	5.986585
	icecream	3	3	1.559945	1.559945
	soup	5	5	9.507143	9.507143

[5 rows x 4 columns]

The full data aggregation example code is in the `ch-03.ipynb` file, which can be found in this book's code bundle.

Concatenating and appending DataFrames

The Pandas DataFrame allows operations that are similar to the inner and outer joins of database tables. We can append and concatenate rows as well. To practice appending and concatenating of rows, we will reuse the DataFrame from the previous section. Let's select the first three rows:

```
print("df :3\n", df[:3])
```

Check that these are indeed the first three rows:

```
df :3
   Food  Number    Price Weather
0  soup      8  3.745401    cold
1  soup      5  9.507143     hot
2 icecream    4  7.319939    cold
```

The `concat()` function concatenates DataFrames. For example, we can concatenate a DataFrame that consists of three rows to the rest of the rows, in order to recreate the original DataFrame:

```
print("Concat Back together\n", pd.concat([df[:3], df[3:]]))
```

The concatenation output appears as follows:

```
Concat Back together
   Food  Number    Price Weather
0  soup      8  3.745401    cold
1  soup      5  9.507143     hot
2 icecream    4  7.319939    cold
3 chocolate    8  5.986585     hot
4 icecream    8  1.560186    cold
5 icecream    3  1.559945     hot
6  soup      6  0.580836    cold
```

[7 rows x 4 columns]

To append rows, use the `append()` function:

```
print("Appending rows\n", df[:3].append(df[5:]))
```

The result is a DataFrame with the first three rows of the original DataFrame and the last two rows appended to it:

```
Appending rows
   Food  Number      Price Weather
0    soup       8  3.745401    cold
1    soup       5  9.507143     hot
2  icecream      4  7.319939    cold
5  icecream      3  1.559945     hot
6    soup       6  0.580836    cold

[5 rows x 4 columns]
```

Joining DataFrames

To demonstrate joining, we will use two CSV files-dest.csv and tips.csv. The use case behind it is that we are running a taxi company. Every time a passenger is dropped off at his or her destination, we add a row to the dest.csv file with the employee number of the driver and the destination:

```
EmpNr, Dest5, The Hague3, Amsterdam9, Rotterdam
```

Sometimes drivers get a tip, so we want that registered in the tips.csv file (if this doesn't seem realistic, please feel free to come up with your own story):

```
EmpNr, Amount5, 109, 57, 2.5
```

Database-like joins in Pandas can be done with either the `merge()` function or the `join()` DataFrame method. The `join()` method joins onto indices by default, which might not be what you want. In SQL a relational database query language we have the inner join, left outer join, right outer join, and full outer join.



An inner join selects rows from two tables, if and only if values match, for columns specified in the join condition. Outer joins do not require a match, and can potentially return more rows. More information on joins can be found at

http://en.wikipedia.org/wiki/Join_%28SQL%29.

All these join types are supported by Pandas, but we will only take a look at inner joins and full outer joins:

- A join on the employee number with the `merge()` function is performed as follows:

```
print("Merge() on key\n", pd.merge(dests, tips, on='EmpNr'))
```

This gives an inner join as the outcome:

```
Merge() on key
   EmpNr      Dest  Amount
0      5  The Hague     10
1      9  Rotterdam      5

[2 rows x 3 columns]
```

- Joining with the `join()` method requires providing suffixes for the left and right operands:

```
print("Dest join() tips\n", dests.join(tips, lsuffix='Dest',
                                         rsuffix='Tips'))
```

This method call joins index values so that the result is different from an SQL inner join:

```
Dest join() tips
   EmpNrDest      Dest  EmpNrTips  Amount
0          5  The Hague        5    10.0
1          3  Amsterdam       9    5.0
2          9  Rotterdam       7    2.5

[3 rows x 4 columns]
```

- An even more explicit way to execute an inner join with `merge()` is as follows:

```
print("Inner join with merge()\n", pd.merge(dests, tips,
                                             how='inner'))
```

The output is as follows:

```
Inner join with merge()
   EmpNr      Dest  Amount
0      5  The Hague     10
1      9  Rotterdam      5

[2 rows x 3 columns]
```

To make this a full outer join requires only a small change:

```
print("Outer join\n", pd.merge(dests, tips, how='outer'))
```

The outer join adds rows with NaN values:

```
Outer join
      EmpNr      Dest  Amount
0        5  The Hague    10.0
1        3  Amsterdam     NaN
2        9  Rotterdam    5.0
3        7          NaN   2.5

[4 rows x 3 columns]
```

In a relational database query, these values would have been set to `NULL`. The demo code is in the `ch-03.ipynb` file of this book's code bundle.

Handling missing values

We regularly encounter empty fields in data records. It's best that we accept this and learn how to handle this kind of issue in a robust manner. Real data can not only have gaps—it can also have wrong values, because of faulty measuring equipment, for example. In Pandas, missing numerical values will be designated as `NaN`, objects as `None`, and the `datetime64` objects as `NaT`. The outcome of arithmetic operations with `NaN` values is also `NaN`.

Descriptive statistics methods, such as summation and average, behave differently. As we observed in an earlier example, in such a case, `NaN` values are treated as zero values.

However, if all the values are `NaN` during, say, summation, the sum returned is still `NaN`. In aggregation operations, `NaN` values in the column that we group are ignored. We will again load the `WHO_first9cols.csv` file into a DataFrame. Remember that this file contains empty fields. Let's only select the first three rows, including the headers of the `Country` and `Net primary school enrolment ratio male (%)` columns as follows:

```
df = df[['Country', df.columns[-2]]][:2]
print("New df\n", df)
```

We get a DataFrame with two `NaN` values:

```
New df
      Country  Net primary school enrolment ratio male (%)
0  Afghanistan                 NaN
1      Albania                  94

[2 rows x 2 columns]
```

The Pandas `isnull()` function checks for missing values as follows:

```
print("Null Values\n", pd.isnull(df))
```

The output for our DataFrame is as follows:

```
Null Values
   Country Net primary school enrolment ratio male (%)
0      False                               True
1      False                               False
```

To count the number of NaN values for each column, we can sum the Boolean values returned by `isnull()`. This works because, during summation, `True` values are considered as ones and `False` values are treated as zeros:

```
Total Null Values
Country                           0
Net primary school enrolment ratio male (%)    1
dtype: int64
```

Likewise, we can check with the DataFrame `notnull()` method for any non-missing values that are present:

```
print("Not Null Values\n", df.notnull())
```

The result of the `notnull()` method is the opposite of the `isnull()` function:

```
Not Null Values
   Country Net primary school enrolment ratio male (%)
0      True                               False
1      True                               True
```

When we double values in a DataFrame that has NaN values, the product will still contain NaN values, since doubling is an arithmetic operation:

```
print("Last Column Doubled\n", 2 * df[df.columns[-1]])
```

We double the last column, which contains numerical values (doubling string values repeats the string):

```
Last Column Doubled
0      NaN
1     188
Name: Net primary school enrolment ratio male (%), dtype: float64
```

If we add a NaN value, however, the NaN value wins:

```
print("Last Column plus NaN\n", df[df.columns[-1]] + np.nan)
```

As you can see, the NaN values declared total victory:

```
Last Column plus NaN
0    NaN1    NaN
Name: Net primary school enrolment ratio male (%), dtype: float64
```

Replace the missing values with a scalar value. For example, replace 0 with the `fillna()` method (we can't always replace missing values with zeros, but sometimes this is good enough):

```
print("Zero filled\n", df.fillna(0))
```

The effect of the preceding line is to replace the NaN value with 0:

```
Zero filled
      Country  Net primary school enrolment ratio male (%)
0  Afghanistan          0
1      Albania          94
```

The code for this section is in the `ch-03.ipynb` file of this book's code bundle:

Dealing with dates

Dates are complicated. Just think of the Y2K bug, the pending Year 2038 problem, and the confusion caused by time zones. It's a mess. We encounter dates naturally when dealing with the time-series data. Pandas can create date ranges, resample time-series data, and perform date arithmetic operations.

Create a range of dates starting from January 1 1900 and lasting 42 days, as follows:

```
print("Date range", pd.date_range('1/1/1900', periods=42, freq='D'))
```

January has less than 42 days, so the end date falls in February, as you can check for yourself:

```
Date range <class 'pandas.tseries.index.DatetimeIndex'>
[1900-01-01, ..., 1900-02-11]
Length: 42, Freq: D, Timezone: None
```

The following table from the Pandas official documentation (refer to <http://pandas.pydata.org/pandas-docs/stable/timeseries.html#offset-aliases>) describes the frequencies used in Pandas:

Short code	Description
B	Business day frequency
C	Custom business day frequency (experimental)
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 end frequency
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	Milliseconds
U	Microseconds

Date ranges have their limits in Pandas. Timestamps in Pandas (based on the NumPy `datetime64` data type) are represented by a 64-bit integer with nanosecond resolution (a billionth of a second). This limits legal timestamps to dates in the range approximately between the year 1677 and 2262 (not all dates in these years are valid). The exact midpoint of this range is at January 1 1970. For example, January 1 1677 cannot be defined with a Pandas timestamp, while September 30 1677 can, as demonstrated in the following code snippet:

```
try:  
    print("Date range", pd.date_range('1/1/1677', periods=4, freq='D'))  
except:  
    etype, value, _ = sys.exc_info()  
    print("Error encountered", etype, value)
```

The code snippet prints the following error message:

```
Date range Error encountered <class 'pandas.tslib.OutOfBoundsDatetime'> Out  
of bounds nanosecond timestamp: 1677-01-01 00:00:00
```

Given all the previous information, calculate the allowed date range with Pandas `DateOffset` as follows:

```
offset = DateOffset(seconds=2 ** 33/10 ** 9)  
mid = pd.to_datetime('1/1/1970')  
print("Start valid range", mid - offset)  
print("End valid range", mid + offset')
```

We get the following range values:

```
Start valid range 1969-12-31 23:59:51.410065  
End valid range 1970-01-01 00:00:08.589935
```

We can convert a list of strings to dates with Pandas. Of course, not all strings can be converted. If Pandas is unable to convert a string, an error is often reported. Sometimes, ambiguities can arise due to differences in the way dates are defined in different locales. In this case, use a format string, as follows:

```
print("With format", pd.to_datetime(['19021112', '19031230'],  
format='%Y%m%d'))
```

The strings should be converted without an error occurring:

```
With format [datetime.datetime(1902, 11, 12, 0, 0) datetime.datetime(1903,  
12, 30, 0, 0)]
```

If we try to convert a string, which is clearly not a date, by default the string is not converted:

```
print("Illegal date", pd.to_datetime(['1902-11-12', 'not a date']))
```

The second string in the list should not be converted:

```
Illegal date ['1902-11-12' 'not a date']
```

To force conversion, set the `coerce` parameter to True:

```
print("Illegal date coerced", pd.to_datetime(['1902-11-12', 'not a date'],
                                             errors='coerce'))
```

Obviously, the second string still cannot be converted to a date, so the only valid value we can give it is NaT ('not a time'):

```
Illegal date coerced <class 'pandas.tseries.index.DatetimeIndex'>
[1902-11-12, NaT]Length: 2, Freq: None, Timezone: None
```

The code for this example is in `ch-03.ipynb` of this book's code bundle.

Pivot tables

A **pivot** table, as used in Excel, summarizes data. So far, the data in CSV files that we have seen in this chapter has been in flat files. The pivot table aggregates data from a flat file for certain columns and rows. The aggregating operation can be sum, mean, standard deviations, and so on. We will reuse the data-generating code from `ch-03.ipynb`. The Pandas API has a top-level `pivot_table()` function and a corresponding DataFrame method. With the `aggfunc` parameter, we can specify the aggregation function to, say, use the NumPy `sum()` function. The `cols` parameter tells Pandas the column to be aggregated. Create a pivot table on the `Food` column as follows:

```
print(pd.pivot_table(df, cols=['Food'], aggfunc=np.sum))
```

The pivot table we get contains totals for each food item:

Food	chocolate	icecream	soup
Number	8.000000	15.000000	19.000000
Price	5.986585	10.440071	13.83338

[2 rows x 3 columns]

The preceding code can be found in `ch-03.ipynb` in this book's code bundle.

Summary

In this chapter, we focused on Pandas—a Python data analysis library. This was an introductory tutorial about the basic Pandas features and data structures. We saw how a great deal of the Pandas functionality mimics relational database tables, allowing us to query, aggregate, and manipulate data efficiently. NumPy and Pandas work well together and make it possible to perform basic statistical analysis. At this point, you might be tempted to think that Pandas is all we need for data analysis. However, there is more to data analysis than meets the eye.

Having picked up the fundamentals, it's time to proceed to data analysis with the commonly used functions in Chapter 4, *Statistics and Linear Algebra*. This includes the usage of staple statistical and numerical functions.

The reader is encouraged to read the books mentioned in the references section for exploring Pandas in further detail and depth.

References

1. *Ted Petrou, Pandas Cookbook, Packt Publishing, 2017.*
2. *F. Anthony, Mastering pandas, Packt Publishing, 2015.*
3. *M. Heydt, Mastering pandas for Finance, Packt Publishing, 2015.*
4. *T. Hauck, Data Intensive Apps with pandas How-to, Packt Publishing, 2013.*
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4

Statistics and Linear Algebra

Statistics and linear algebra lay the foundational ground for exploratory data analysis. Both of the main statistical methodologies, descriptive and inferential, are useful in gaining insights and making inferences from raw data. For instance, we can compute that the data for a variable has a certain arithmetic mean and standard deviation. From these numbers, we can then infer a range and the expected value for this variable. Then, we can run statistical tests to check how likely it is that we reached the right conclusion.

Linear algebra concerns itself with systems of linear equations. These are easy to solve with NumPy and SciPy using the `linalg` package. Linear algebra is useful, for instance, to fit data to a model. We shall introduce other NumPy and SciPy packages in this chapter for random number generation and masked arrays.

In this chapter, we will cover the following topics:

- Basic descriptive statistics with NumPy
- Linear algebra with NumPy
- Finding eigenvalues and eigenvectors with NumPy
- NumPy Random numbers
- Creating a NumPy-masked array

Basic descriptive statistics with NumPy

In this book, we will try to use as many varied datasets as possible. This depends on the availability of the data. Unfortunately, this means that the subject of the data might not exactly match your interests. Every dataset has its own quirks, but the general skills you acquire in this book should transfer to your own field. In this chapter, we will load datasets from the `statsmodels` library into NumPy arrays in order to analyze the data.

Mauna Loa CO₂ measurements is the first dataset we shall use from the `statsmodels` datasets package. The following code loads the dataset and prints basics descriptive statistical values:

```
import numpy as np
from scipy.stats import scoreatpercentile
import pandas as pd

data = pd.read_csv("co2.csv", index_col=0, parse_dates=True)
co2 = np.array(data.co2)

print("The statistical values for amounts of co2 in atmosphere: \n")
print("Max method", co2.max())
print("Max function", np.max(co2))

print("Min method", co2.min())
print("Min function", np.min(co2))

print("Mean method", co2.mean())
print("Mean function", np.mean(co2))

print("Std method", co2.std())
print("Std function", np.std(co2))

print("Median", np.median(co2))
print("Score at percentile 50", scoreatpercentile(co2, 50))
```

The preceding code computes the mean, median, maximum, minimum, and standard deviations of a NumPy array.



If these terms sound unfamiliar to you, please take some time to learn about them from Wikipedia or any other source. As mentioned in the *Preface*, we will assume that you are familiar with basic mathematical and statistical concepts.

The data comes from the `statsmodels` package, and contains values of atmospheric `co2` at Mauna Loa Observatory at Hawaii, U.S.A.

Now, let's walk through the code:

1. First, the usual import statements to load the modules of the Python packages as follows:

```
import numpy as np
from scipy.stats import scoreatpercentile
import pandas as pd
```

2. Next, we will load the data with the following lines of code:

```
data = pd.read_csv("co2.csv", index_col=0, parse_dates=True)
co2 = np.array(data.co2)
```

The data in the preceding code is copied into NumPy array, `co2`, containing the values of `co2` in the atmosphere.

3. The maximum of an array can be obtained via a method of the `ndarray` and NumPy functions. The same goes for the minimum, mean, and standard deviations. The following code snippet prints the various statistics:

```
print("Max method", co2.max())
print("Max function", np.max(co2))

print("Min method", co2.min())
print("Min function", np.min(co2))

print("Mean method", co2.mean())
print("Mean function", np.mean(co2))

print("Std method", co2.std())
print("Std function", np.std(co2))
```

The output is as follows:

```
Max method 366.84
Max function 366.84
Min method 313.18
Min function 313.18
Mean method 337.053525641
Mean function 337.053525641
Std method 14.9502216262
Std function 14.9502216262
```

4. The median can be retrieved with a NumPy or SciPy function, which can estimate the 50th percentile of the data with the following lines:

```
print("Median", np.median(co2))
print("Score at percentile 50", scoreatpercentile(co2, 50))
```

The following is printed:

```
Median 335.17
Score at percentile 50 335.17
```

Linear algebra with NumPy

Linear algebra is an important subdivision of mathematics. We can use linear algebra, for instance, to perform linear regression. The `numpy.linalg` subpackage holds linear algebra routines. With this subpackage, you can invert matrices, compute eigenvalues, solve linear equations, and find determinants, among other things. Matrices in NumPy are represented by a subclass of `ndarray`.

Inverting matrices with NumPy

The inverse of a square and invertible matrix A in linear algebra is the matrix A^{-1} , which, when multiplied with the original matrix, is equal to the identity matrix I . This can be written down as the following mathematical equation:

$$A A^{-1} = I$$

The `inv()` function in the `numpy.linalg` subpackage can do this for us. Let's invert an example matrix. To invert matrices, follow these steps:

1. Create the demonstration matrix with the `mat()` function:

```
A = np.mat("2 4 6;4 2 6;10 -4 18")
print("A\n", A)
```

The `A` matrix is printed as follows:

```
A[[ 2   4   6] [ 4   2   6] [10  -4  18]]
```

2. Invert the matrix.

Now we can view the `inv()` subroutine in action:

```
inverse = np.linalg.inv(A)
print("inverse of A\n", inverse)
```

The inverse matrix is displayed as follows:

```
inverse of A[
[-0.41666667  0.66666667 -0.08333333]
[ 0.08333333  0.16666667 -0.08333333]
[ 0.25 -0.33333333  0.08333333]]
```



If the matrix is singular, or not square, a `LinAlgError` is raised. If you wish, you can check the solution manually. This is left as a drill for you, outside of this exercise. The `pinv()` NumPy function performs a pseudo inversion, which can be applied to any matrix, including matrices that are not square.

3. Check by multiplication.

Let's check what we get when we multiply the original matrix with the result of the `inv()` function:

```
print("Check\n", A * inverse)
```

The result is the identity matrix, as expected (ignoring small differences):

```
Check
[[ 1.0000000e+00   0.0000000e+00  -5.55111512e-17]
 [ -2.22044605e-16  1.0000000e+00  -5.55111512e-17]
 [ -8.88178420e-16  8.88178420e-16   1.0000000e+00]]
```

By subtracting the 3×3 identity matrix from the previous result, we get the errors of the inversion process:

```
print("Error\n", A * inverse - np.eye(3))
```

The errors should be negligible in general, but in some cases small errors could be propagated with undesirable side effects:

```
[ [ -1.11022302e-16   0.00000000e+00  -5.55111512e-17]
[ -2.22044605e-16   4.44089210e-16  -5.55111512e-17]
[ -8.88178420e-16   8.88178420e-16  -1.11022302e-16] ]
```

In such cases, higher precision data types might help or switch to a superior algorithm. We computed the inverse of a matrix with the `inv()` routine of the `numpy.linalg` subpackage. We made certain, with matrix multiplication, whether this is indeed the inverse matrix:

```
import numpy as np

A = np.mat("2 4 6;4 2 6;10 -4 18")
print "A\n", A

inverse = np.linalg.inv(A)
print("inverse of A\n", inverse)

print("Check\n", A * inverse)
print("Error\n", A * inverse - np.eye(3))
```

Solving linear systems with NumPy

A matrix transforms a vector into another vector in a linear fashion. This operation numerically corresponds to a system of linear equations. The `solve()` subroutine of `numpy.linalg` solves systems of linear equations of the form $\mathbf{Ax} = \mathbf{b}$; here, \mathbf{A} is a matrix, \mathbf{b} can be a one-dimensional or two-dimensional array, and \mathbf{x} is an unknown quantity. We will witness the `dot()` subroutine in action. This function computes the dot product of two floating point numbers arrays.

Let's solve an instance of a linear system. To solve a linear system, follow these steps:

1. Create matrix \mathbf{A} and array \mathbf{b} .

The following code will create matrix \mathbf{A} and array \mathbf{b} :

```
A = np.mat("1 -2 1;0 2 -8;-4 5 9")
print("A\n", A)
b = np.array([0, 8, -9])
print("b\n", b)
```

The matrix A and array (vector) b are defined as follows:

```
A
[[ 1 -2  1]
 [ 0  2 -8]
 [-4  5  9]]
b
[ 0  8 -9]
```

2. Call the `solve()` function.
3. Solve this linear system with the `solve()` function:

```
x = np.linalg.solve(A, b)
print("Solution", x)
```

The solution of the linear system is as follows:

```
Solution [ 29.  16.   3.]
```

4. Check with the `dot()` function.

Check whether the solution is correct with the `dot()` function:

```
print("Check\n", np.dot(A , x))
```

The result is as expected:

```
Check[[ 0.  8. -9.]]
```

We solved a linear system by applying the `solve()` function from the `linalg` subpackage of NumPy and checking the result with the `dot()` function:

```
import numpy as np

A = np.mat("1 -2 1;0 2 -8;-4 5 9")
print("A\n", A)

b = np.array([0, 8, -9])
print("b\n", b)

x = np.linalg.solve(A, b)
print("Solution", x)

print("Check\n", np.dot(A , x))
```

Finding eigenvalues and eigenvectors with NumPy

The eigenvalues are scalar solutions to the equation $Ax = ax$, where A is a two-dimensional matrix and x is a one-dimensional vector. The eigenvectors are vectors corresponding to eigenvalues.



The eigenvalues and eigenvectors are fundamental in mathematics, and are used in many important algorithms, such as **principal component analysis (PCA)**. PCA can be used to simplify the analysis of large datasets.

The `eigvals()` subroutine in the `numpy.linalg` package computes eigenvalues. The `eig()` function gives back a tuple holding eigenvalues and eigenvectors.

We will obtain the eigenvalues and eigenvectors of a matrix with the `eigvals()` and `eig()` functions of the `numpy.linalg` subpackage. We will check the outcome by applying the `dot()` function:

```
import numpy as np

A = np.mat("3 -2;1 0")
print("A\n", A)

print("Eigenvalues", np.linalg.eigvals(A))

eigenvalues, eigenvectors = np.linalg.eig(A)
print("First tuple of eig", eigenvalues)
print("Second tuple of eig\n", eigenvectors)

for i in range(len(eigenvalues)):
    print("Left", np.dot(A, eigenvectors[:,i]))
    print("Right", eigenvalues[i] * eigenvectors[:,i])
```

Let's calculate the eigenvalues of a matrix:

1. Create the matrix.

The following code will create a matrix:

```
A = np.mat("3 -2;1 0")
print("A\n", A)
```

The matrix we created looks like this:

```
A[[ 3 -2] [ 1  0]]
```

2. Calculate eigenvalues with the `eig()` function.

Apply the `eig()` subroutine:

```
print("Eigenvalues", np.linalg.eigvals(A))
```

The eigenvalues of the matrix are as follows:

```
Eigenvalues [ 2.  1.]
```

3. Get eigenvalues and eigenvectors with `eig()`.

Get the eigenvalues and eigenvectors with the `eig()` function. This routine returns a tuple, where the first element holds eigenvalues and the second element contains matching eigenvectors, set up column-wise:

```
eigenvalues, eigenvectors = np.linalg.eig(A)
print("First tuple of eig", eigenvalues)
print("Second tuple of eig\n", eigenvectors)
```

The eigenvalues and eigenvectors values will be as follows:

```
First tuple of eig [ 2.  1.]
Second tuple of eig
[[ 0.89442719  0.70710678]
 [ 0.4472136  0.70710678]]
```

4. Check the result.

Check the answer with the `dot()` function by computing both sides of the eigenvalues equation $Ax = ax$:

```
for i in range(len(eigenvalues)):
    print("Left", np.dot(A, eigenvectors[:,i]))
    print("Right", eigenvalues[i] * eigenvectors[:,i])
```

The output is as follows:

```
Left [[ 1.78885438] [ 0.89442719]]
Right [[ 1.78885438] [ 0.89442719]]
Left [[ 0.70710678] [ 0.70710678]]
Right [[ 0.70710678] [ 0.70710678]]
```

NumPy random numbers

Random numbers are used in Monte Carlo methods, stochastic calculus, and more. Real random numbers are difficult to produce, so in practice, we use pseudo-random numbers. Pseudo-random numbers are sufficiently random for most intents and purposes, except for some very exceptional instances, such as very accurate simulations. The random number associated routines can be located in the NumPy `random` subpackage.



The core random number generator is based on the Mersenne Twister algorithm (refer to https://en.wikipedia.org/wiki/Mersenne_twister).

Random numbers can be produced from discrete or continuous distributions. The distribution functions have an optional `size` argument, which informs NumPy how many numbers are to be created. You can specify either an integer or a tuple as the size. This will lead to an array of appropriate shapes filled with random numbers. Discrete distributions include geometric, hypergeometric, and binomial distributions. Continuous distributions include normal and lognormal distributions.

Gambling with the binomial distribution

Binomial distribution models the number of successes in an integer number of independent runs of an experiment, where the chance of success in each experiment is a set number.

Envisage a 17th century gambling house where you can wager on tossing pieces of eight. Nine coins are flipped in a popular game. If fewer than five coins are heads, then you lose one piece of eight; otherwise, you earn one. Let's simulate this, starting with one thousand coins in our possession. We will use the `binomial()` function from the `random` module for this purpose:



If you want to follow the code, have a look at `ch-04.ipynb` in this book's code bundle.

```
import numpy as np
from matplotlib.pyplot import plot, show

cash = np.zeros(10000)
cash[0] = 1000
outcome = np.random.binomial(9, 0.5, size=len(cash))
```

```
for i in range(1, len(cash)):

    if outcome[i] < 5:
        cash[i] = cash[i - 1] - 1
    elif outcome[i] < 10:
        cash[i] = cash[i - 1] + 1
    else:
        raise AssertionError("Unexpected outcome " + outcome)

print(outcome.min(), outcome.max())

plot(np.arange(len(cash)), cash)
show()
```

In order to understand the `binomial()` function, take a look at the following steps:

1. Calling the `binomial()` function.

Initialize an array, which acts as the cash balance, to zero. Call the `binomial()` function with a size of 10000. This represents the 10,000 coin flips in our casino:

```
cash = np.zeros(10000)
cash[0] = 1000
outcome = np.random.binomial(9, 0.5, size=len(cash))
```

2. Updating the cash balance.

Go through the results of the coin tosses and update the `cash` array. Display the highest and lowest value of the `outcome` array, just to make certain we don't have any unusual outliers:

```
for i in range(1, len(cash)):
    if outcome[i] < 5:
        cash[i] = cash[i - 1] - 1
    elif outcome[i] < 10:
        cash[i] = cash[i - 1] + 1
    else:
        raise AssertionError("Unexpected outcome " + outcome)
print(outcome.min(), outcome.max())
```

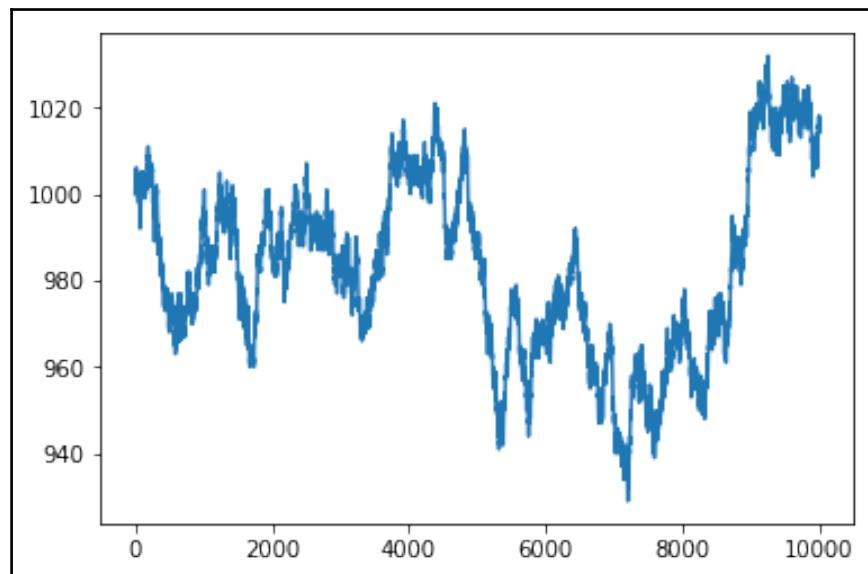
As expected, the values are between 0 and 9:

0 9

3. Next, plot the cash array with matplotlib:

```
plot(np.arange(len(cash)), cash)
show()
```

In the following plot, you can determine that our cash balance executes a random walk (random movement not following a pattern):



Of course, each time we execute the code, we will have a different random walk. If you want to always receive the same results, you will want to hand a seed value to the `binomial()` function from the NumPy `random` subpackage.

Sampling the normal distribution

Continuous distributions are modeled by the **probability density function (PDF)**. The chance of a specified interval is found by the integration of the PDF. The NumPy `random` module has a number of functions that represent continuous distributions, such as `beta`, `chisquare`, `exponential`, `f`, `gamma`, `gumbel`, `laplace`, `lognormal`, `logistic`, `multivariate_normal`, `noncentral_chisquare`, `noncentral_f`, `normal`, and others.

We will visualize the normal distribution by applying the `normal()` function from the `random` NumPy subpackage. We will do this by drawing a bell curve and a histogram of randomly generated values:

```
import numpy as np
import matplotlib.pyplot as plt

N=10000

normal_values = np.random.normal(size=N)
dummy, bins, dummy = plt.hist(normal_values, np.sqrt(N), normed=True, lw=1)
sigma = 1
mu = 0
plt.plot(bins, 1/(sigma * np.sqrt(2 * np.pi)) * np.exp( - (bins - mu)**2 / (2 * sigma**2) ),lw=2)
plt.show()
```

Random numbers can be produced from a normal distribution and their distribution might be displayed with a histogram. To plot a normal distribution, follow these steps:

1. Generate values.

Create random numbers for a certain sample size with the aid of the `normal()` function from the `random` NumPy subpackage:

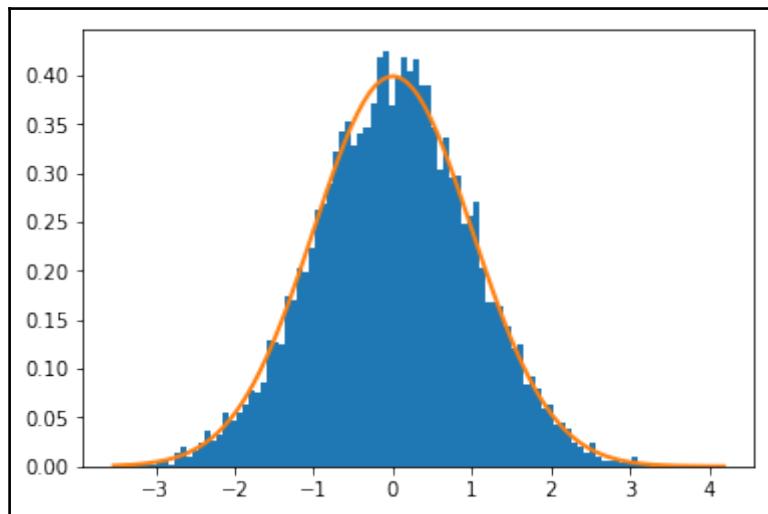
```
N=100.00
normal_values = np.random.normal(size=N)
```

2. Draw the histogram and theoretical PDF.

Plot the histogram and theoretical PDF with a central value of 0 and a standard deviation of 1. We will use `matplotlib` for this:

```
dummy, bins, dummy = plt.hist(normal_values, np.sqrt(N),
normed=True, lw=1)
sigma = 1
mu = 0
plt.plot(bins, 1/(sigma * np.sqrt(2 * np.pi)) * np.exp( - (bins - mu)**2 / (2 * sigma**2) ),lw=2)
plt.show()
```

In the following plot, we see the famed bell curve:



Performing a normality test with SciPy

Normal distribution is widely used in science and statistics. According to the central limit theorem, a large, random sample with independent observations will converge towards the normal distribution. The properties of the normal distribution are well known, and it is considered convenient to use. However, there are a number of requirements that need to be met, such as a sufficiently large number of data points which must be independent. It is good practice to check whether data conforms to the normal distribution or not. A great number of normality tests exist, some of which have been implemented in the `scipy.stats` package. We will apply these tests in this section. As sample data, we will use flu trends data from <https://www.google.org/flutrends/data.txt>. The original file has been reduced to include only two columns—a date and values for Argentina. A few lines are given as follows:

```
Date,Argentina  
29/12/02,  
05/01/03,  
12/01/03,  
19/01/03,  
26/01/03,  
02/02/03,136
```

The data can be found in the `goog_flutrends.csv` file of the code bundle. We will also sample data from the normal distribution, as we did in the previous tutorial. The resulting array will have the same size as the flu trends array, and will serve as the golden standard, which should pass the normality test with flying colors. Refer to `ch-04.ipynb` in the code bundle for the following code:

```
import numpy as np
from scipy.stats import shapiro
from scipy.stats import anderson
from scipy.stats import normaltest

flutrends = np.loadtxt("goog_flutrends.csv", delimiter=',', usecols=(1,),
skiprows=1, converters = {1: lambda s: float(s or 0)}, unpack=True)
N = len(flutrends)
normal_values = np.random.normal(size=N)

print("Normal Values Shapiro", shapiro(normal_values))
print("Flu Shapiro", shapiro(flutrends))

print("Normal Values Anderson", anderson(normal_values))
print("Flu Anderson", anderson(flutrends))

print("Normal Values normaltest", normaltest(normal_values))
print("Flu normaltest", normaltest(flutrends))
```

As a negative example, we will use an array of the same size as the two previously mentioned arrays filled with zeros. In real life, we could get these kinds of values if we were dealing with a rare event (for instance, a pandemic outbreak).

In the data file, some cells are empty. Of course, these types of issues occur frequently, so we have to get used to cleaning our data. We are going to assume that the correct value should be 0. A converter can fill in those zero values for us as follows:

```
flutrends = np.loadtxt("goog_flutrends.csv", delimiter=',', usecols=(1,),
skiprows=1, converters = {1: lambda s: float(s or 0)}, unpack=True)
```

The Shapiro-Wilk test can check for normality. The corresponding SciPy function returns a tuple of which the first number is a test statistic and the second number is a p-value. It should be noted that the zeros-filled array caused a warning. In fact, all three functions used in this example had trouble with this array and gave warnings. We get the following result:

```
Normal Values Shapiro (0.9967482686042786, 0.2774980068206787)
Flu Shapiro (0.9351990818977356, 2.2945883254311397e-15)
```

The p-values we get are similar to the results of the third test later in this example. The analysis is basically the same.

The Anderson-Darling test can check for normality and also for other distributions, such as exponential, logistic, and Gumbel. The SciPy function relates a test statistic and an array containing critical values for the 15, 10, 5, 2.5, and 1 percentage significance levels. If the statistic is larger than the critical value at a significance level, we can reject normality. We get the following values:

```
Normal Values Anderson (0.31201465602225653, array([ 0.572,  0.652,  0.782,
0.912,  1.085]), array([ 15.,  10.,   5.,   2.5,   1.]))
Flu Anderson (8.258614154768793, array([ 0.572,  0.652,  0.782,  0.912,
1.085]), array([ 15.,  10.,   5.,   2.5,   1.]))
```

We are not allowed to reject normality for our golden standard array, as we would have expected. However, the statistic returned for the flu trends data is larger than all the corresponding critical values. We can, therefore, confidently reject normality. Out of the three test functions, this one seems to be the easiest to use.

The D'Agostino-Pearson test is also implemented in SciPy as the `normaltest()` function. This function returns a tuple with a statistic and p-value just like the `shapiro()` function. The p-value is a two-sided chi-squared probability. Chi-squared is another well-known distribution. The test itself is based on z-scores of the skewness and kurtosis tests. Skewness measures how symmetric a distribution is. The normal distribution is symmetric and has zero skewness. Kurtosis tells us something about the shape of the distribution (high peak, fat tail). The normal distribution has a kurtosis of three (the excess kurtosis is zero). The following values are obtained by the test:

```
Normal Values normaltest (3.102791866779639, 0.21195189649335339)
Flu normaltest (99.643733363569538, 2.3048264115368721e-22)
```

Since we are dealing with a probability for the p-value, we want this probability to be as high as possible and close to one. Furthermore, we can accept normality if the p-value is at least 0.5. For the golden standard array, we get a lower value, which means that we probably need to have more observations. It is left as an exercise for you to confirm this.

Creating a NumPy masked array

Data is often messy and contains gaps or characters that we do not deal with often. Masked arrays can be utilized to disregard absent or invalid data points. A masked array from the numpy.ma subpackage is a subclass of ndarray with a mask. In this section, we will use the face photo as the data source and act as if some of this data is corrupt. The following is the full code for the masked array example from the ch-04.ipynb file in this book's code bundle:

```
import numpy
import scipy
import matplotlib.pyplot as plt

face = scipy.misc.face()

random_mask = numpy.random.randint(0, 2, size=face.shape)

plt.subplot(221)
plt.title("Original")
plt.imshow(face)
plt.axis('off')

masked_array = numpy.ma.array(face, mask=random_mask)

plt.subplot(222)
plt.title("Masked")
plt.imshow(masked_array)
plt.axis('off')

plt.subplot(223)
plt.title("Log")
plt.imshow(numpy.ma.log(face).astype("float32"))
plt.axis('off')

plt.subplot(224)
plt.title("Log Masked")
plt.imshow(numpy.ma.log(masked_array).astype("float32"))
plt.axis('off')

plt.show()
```

Finally, we will display the original picture, the logarithm values of the original image, the masked array, and the logarithm values thereof:

1. Create a mask.

To produce a masked array, we have to stipulate a mask. Let's create a random mask. This mask will have values that are either 0 or 1:

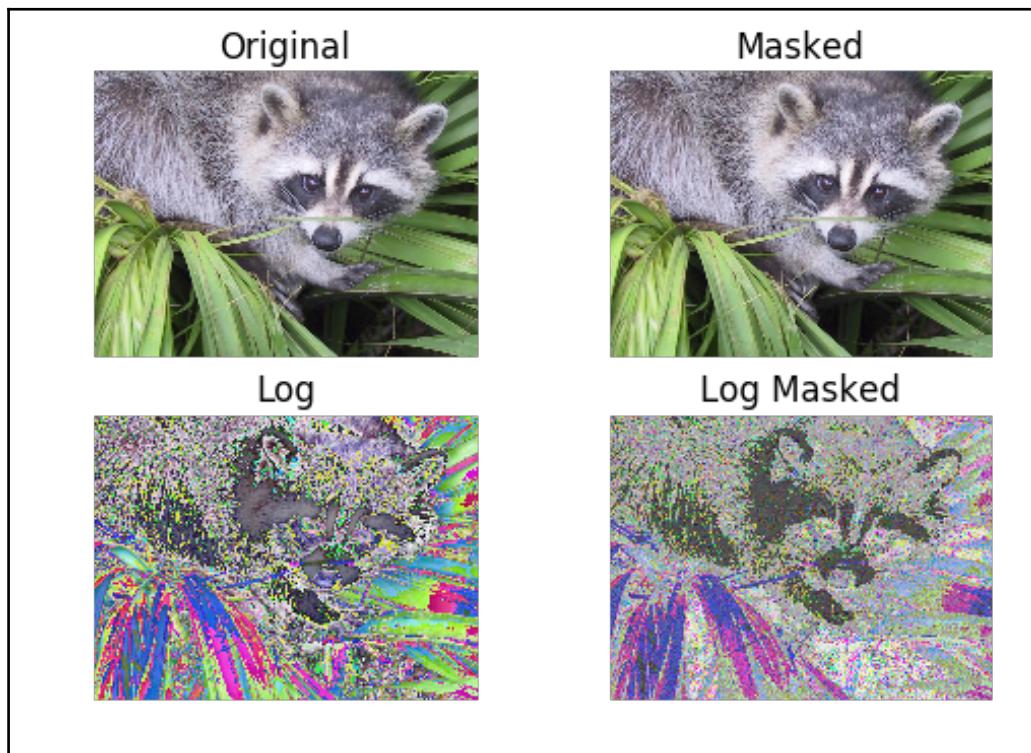
```
random_mask = numpy.random.randint(0, 2, size=face.shape)
```

2. Create a masked array.

By applying the mask in the former step, create a masked array:

```
masked_array = numpy.ma.array(face, mask=random_mask)
```

The resulting pictures are exhibited as follows:



We applied a random mask to NumPy arrays. This resulted in disregarding the data matching the mask. There is an entire range of masked array procedures to be discovered in the `numpy.ma` subpackage. In this tutorial, we only presented how to produce a masked array.

Disregarding negative and extreme values

Masked arrays are useful when we want to ignore negative values; for example, when taking the logarithm of array values. A second use case for masked arrays is rejecting outliers. This works based on a higher and lower limit for extreme values. In this tutorial, we will apply these techniques to the salary data of players in the MLB. The data comes originally from <http://www.exploredatabase.net/Downloads/Baseball-Data-Set>. The data was edited to contain two columns—the player name and salary. This resulted in `MLB2008.csv`, which can be found in the code bundle. The full script for this tutorial is in the `ch-04.ipynb` file in this book's code bundle:

```
import numpy as np
from datetime import date
import sys
import matplotlib.pyplot as plt

salary = np.loadtxt("MLB2008.csv", delimiter=',', usecols=(1,), skiprows=1,
unpack=True)
triples = np.arange(0, len(salary), 3)
print("Triples", triples[:10], "...")

signs = np.ones(len(salary))
print("Signs", signs[:10], "...")

signs[triples] = -1
print("Signs", signs[:10], "...")

ma_log = np.ma.log(salary * signs)
print("Masked logs", ma_log[:10], "...")

dev = salary.std()
avg = salary.mean()
inside = np.ma.masked_outside(salary, avg - dev, avg + dev)
print("Inside", inside[:10], "...")

plt.subplot(311)
plt.title("Original")
plt.plot(salary)
```

```
plt.subplot(312)
plt.title("Log Masked")
plt.plot(np.exp(ma_log))

plt.subplot(313)
plt.title("Not Extreme")
plt.plot(inside)

plt.subplots_adjust(hspace=.9)

plt.show()
```

The following are the steps that will help you execute the aforementioned commands:

1. Taking the logarithm of negative numbers.

We will take the logarithm of an array that holds negative numbers. Firstly, let's create an array holding numbers divisible by three:

```
triples = numpy.arange(0, len(salary), 3)
print("Triples", triples[:10], "...")
```

Next, we will produce an array with ones that have the same size as the salary data array:

```
signs = numpy.ones(len(salary))
print("Signs", signs[:10], "...")
```

We will set up each third array element to be negative with the aid of indexing tricks we acquired in [Chapter 2, NumPy Arrays](#):

```
signs[triples] = -1
print("Signs", signs[:10], "...")
```

In conclusion, we will take the logarithm of this array:

```
ma_log = numpy.ma.log(salary * signs)
print("Masked logs", ma_log[:10], "...")
```

This ought to print the following for the salary data (note that – represent NaN values in the data):

```
Triples [ 0  3  6  9 12 15 18 21 24 27] ...
Signs [ 1.  1.  1.  1.  1.  1.  1.  1.  1.] ...
Signs [-1.  1.  1. -1.  1. -1.  1.  1. -1.] ...
Masked logs [-- 14.970818190308929 15.830413578506539 --
13.458835614025542 15.319587954740548 -- 15.648092021712584
13.864300722133706 --] ...
```

2. Ignoring extreme values.

Let's specify outliers as being "one standard deviation below the mean" or "one standard deviation above the mean" (this is not necessarily a correct definition that is given here, but it is easy to compute). This definition directs us to compose the following code, which will mask extreme points:

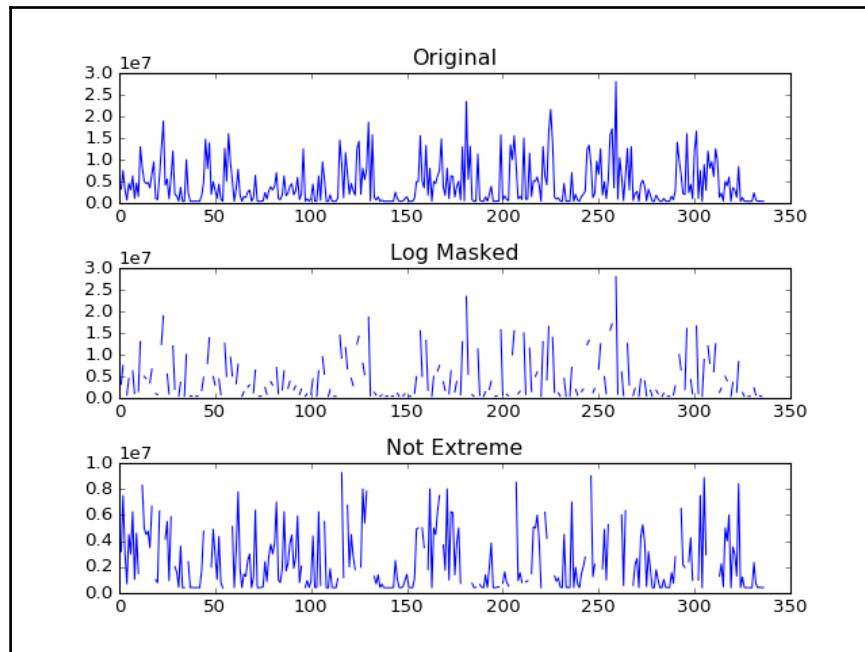
```
dev = salary.std()  
avg = salary.mean()  
inside = numpy.ma.masked_outside(salary, avg-dev, avg+dev)  
print("Inside", inside[:10], "...")
```

The following code displays the output for the initial ten elements:

```
Inside [3750000.0 3175000.0 7500000.0 3000000.0 700000.0  
4500000.0 3000000.0 6250000.0 1050000.0 4600000.0] ...
```

Let's plot the original salary data, the data after taking the logarithm and the exponent back again, and, finally, the data after applying the standard deviation-based mask.

It will look something like this:



Functions in the `numpy.ma` subpackage mask array elements, which we view as invalid. For example, negative values are not allowed for the `log()` and `sqrt()` functions. A masked value is like a null value in relational databases and programming. All operations with a masked value deliver a masked value.

Summary

In this chapter, you learned a lot about NumPy and SciPy subpackages. We looked at linear algebra, statistics, continuous and discrete distributions, masked arrays, and random numbers.

The next chapter, *Chapter 5, Retrieving, Processing, and Storing Data*, will teach us skills that are essential, though they may not be considered data analysis by some people. We will use a broader definition that considers anything conceivably related to data analysis. Usually, when we analyze data, we don't have a whole team of assistants to help us with retrieving and storing the data. However, since these tasks are important for a smooth data analysis flow, we will describe these activities in detail.

5

Retrieving, Processing, and Storing Data

Data can be found everywhere, in all shapes and forms. We can get it from the web, by e-mail and FTP, or we can create it ourselves in a lab experiment or marketing poll. An exhaustive overview of how to acquire data in various formats will require many more pages than we have available. Sometimes, we need to store data before we can analyze it or after we are done with our analysis. We will discuss storing data in this chapter. Chapter 8, *Working with Databases*, gives information about various databases (relational and NoSQL) and related APIs. The following is a list of the topics that we are going to cover in this chapter:

- Writing CSV files with NumPy and Pandas
- The binary .npy and pickle formats
- Storing data with PyTables
- Reading and writing Pandas DataFrames to HDF5 stores
- Reading and writing to Excel with Pandas
- Using REST web services and JSON
- Reading and writing JSON with Pandas
- Parsing RSS and Atom feeds
- Parsing HTML with BeautifulSoup

Writing CSV files with NumPy and Pandas

In the previous chapters, we learned about reading CSV files. Writing CSV files is just as straightforward, but uses different functions and methods. Let's first generate some data to be stored in the CSV format. Generate a 3×4 NumPy array after seeding the random generator in the following code snippet.

Set one of the array values to nan:

```
np.random.seed(42)

a = np.random.randn(3, 4)
a[2][2] = np.nan
print(a)
```

This code will print the array as follows:

```
[[ 0.49671415 -0.1382643   0.64768854  1.52302986]
 [-0.23415337 -0.23413696  1.57921282  0.76743473]
 [-0.46947439  0.54256004      nan -0.46572975]]
```

The NumPy `savetxt()` function is the counterpart of the NumPy `loadtxt()` function and can save arrays in delimited file formats, such as CSV. Save the array we created with the following function call:

```
np.savetxt('np.csv', a, fmt='%.2f', delimiter=',', header="#1, #2, #3, #4")
```

In the preceding function call, we specified the name of the file to be saved, the array, an optional format, a delimiter (the default is space), and an optional header.



The format parameter is documented at
<http://docs.python.org/2/library/string.html#format-specification-mini-language>.

View the `np.csv` file we created with the `cat` command (`cat np.csv`) or an editor, such as Notepad in Windows. The contents of the file should be displayed as follows:

```
# #1, #2, #3, #4
0.50,-0.14,0.65,1.52
-0.23,-0.23,1.58,0.77
-0.47,0.54,nan,-0.47
```

Create a Pandas DataFrame from the random values array:

```
df = pd.DataFrame(a)
print(df)
```

As you can see, Pandas automatically comes up with column names for our data:

	0	1	2	3
0	0.496714	-0.138264	0.647689	1.523030
1	-0.234153	-0.234137	1.579213	0.767435
2	-0.469474	0.542560NaN	-0.465730	

Write a DataFrame to a CSV file with the Pandas `to_csv()` method as follows:

```
df.to_csv('pd.csv', float_format='%.2f', na_rep="NAN!")
```

We gave this method the name of the file, an optional format string analogous to the `format` parameter of the NumPy `savetxt()` function, and an optional string that represents NaN. View the `pd.csv` file to see the following:

,	0,1,2,3
0,	0.50,-0.14,0.65,1.52
1,	-0.23,-0.23,1.58,0.77
2,	-0.47,0.54,NAN!,-0.47

Take a look at the code in the `ch-05.ipynb` file in this book's code bundle:

```
import numpy as np
import pandas as pd

np.random.seed(42)

a = np.random.randn(3, 4)
a[2][2] = np.nan
print(a)
np.savetxt('np.csv', a, fmt='%.2f', delimiter=',', header="#1, #2, #3,
#4")
df = pd.DataFrame(a)
print(df)
df.to_csv('pd.csv', float_format='%.2f', na_rep="NAN!")
```

The binary .npy and pickle formats

Saving data in the CSV format is fine most of the time. It is easy to exchange CSV files, since most programming languages and applications can handle this format. However, it is not very efficient; CSV and other plaintext formats take up a lot of space. Numerous file formats have been invented that offer a high level of compression, such as .zip, .bzip, and .gzip.

The following is the complete code for this storage comparison exercise, which can also be found in the ch-05.ipynb file of this book's code bundle:

```
import numpy as np
import pandas as pd
from tempfile import NamedTemporaryFile
from os.path import getsize

np.random.seed(42)
a = np.random.randn(365, 4)

tmpf = NamedTemporaryFile()
np.savetxt(tmpf, a, delimiter=',')
print("Size CSV file", getsize(tmpf.name))

tmpf = NamedTemporaryFile()
np.save(tmpf, a)
tmpf.seek(0)
loaded = np.load(tmpf)
print("Shape", loaded.shape)
print("Size .npy file", getsize(tmpf.name))

df = pd.DataFrame(a)
df.to_pickle(tmpf.name)
print("Size pickled dataframe", getsize(tmpf.name))
print("DF from pickle\n", pd.read_pickle(tmpf.name))
```

NumPy offers a NumPy-specific format called .npy, which can be used to store NumPy arrays. Before demonstrating this format, we will generate a 365×4 NumPy array filled with random values. This array simulates daily measurements for four variables for a year (for instance, a weather data station with sensors measuring temperature, humidity, precipitation, and atmospheric pressure). We will use a standard Python NamedTemporaryFile to store the data. The temporary file should be automatically deleted.

Store the array in a CSV file and check its size as follows:

```
tmpf = NamedTemporaryFile()
np.savetxt(tmpf, a, delimiter=',')
print("Size CSV file", getsize(tmpf.name))
```

The CSV file size is printed as follows:

```
Size CSV file 36693
```

Save the array in the NumPy .npy format, load the array, check its shape, and the size of the .npy file:

```
tmpf = NamedTemporaryFile()
np.save(tmpf, a)
tmpf.seek(0)
loaded = np.load(tmpf)
print("Shape", loaded.shape)
print("Size .npy file", getsize(tmpf.name))
```

The call to the seek() method was needed to simulate closing and reopening the temporary file. The shape should be printed with the file size:

```
Shape (365, 4)
Size .npy file 11760
```

The .npy file is roughly three times smaller than the CSV file, as expected. Python lets us store data structures of practically arbitrary complexity. We can store a pandas DataFrame or Series as a pickle as well.



The Python pickle is a format used to store Python objects to disk or some other medium. This is called **pickling**. We can recreate the Python objects from storage. This reverse process is called **unpickling** (refer to <http://docs.python.org/2/library/pickle.html>). Pickling has evolved over the years, and as a result, various pickle protocols exist. Not all Python objects can be pickled; however, alternative implementations, such as **dill**, exist, which allow more types of Python objects to be pickled. If possible, use cPickle (included in the standard Python distribution) because it is implemented in C and is, therefore, faster.

Create a DataFrame from the generated NumPy array, write it to a pickle with the `to_pickle()` method, and retrieve it from the pickle with the `read_pickle()` function:

```
df = pd.DataFrame(a)
df.to_pickle(tmpf.name)
print("Size pickled dataframe", getsize(tmpf.name))
print("DF from pickle\n", pd.read_pickle(tmpf.name))
```

The pickle of the DataFrame is slightly larger than the `.npy` file, as you can see in the following printout:

```
Size pickled dataframe 12244
DF from pickle
   0      1      2      3
0  0.496714 -0.138264  0.647689  1.523030
[TRUNCATED]
59 -2.025143  0.186454 -0.661786  0.852433
...
[365 rows x 4 columns]
```

Storing data with PyTables

Hierarchical data format (HDF) is a specification and technology for the storage of big numerical data. HDF was created in the supercomputing community and is now an open standard. The latest version of HDF is **HDF5** and is the one we will be using. HDF5 structures data in groups and datasets. Datasets are multidimensional homogeneous arrays. Groups can contain other groups or datasets. Groups are like directories in a hierarchical filesystem.

The two main HDF5 Python libraries are as follows:

- h5y
- PyTables

In this example, we will be using PyTables. PyTables has a number of dependencies:

- The NumPy package, which we installed in *Chapter 1, Getting Started with Python Libraries*
- The numexpr package, which claims that it evaluates multiple-operator array expressions many times faster than NumPy can
- HDF5



The parallel version of HDF5 also requires MPI. HDF5 can be installed by obtaining a distribution from <http://www.hdfgroup.org/HDF5/release/obtain5.html> and running the following commands (which could take a few minutes):

```
$ gunzip < hdf5-X.Y.Z.tar.gz | tar xf -
$ cd hdf5-X.Y.Z
$ make
$ make install
```

In all likelihood, your favorite package manager has a distribution for HDF5. Choose the latest stable version. At the time of writing this book, the installed version was 1.8.12.

The second dependency, numexpr, claims to be able to perform certain operations faster than NumPy. It supports multithreading and has its own virtual machine implemented in C. Numexpr and PyTables are available on PyPi, so we can install these with pip as follows:

```
$ pip3 install numexpr tables
```

Again, we will generate random values and fill a NumPy array with those random values. Create an HDF5 file and attach the NumPy array to the root node with the following code:

```
filename = "pytable_demo.h5"
h5file = tables.openFile(filename, mode='w', )
root = h5file.root
h5file.createArray(root, "array", a)
h5file.close()
```

Read the HDF5 file and print its file size:

```
h5file = tables.openFile(filename, "r")
print(getsize(filename))
```

The value that we get for the file size is 13824. Once we read an HDF5 file and obtain a handle for it, we would normally traverse it to find the data we need. Since we only have one dataset, traversing is pretty simple. Call the `iterNodes()` and `read()` methods to get the NumPy array back:

```
for node in h5file.iterNodes(h5file.root):
    b = node.read()
    print(type(b), b.shape)
```

The type and shape of the dataset corresponds to our expectations:

```
<class 'numpy.ndarray'> (365, 4)
```

The following code can be found in the ch-05.ipynb file in this book's code bundle:

```
import numpy as np
import tables
from os.path import getsize

np.random.seed(42)
a = np.random.randn(365, 4)

filename = "pytable_demo.h5"
h5file = tables.open_file( filename, mode='w', )
root = h5file.root
h5file.create_array(root, "array", a)
h5file.close()

h5file = tables.open_file(filename, "r")
print(getsize(filename))

for node in h5file.root:
    b = node.read()
    print(type(b), b.shape)

h5file.close()
```

Reading and writing Pandas DataFrames to HDF5 stores

The `HDFStore` class is the pandas abstraction responsible for dealing with HDF5 data. Using random data, we will demonstrate this functionality.

Give the `HDFStore` constructor the path to a demo file and create a store:

```
filename = "pytable_df_demo.h5"
store = pd.io.pytables.HDFStore(filename)
print(store)
```

The preceding code snippet will print the file path to the store and its contents, which is empty at the moment:

```
<class 'pandas.io.pytables.HDFStore'>
File path: pytable_df_demo.h5
Empty
```

`HDFStore` has a dict-like interface, meaning that we can store values, such as, for instance, a pandas DataFrame with a corresponding lookup key. Store a DataFrame containing random data in `HDFStore` as follows:

```
store['df'] = df
print(store)
```

Now the store contains data as illustrated in the following output:

```
<class 'pandas.io.pytables.HDFStore'>
File path: pytable_df_demo.h5
frame          (shape->[365, 4])
```

We can access the DataFrame in three ways: With the `get()` method, a dict-like lookup, or dotted access. So let's try this out:

```
print("Get", store.get('df').shape)
print("Lookup", store['df'].shape)
print("Dotted", store.df.shape)
```

The shape of the DataFrame is the same for all three access methods:

```
Get (365, 4)
Lookup (365, 4)
Dotted (365, 4)
```

We can delete an item in the store by calling the `remove()` method or with the `del` operator. Obviously, we can remove an item only once. Delete the DataFrame from the store:

```
del store['df']
print("After del\n", store)
```

The store is now empty again:

```
After del
<class 'pandas.io.pytables.HDFStore'>
File path: pytable_df_demo.h5
Empty
```

The `is_open` attribute indicates whether the store is open or not. The store can be closed with the `close()` method. Close the store and check that it is closed:

```
print("Before close", store.is_open)
store.close()
print("After close", store.is_open)
```

Once closed, the store is no longer open as confirmed by the following:

```
Before close True
After close False
```

Pandas also provides a DataFrame `to_hdf()` method and a top-level `read_hdf()` function to read and write HDF data. Call the `to_hdf()` method and read the data:

```
df.to_hdf(tmpf.name, 'data', format='table')
print(pd.read_hdf(tmpf.name, 'data', where=['index>363']))
```

The arguments of the reading and writing API are a file path, an identifier for the group in the store, and an optional format string. The format can either be fixed or table. The fixed format is faster, but you cannot append or search. The table format corresponds to a PyTables Table structure and allows searching and selection. We get the following values for the query on the DataFrame:

```
          0           1           2           3
364  0.753342  0.381158  1.289753  0.673181
[1 rows x 4 columns]
```

The `ch-05.ipynb` file in this book's code bundle contains the following code:

```
import numpy as np
import pandas as pd

np.random.seed(42)
a = np.random.randn(365, 4)

filename = "pytable_df_demo.h5"
store = pd.io.pytables.HDFStore(filename)
print(store)

df = pd.DataFrame(a)
store['df'] = df
print(store)

print("Get", store.get('df').shape)
print("Lookup", store['df'].shape)
print("Dotted", store.df.shape)

del store['df']
print("After del\n", store)

print("Before close", store.is_open)
store.close()
print("After close", store.is_open)
```

```
df.to_hdf('test.h5', 'data', format='table')
print(pd.read_hdf('test.h5', 'data', where=['index>363']))
```

Reading and writing to Excel with Pandas

Excel files contain a lot of important data. Of course, we can export that data in other more portable formats, such as CSV. However, it is more convenient to read and write Excel files with Python. As is common in the Python world, there is currently more than one project working towards the goal of providing Excel I/O capabilities. The modules that we will need to install to get Excel I/O to work with pandas are somewhat obscurely documented. The reason is that the projects that pandas depends on are independent and rapidly developing. The pandas package is picky about the files it accepts as Excel files. These files must have the .xls or .xlsx suffix, otherwise, we get the following error:

```
ValueError: No engine for filetype: ''
```

This is easy to fix. For instance, if we create a temporary file, we just give it the proper suffix. If you don't install anything, you will get the following error message:

```
ImportError: No module named openpyxl.workbook
```

The following command gets rid of the error by installing openpyxl:

```
$ pip3 install openpyxl xlsxwriter xlrd
```

The openpyxl module is a port of PHPExcel and supports the reading and writing of .xlsx files.



If for some reason the `pip install` method didn't work for you, you can find alternative installation instructions at
<http://pythonhosted.org/openpyxl/>.

The `xlsxwriter` module is also needed to read the .xlsx files. The `xlrd` module is able to extract data from the .xls and .xlsx files.

Let's generate random values to populate a pandas DataFrame, create an Excel file from the DataFrame, recreate the DataFrame from the Excel file, and apply the `mean()` method to it. For the sheet of the Excel file, we can either specify a zero-based index or name.

Refer to the ch-05.ipynb file in the book's code bundle, which will contain the following code:

```
import numpy as np
import pandas as pd

np.random.seed(42)
a = np.random.randn(365, 4)

filename="excel_demo.xlsx"
df = pd.DataFrame(a)
print(filename)
df.to_excel(filename, sheet_name='Random Data')
print("Means\n", pd.read_excel(filename, 'Random Data').mean())
```

Create an Excel file with the `to_excel()` method:

```
df.to_excel(tmpf.name, sheet_name='Random Data')
```

Recreate the DataFrame with the top-level `read_excel()` function:

```
print("Means\n", pd.read_excel(tmpf.name, 'Random Data').mean())
```

The means are printed as follows:

```
/var/folders/k_/xx_xz6xj0hx627654s3vld440000gn/T/tmpeBEfnO.xlsx
Means
0    0.037860
1    0.024483
2    0.059836
3    0.058417
dtype: float64
```

Using REST web services and JSON

Representational State Transfer (REST) web services use the REST architectural style (for more information, refer to

http://en.wikipedia.org/wiki/Representational_state_transfer). In the usual context of the HTTP(S) protocol, we have the **GET**, **POST**, **PUT**, and **DELETE** methods. These methods can be aligned with common operations on the data to create, request, update, or delete data items.

In a RESTful API, data items are identified by URIs such as

`http://example.com/resources` or `http://example.com/resources/item42`. REST is not an official standard, but is so widespread that we need to know about it. Web services often use **JavaScript Object Notation (JSON)** (for more information refer to <http://en.wikipedia.org/wiki/JSON>) to exchange data. In this format, data is written using the JavaScript notation. The notation is similar to the syntax for Python lists and dicts. In JSON, we can define arbitrarily complex data consisting of a combination of lists and dicts. To illustrate this, we will use a very simple JSON string that corresponds to a dictionary, which gives geographical information for a particular IP address:

```
{"country": "Netherlands", "dma_code": "0", "timezone": "Europe\\Amsterdam", "area_code": "0", "ip": "46.19.37.108", "asn": "AS196752", "continent_code": "EU", "isp": "Tilaa V.O.F.", "longitude": 5.75, "latitude": 52.5, "country_code": "NL", "country_code3": "NLD"}
```

The following is the code from the `ch-05.ipynb` file:

```
import json

json_str =
'{"country": "Netherlands", "dma_code": "0", "timezone": "Europe\\Amsterdam", "area_code": "0", "ip": "46.19.37.108", "asn": "AS196752", "continent_code": "EU", "isp": "Tilaa
V.O.F.", "longitude": 5.75, "latitude": 52.5, "country_code": "NL", "country_code3": "NLD"}'

data = json.loads(json_str)
print("Country", data["country"])
data["country"] = "Brazil"
print(json.dumps(data))
```

Python has a standard JSON API that is really easy to use. Parse a JSON string with the `loads()` function:

```
data = json.loads(json_str)
```

Access the `country` value with the following code:

```
print "Country", data["country"]
```

The previous line should print the following:

```
Country Netherlands
```

Overwrite the country value and create a string from the new JSON data:

```
data["country"] = "Brazil"  
printjson.dumps(data)
```

The result is JSON with a new country value. The order is not preserved as it usually happens for dicts:

```
{"longitude": 5.75, "ip": "46.19.37.108", "isp": "Tilaa V.O.F.",  
"area_code": "0", "dma_code": "0", "country_code3": "NLD",  
"continent_code": "EU", "country_code": "NL", "country": "Brazil",  
"latitude": 52.5, "timezone": "Europe/Amsterdam", "asn": "AS196752"}
```

Reading and writing JSON with Pandas

We can easily create a pandas Series from the JSON string in the previous example. The pandas `read_json()` function can create a pandas Series or pandas DataFrame.

The following example code can be found in `ch-05.ipynb` of this book's code bundle:

```
import pandas as pd  
  
json_str =  
'{"country":"Netherlands", "dma_code":"0", "timezone":"Europe\\Amsterdam", "ar  
ea_code": "0", "ip": "46.19.37.108", "asn": "AS196752", "continent_code": "EU", "is  
p": "Tilaa  
V.O.F.", "longitude": 5.75, "latitude": 52.5, "country_code": "NL", "country_code3  
": "NLD"}'  
  
data = pd.read_json(json_str, typ='series')  
print("Series\n", data)  
  
data["country"] = "Brazil"  
print("New Series\n", data.to_json())
```

We can either specify a JSON string or the path of a JSON file. Call the `read_json()` function to create a pandas Series from the JSON string in the previous example:

```
data = pd.read_json(json_str, typ='series')  
print("Series\n", data)
```

In the resulting Series, the keys are ordered alphabetically:

```
Series
area_code          0
asn                AS196752
continent_code     EU
country            Netherlands
country_code       NL
country_code3      NLD
dma_code           0
ip                 46.19.37.108
ispTilaa V.O.F.
latitude          52.5
longitude         5.75
timezone          Europe/Amsterdam
dtype: object
```

Change the country value again and convert the pandas Series to a JSON string with the `to_json()` method:

```
data["country"] = "Brazil"
print("New Series\n", data.to_json())
```

In the new JSON string, the key order is preserved, but we also have a different country value:

```
New Series
{"area_code": "0", "asn": "AS196752", "continent_code": "EU", "country": "Brazil",
"country_code": "NL", "country_code3": "NLD", "dma_code": "0", "ip": "46.19.37.108",
", "isp": "Tilaa
V.O.F.", "latitude": 52.5, "longitude": 5.75, "timezone": "Europe\Amsterdam"}
```

Parsing RSS and Atom feeds

Really Simple Syndication (RSS) and Atom feeds (refer to <http://en.wikipedia.org/wiki/RSS>) are often used for blogs and news. These types of feeds follow the publish/subscribe model. For instance, Packt Publishing has an RSS feed with article and book announcements. We can subscribe to the feed to get timely updates. The Python `feedparser` module allows us to parse RSS and Atom feeds easily without dealing with a lot of technical details. The `feedparser` module can be installed with pip as follows:

```
$ pip3 install feedparser
```

After parsing an RSS file, we can access the underlying data using a *dotted* notation. Parse the Packt Publishing RSS feed and print the number of entries:

```
import feedparser as fp

rss = fp.parse("http://www.packtpub.com/rss.xml")

print("# Entries", len(rss.entries))
```

The number of entries is printed (the number may vary for each program run):

```
# Entries 10
```

Print entry titles and summaries if the entry contains the word Python with the following code:

```
for i, entry in enumerate(rss.entries):
    if "Python" in entry.summary:
        print(i, entry.title)
        print(entry.summary)
```

On this particular run, the following was printed (if you try it for yourself, you may get something else or nothing at all if the filter is too restrictive):

```
42 Create interactive plots with matplotlib using Pack't new book and
eBook
About the author: Alexandre Devert is a scientist. He is an
enthusiastic Python coder as well and never gets enough of it! He used to
teach data mining, software engineering, and research in numerical
optimization.
Matplotlib is part of the Scientific Python modules collection. It
provides a large library of customizable plots and a comprehensive set of
backends. It tries to make easy things easy and make hard things possible.
It can help users generate plots, add dimensions to plots, and also make
plots interactive with just a few lines of code. Also, matplotlib
integrates well with all common GUI modules.
```

The following code can be found in the ch-05.ipynb file of this book's code bundle:

```
import feedparser as fp

rss = fp.parse("http://www.packtpub.com/rss.xml")

print("# Entries", len(rss.entries))

for i, entry in enumerate(rss.entries):
    if "Java" in entry.summary:
        print(i, entry.title)
        print(entry.summary)
```

Parsing HTML with Beautiful Soup

Hypertext Markup Language (HTML) is the fundamental technology used to create web pages. HTML is composed of HTML elements that consist of so-called tags enveloped in slanted brackets (for example, <html>). Often, tags are paired with a starting and closing tag in a hierarchical, tree-like structure. An HTML-related draft specification was first published by Berners-Lee in 1991. Initially, there were only 18 HTML elements. The formal HTML definition was published by the **Internet Engineering Task Force (IETF)** in 1993. The IETF completed the HTML 2.0 standard in 1995. Around 2013, the latest HTML version, HTML5, was specified. HTML is not a very strict standard compared to XHTML and XML.

Modern browsers tolerate a lot of violations of the standard, making web pages a form of unstructured data. We can treat HTML as a big string and perform string operations on it with regular expressions, for example. This approach works only for simple projects.

I have worked on web scraping projects in a professional setting, so from personal experience, I can tell you that we need more sophisticated methods. In a real-world scenario, it may be necessary to submit HTML forms programmatically, for instance, to log in, navigate through pages, and manage cookies robustly. The problem with scraping data from the web is that if we don't have full control of the web pages that we are scraping, we may have to change our code quite often. Programmatic access may also be actively blocked by the website owner, or may even be illegal. For these reasons, you should always try to use other alternatives first, such as a REST API.

In the event that you must retrieve the data by scraping, it is recommended that you use the Python BeautifulSoup API. This API can extract data from both HTML and XML files. New projects should use BeautifulSoup 4, since BeautifulSoup 3 is no longer developed. We can install BeautifulSoup 4 with the following command (similar to `easy_install`):

```
$ pip3 install beautifulsoup4 lxml
```

If this doesn't work, you are allowed to simply package BeautifulSoup along with your own code. To demonstrate parsing HTML, I have generated the `loremIpsum.html` file in this book's code bundle with the generator from <http://loripsum.net/>. Then, I edited the file a bit. The content of the file is a first century BC text in Latin by Cicero, which is a traditional way to create mock-ups of websites. Refer to the following screenshot for the top part of the web page:

The screenshot shows a web page with the following content:

Ne in odium veniam, si amicum destitero tueri.

Generated with the generator from loripsum.net

Versions

Development

0.10.1 - July 2014

Official Release

0.10.0 June 2014

Previous Release

0.09.1 June 2013

LoREM ipsum dolor sit amet, consectetur adipiscing elit. Duo Reges: constructio interrete. Neque solum ea communia, verum etiam paria esse dixerunt. *Quid convenit?* Fatebuntur Stoici haec omnia dicta esse praecclare, neque eam causam Zenoni desciscendi fuisse. Est enim tanti

The right side of the screenshot displays the corresponding HTML code:

```
<html><head>
<title>Generated Lorem Ipsum</title>
</head>
<body>
<h1>Ne in odium veniam, si amicum destitero tueri.</h1>
<6>
<p>Generated with the generator from <a href="http://loripsum.net/>loripsum.net</a></p>
<8>
<p><h3>Versions</h3></p>
<10>
<div class="tile">
<12><h4>Development</h4>
<13> 0.10.1 - July 2014<br>
<14></div>
<15>
<div class="tile" id="official">
<17><h4>Official Release</h4>
<18> 0.10.0 June 2014<br>
<19></div>
<21><div class="notile">
<22><h4>Previous Release</h4>
<23> 0.09.1 June 2013<br>
<24></div>
```

In this example, we will be using BeautifulSoup 4 and the standard Python regular expression library.

Import these libraries with the following lines:

```
from bs4 import BeautifulSoup
import re
```

Open the HTML file and create a `BeautifulSoup` object with the following line:

```
soup = BeautifulSoup(open('loremIpsum.html'))
```

Using a dotted notation, we can access the first `<div>` element. The `<div>` HTML element is used to organize and style elements. Access the first `div` element as follows:

```
print("First div\n", soup.div)
```

The resulting output is an HTML snippet with the first `<div>` tag and all the tags it contains:

```
First div
<div class="tile">
<h4>Development</h4>
    0.10.1 - July 2014<br/>
</div>
```



This particular `div` element has a `class` attribute with the value `tile`. The `class` attribute pertains to the CSS style that is to be applied to this `div` element. **Cascading Style Sheets (CSS)** is a language used to style elements of a web page. CSS is a widespread specification that handles the look and feel of web pages through CSS classes. CSS aids in separating content and presentation by defining colors, fonts, and the layout of elements. This separation leads to a simpler and cleaner design.

Attributes of a tag can be accessed in a dict-like fashion. Print the `class` attribute value of the `<div>` tag as follows:

```
print("First div class", soup.div['class'])
First div class ['tile']
```

The dotted notation allows us to access elements at an arbitrary depth. For instance, print the text of the first `<dfn>` tag as follows:

```
print("First dfn text", soup.dl.dt.dfn.text)
```

A line with Latin text is printed (*Solisten, I pray*):

```
First dfn text Quareattende, quae
```

Sometimes, we are only interested in the hyperlinks of an HTML document. For instance, we may only want to know which document links to which other documents. In HTML, links are specified with the `<a>` tag. The `href` attribute of this tag holds the URL the link points to. The `BeautifulSoup` class has a handy `find_all()` method, which we will use a lot. Locate all the hyperlinks with the `find_all()` method:

```
for link in soup.find_all('a'):
    print("Link text", link.string, "URL", link.get('href'))
```

There are three links in the document with the same URL, but with three different texts:

```
Link text loripsum.net URL http://loripsum.net/
Link text Potera tautem inpune; URL http://loripsum.net/
Link text Is es profecto tu. URL http://loripsum.net/
```

We can omit the `find_all()` method as a shortcut. Access the contents of all the `<div>` tags as follows:

```
for i, div in enumerate(soup('div')):
    print(i, div.contents)
```

The `contents` attribute holds a list with HTML elements:

```
0 [u'\n', <h4>Development</h4>, u'\n      0.10.1 - July 2014', <br/>,
u'\n']
1 [u'\n', <h4>Official Release</h4>, u'\n      0.10.0 June 2014', <br/>,
u'\n']
2 [u'\n', <h4>Previous Release</h4>, u'\n      0.09.1 June 2013', <br/>,
u'\n']
```

A tag with a unique ID is easy to find. Select the `<div>` element with the `official` ID and print the third element:

```
official_div = soup.find_all("div", id="official")
print("Official Version", official_div[0].contents[2].strip())
```

Many web pages are created on the fly based on visitor input or external data. This is how most content from online shopping websites is served. If we are dealing with a dynamic website, we have to remember that any tag attribute value can change in a moment's notice. Typically, in a large website, IDs are automatically generated, resulting in long alphanumeric strings. It's best to not look for exact matches but use regular expressions instead. We will see an example of a match based on a pattern later. The previous code snippet prints a version number and month as you might find on a website for a software product:

```
Official Version 0.10.0 June 2014
```

As you know, `class` is a Python keyword. To query the `class` attribute in a tag, we match it with `class_=`. Get the number of `<div>` tags with a defined class attribute:

```
print("# elements with class", len(soup.find_all(class_=True)))
```

We find three tags, as expected:

```
# elements with class 3
```

Find the number of `<div>` tags with the class "tile":

```
tile_class = soup.find_all("div", class_="tile")
print("# Tile classes", len(tile_class))
```

There are two `<div>` tags with class tile and one `<div>` tag with class notile:

```
# Tile classes 2
```

Define a regular expression that will match all the `<div>` tags:

```
print("# Divs with class containing tile", len(soup.find_all("div",
class_=re.compile("tile"))))
```

Again, three occurrences are found:

```
# Divs with class containing tile 3
```

In CSS, we can define patterns in order to match elements. These patterns are called **CSS selectors** and are documented at <http://www.w3.org/TR/selectors/>. We can select elements with the CSS selector from the BeautifulSoup class too. Use the `select()` method to match the `<div>` element with the `notile` class:

```
print("Using CSS selector\n", soup.select('div.notile'))
```

The following is printed on the screen:

```
Using CSS selector
[<div class="notile">
<h4>Previous Release</h4>
    0.09.1 June 2013<br/>
</div>]
```

An HTML-ordered list looks like a numbered list of bullets. The ordered list consists of an `` tag and several `` tags for each list item. The result from the `select()` method can be sliced as any Python list. Refer to the following screenshot of the ordered list:

The screenshot shows a terminal window with the following content:

```
1. Cur id non ita fit?
2. In qua si nihil est praeter rationem, sit in una virtute finis bonorum;
3. Num igitur utilorem tibi hunc Triarium putas esse posse, quam si tua sint Puteolis
   granaria?
4. Quaero igitur, quo modo haec tantae commendationes a natura profectae subito a sapienti
   relictae sint.
5. Eadem nunc mea adversum te oratio est.
6. Qui enim volupatatem ipsam contemnunt, iis licet dicere se acupenserem maenae non
   anteponere.

Ego autem existimo, si honestum esse aliquid ostendero, quod
sit ipsum vi sua propter seque expetendum, iacere vestra
```

Annotations with red arrows point from the numbered list items to the corresponding `` tags in the terminal output. The annotations are as follows:

- Annotation 49 points to the first `` tag.
- Annotation 50 points to the `` tag.
- Annotation 51 points to the second `` tag.
- Annotation 52 points to the third `` tag.
- Annotation 53 points to the fourth `` tag.
- Annotation 54 points to the fifth `` tag.
- Annotation 55 points to the sixth `` tag.
- Annotation 56 points to the final `` tag.

Select the first two list items in the ordered list:

```
print("Selecting ordered list list items\n", soup.select("ol > li")[:2])
```

The following two list items are shown:

```
>Selecting ordered list list items
[<li>Cur id non ita fit?</li>, <li>In qua si nihil est praeter
rationem, sit in una virtute finis bonorum;</li>]
```

In the CSS selector mini language, we start counting from 1. Select the second list item as follows:

```
print("Second list item in ordered list", soup.select("ol>li:nth-of-
type(2)"))
```

The second list item can be translated in English as *In which, if there is nothing contrary to reason, let him be the power of the end of the good things in one:*

```
Second list item in ordered list [<li>In qua si nihil est praeter
rationem, sit in una virtute finis bonorum;</li>]
```

If we are looking at a web page in a browser, we may decide to retrieve the text nodes that match a certain regular expression. Find all the text nodes containing the string 2014 with the `text` attribute:

```
print("Searching for text string", soup.find_all(text=re.compile("2014")))
```

This prints the following text nodes:

```
Searching for text string [u'\n      0.10.1 - July 2014', u'\n
0.10.0 June 2014']
```

This was just a brief overview of what the BeautifulSoup class can do for us. BeautifulSoup can also be used to modify HTML or XML documents. It has utilities to troubleshoot, pretty print, and deal with different character sets. Please refer to `ch-05.ipynb` for the code:

```
from bs4 import BeautifulSoup
import re

soup = BeautifulSoup(open('loremIpsum.html'), "lxml")

print("First div\n", soup.div)
print("First div class", soup.div['class'])

print("First dfn text", soup.dl.dt.dfn.text)
```

```
for link in soup.find_all('a'):
    print("Link text", link.string, "URL", link.get('href'))

# Omitting find_all
for i, div in enumerate(soup('div')):
    print(i, div.contents)

#Div with id=official
official_div = soup.find_all("div", id="official")
print("Official Version", official_div[0].contents[2].strip())

print("# elements with class", len(soup.find_all(class_=True)))

tile_class = soup.find_all("div", class_="tile")
print("# Tile classes", len(tile_class))

print("# Divs with class containing tile", len(soup.find_all("div",
class_=re.compile("tile"))))

print("Using CSS selector\n", soup.select('div.notile'))
print("Selecting ordered list list items\n", soup.select("ol > li")[:2])
print("Second list item in ordered list", soup.select("ol > li:nth-of-
type(2)"))

print("Searching for text string", soup.find_all(text=re.compile("2014")))
```

The reader is encouraged to read the book mentioned in the *Reference* section for more details on Beautiful Soup functionality, such as searching for a returned node for subnodes, getting the nth parent of a returned node, getting the nth sibling of a returned node, and other advanced features.

Summary

In this chapter, we learned about retrieving, processing, and storing data in different formats. These were the CSV, NumPy .npy format, Python pickle, JSON, RSS, and HTML formats. We used the NumPy pandas, JSON, feedparser, and BeautifulSoup libraries.

The next chapter, Chapter 6, *Data Visualization*, is about the important topic of visualizing data with Python. Visualization is something we often do when we start analyzing data. It helps to display relations between variables in the data. By visualizing the data, we can also get an idea about its statistical properties.

Reference

V. G. Nair, *Getting Started with Beautiful Soup*, Packt Publishing, 2014.

6

Data Visualization

One of the first steps in data analysis is visualization. Even when looking at a table of values, we can form a mental image of what the data might look like when graphed. Data visualization involves the conception and analysis of the visual representation of information, signifying data that has been abstracted in some formal pattern, including properties or quantities for units of measurement of the data. Data visualization is closely associated with scientific visualization and statistical graphics. The Python `matplotlib` library is a well-known plotting library based on NumPy, which we will be using in this chapter. It has an object-oriented and a procedural Matlab-like API, which can be used in parallel. A gallery with `matplotlib` examples can be found at <http://matplotlib.org/gallery.html>. A cloud based service for data visualization. We shall briefly cover this service at the end of this chapter. The following is a list of topics that will be covered in this chapter:

- The `matplotlib` subpackages
- Basic `matplotlib` plots
- Logarithmic plots
- Scatter plots
- Legends and annotations
- Three-dimensional plots
- Plotting in Pandas
- Lag plots
- Autocorrelation plots
- `plot.ly`

The matplotlib subpackages

If we change the code in the last section of `ch-01.ipynb` to list the `matplotlib` subpackages, we get the following result:

```
matplotlib version 1.3.1
matplotlib.axes
matplotlib.backends
matplotlib.compat
matplotlib.delaunay DESCRIPTION :Author: Robert Kern
<robert.kern@gmail.com> :Copyright: Copyright 2005
Robert Kern.
:License: BSD-style license. See LICENSE.txt
matplotlib.projections
matplotlib.sphinxext
matplotlib.style
matplotlib.testing
matplotlib.tests
matplotlib.tri
```

The subpackage names are pretty self-explanatory. Backends refers to the way that the end result is output. This output can be in one of several file formats or displayed on the screen in a graphical user interface.

Basic matplotlib plots

We installed `matplotlib` and `IPython` in Chapter 1, *Getting Started with Python Libraries*. You can go back to that chapter if you need to refresh your memory. The procedural Matlab-like `matplotlib` API is considered by many as simpler to use than the object-oriented API, so we will demonstrate this procedural API first. To create a very basic plot in `matplotlib`, we need to invoke the `plot()` function in the `matplotlib.pyplot` subpackage. This function produces a two-dimensional plot for a single list or multiple lists of points with known `x` and `y` coordinates.

Optionally, we can pass a `format` parameter, for instance, to specify a dashed line style. The list of format options and parameters for the `plot()` function is pretty long, but easy to look up with the following commands (after you have imported the `matplotlib.pyplot` library):

```
In [1]: help(plot)
```

In this example, we will plot two lines—one with a solid line style (the default) and the other with a dashed line style.

The following demo code is in the ch-06.ipynb file in this book's code bundle:

```
import matplotlib.pyplot as plt
import numpy as np

x = np.linspace(0, 20)

plt.plot(x, .5 + x)
plt.plot(x, 1 + 2 * x, '--')
plt.show()
```

Please follow these steps to plot the aforementioned lines:

1. First, we will specify the x coordinates with the NumPy `linspace()` function. Specify a start value of 0 and an end value of 20:

```
x = np.linspace(0, 20)
```

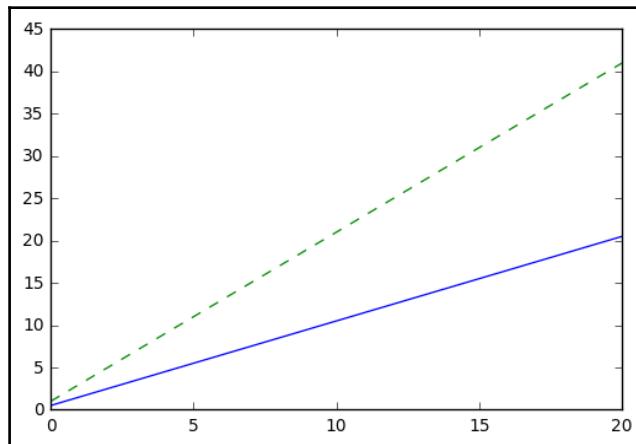
2. Plot the lines as follows:

```
plt.plot(x, .5 + x)
plt.plot(x, 1 + 2 * x, '--')
```

3. At this juncture, we can either save the plot to a file with the `savefig()` function or show the plot on the screen with the `show()` function. Show the plot on the screen as follows:

```
plt.show()
```

Refer to the following plot for the end result:



Logarithmic plots

Logarithmic plots (or log plots) are plots that use a logarithmic scale. A logarithmic scale shows the value of a variable which uses intervals that match orders of magnitude, instead of a regular linear scale. There are two types of logarithmic plots. The log-log plot employs logarithmic scaling on both axes and is represented in matplotlib by the `matplotlib.pyplot.loglog()` function. The semi-log plots use linear scaling on one axis and logarithmic scaling on the other axis. These plots are represented in the matplotlib API by the `semilogx()` and `semilogy()` functions. On log-log plots, power laws appear as straight lines. On semi-log plots, straight lines represent exponential laws.

Moore's law is such a law. It's not a physical, but more of an empirical observation. Gordon Moore discovered a trend of the number of transistors in integrated circuits doubling every two years. At http://en.wikipedia.org/wiki/Transistor_count#Microprocessors, you can see a table with the transistor counts for various microprocessors and the corresponding year of introduction.

From this table, I have prepared a CSV file, `transcount.csv`, containing only the transistor count and year. We still need to average the transistor counts for each year. Averaging and loading can be done with Pandas. If you need to, refer to Chapter 3, *The Pandas Primer*, for tips. Once we have the average transistor count for each year in the table, we can try to fit a straight line to the log of the counts versus the years. The NumPy `polyfit()` function allows us to fit data to a polynomial.

Refer to the `ch-06.ipynb` file in this book's code bundle for the following code:

```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)
years = df.index.values
counts = df['trans_count'].values
poly = np.polyfit(years, np.log(counts), deg=1)
print("Poly", poly)
plt.semilogy(years, counts, 'o')
plt.semilogy(years, np.exp(np.polyval(poly, years)))
plt.show()
```

The following steps will explain the preceding code:

1. Fit the data as follows:

```
poly = np.polyfit(years, np.log(counts), deg=1)
print("Poly", poly)
```

2. The result of the fit is a polynomial object (see

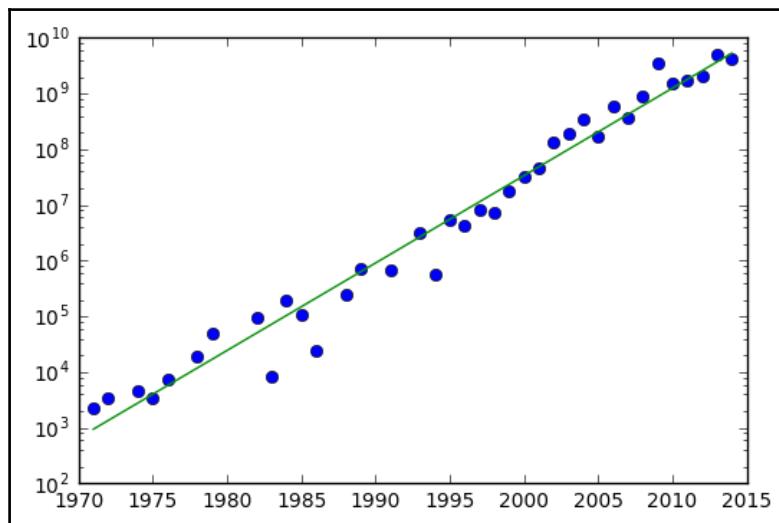
<http://docs.scipy.org/doc/numpy/reference/generated/numpy.polynomial.polynomial.Polynomial.html#numpy.polynomial.polynomial.Polynomial>). The string representation of this object gives the polynomial coefficients with a descending order of degrees, so the highest degree coefficient comes first. For our data, we obtain the following polynomial coefficients:

```
Poly [ 3.61559210e-01 -7.05783195e+02]
```

3. The NumPy `polyval()` function enables us to evaluate the polynomial we just obtained. Plot the data and fit it with the `semilogy()` function:

```
plt.semilogy(years, counts, 'o')
plt.semilogy(years, np.exp(np.polyval(poly, years)))
```

The trend line is drawn as a solid line and the data points as filled circles. Refer to the following plot for the end result:



Scatter plots

A **scatter plot** shows the relationship between two variables in a Cartesian coordinate system. The position of each data point is determined by the values of these two variables. The scatter plot can provide hints of any correlation between the variables under study. An upward trending pattern suggests positive correlation. A **bubble chart** is an extension of the scatter plot. In a bubble chart, the value of a third variable is represented by the relative size of the bubble surrounding a data point, hence the name.

At http://en.wikipedia.org/wiki/Transistor_count#GPUs, there is a table with transistor counts for **Graphical Processor Units (GPUs)**.

GPUs are specialized circuits used to display graphics efficiently. Because of the way modern display hardware works, GPUs can process data with highly parallel operations. GPUs are a new development in computing. In the `gpu_transcount.csv` file in this book's code bundle, you will notice that we don't have many data points. Dealing with missing data is a recurring bubble chart issue. We will define a default bubble size for missing values. Again, we will load and average the data annually. Then, we will merge the transistor counts for the CPUs and GPUs DataFrame on the year indices with an outer join. The `Nan` values will be set to 0 (this works for this example, but sometimes it may not be a good idea to set `Nan` values to 0). All the functionality described in the preceding text was covered in Chapter 3, *The Pandas Primer*, so please refer to this chapter if you need to. The `matplotlib` API provides the `scatter()` function for scatter plots and bubble charts. We can view the documentation for this function with the following commands:

```
$ ipython3
In [1]: import matplotlib as mpl
In [2]: help(mpl.scatter)
```

In this example, we will specify the `s` parameter, which is related to the size of the bubble. The `c` parameter specifies colors. Unfortunately, you will not be able to see colors in this book, so you will have to run the examples yourself to see the different colors. The `alpha` parameter determines how transparent the bubbles on the plot will be. This value varies between 0 (fully transparent) and 1 (opaque). Create a bubble chart as follows:

```
plt.scatter(years, cnt_log, c= 200 * years, s=20 + 200 *
gpu_counts/gpu_counts.max(), alpha=0.5)
```

The following code for this example can also be found in the ch-06.ipynb file in this book's code bundle:

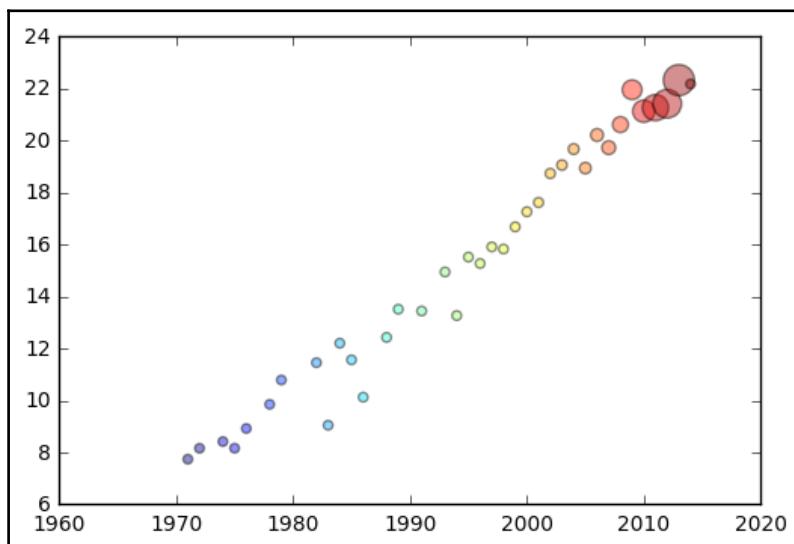
```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)

gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)
print(df)
years = df.index.values
counts = df['trans_count'].values
gpu_counts = df['gpu_trans_count'].values
cnt_log = np.log(counts)
plt.scatter(years, cnt_log, c= 200 * years, s=20 + 200 *
gpu_counts/gpu_counts.max(), alpha=0.5)
plt.show()
```

Refer to the following plot for the end result:



Legends and annotations

Legends and annotations are effective tools to display information required to comprehend a plot at a glance. A typical plot will have the following additional information elements:

- A legend describing the various data series in the plot. This is provided by invoking the matplotlib `legend()` function and supplying the labels for each data series.
- Annotations for important points in the plot. The matplotlib `annotate()` function can be used for this purpose. A matplotlib annotation consists of a label and an arrow. This function has many parameters describing both style and position of the label and arrow, so you may need to call `help(annotate)` for a detailed description.
- Labels on the horizontal and vertical axes. These labels can be drawn by the `xlabel()` and `ylabel()` functions. We need to give these functions the text of the labels as a string, as well as optional parameters, such as the font size of the label.
- A descriptive title for the graph with the matplotlib `title()` function. Typically, we will only give this function a string representing the title.
- It is also good to have a grid in order to localize points easily. The matplotlib `grid()` function turns the plot grid on and off.

We will modify the bubble chart code from the previous example and add the straight line fit from the second example in this chapter. In this setup, add a label to the data series as follows:

```
plt.plot(years, np.polyval(poly, years), label='Fit')
plt.scatter(years, cnt_log, c= 200 * years, s=20 + 200 *
gpu_counts/gpu_counts.max(), alpha=0.5, label="Scatter Plot")
```

Let's annotate the first GPU in our dataset. To do this, get a hold of the relevant point, define the label of the annotation, specify the style of the arrow (the `arrowprops` argument), and make sure that the annotation hovers above the point in question:

```
gpu_start = gpu.index.values.min()
y_ann = np.log(df.at[gpu_start, 'trans_count'])
ann_str = "First GPU\n %d" % gpu_start
plt.annotate(ann_str, xy=(gpu_start, y_ann),
arrowprops=dict(arrowstyle="->"), xytext=(-30, +70), textcoords='offset
points')
```

The complete code example is in the ch-06.ipynb file in this book's code bundle:

```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)
gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

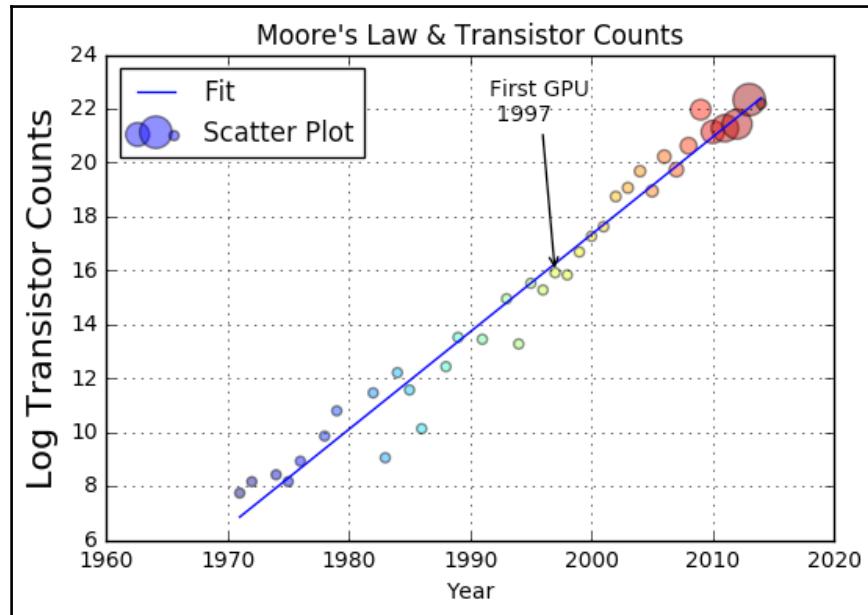
df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)
years = df.index.values
counts = df['trans_count'].values
gpu_counts = df['gpu_trans_count'].values

poly = np.polyfit(years, np.log(counts), deg=1)
plt.plot(years, np.polyval(poly, years), label='Fit')

gpu_start = gpu.index.values.min()
y_ann = np.log(df.at[gpu_start, 'trans_count'])
ann_str = "First GPU\n% d" % gpu_start
plt.annotate(ann_str, xy=(gpu_start, y_ann),
arrowprops=dict(arrowstyle="->"), xytext=(-30, +70), textcoords='offset
points')

cnt_log = np.log(counts)
plt.scatter(years, cnt_log, c= 200 * years, s=20 + 200 *
gpu_counts/gpu_counts.max(), alpha=0.5, label="Scatter Plot")
plt.legend(loc='upper left')
plt.grid()
plt.xlabel("Year")
plt.ylabel("Log Transistor Counts", fontsize=16)
plt.title("Moore's Law & Transistor Counts")
plt.show()
```

Refer to the following plot for the end result:



Three-dimensional plots

Two-dimensional plots are the bread and butter of data visualization. However, if you want to show off, nothing beats a good three-dimensional plot. I was once in charge of a software package that could draw contour plots and three-dimensional plots. The software could even draw plots that, when viewed with special glasses, would pop right in front of you.

The matplotlib API has the `Axes3D` class for three-dimensional plots. By demonstrating how this class works, we will also show how the object-oriented matplotlib API works. The matplotlib `Figure` class is a top-level container for chart elements:

1. Create a `figure` object as follows:

```
fig = plt.figure()
```

2. Create an `Axes3D` object from the `figure` object:

```
ax = Axes3D(fig)
```

3. The years and CPU transistor counts will be our X and Y axes. It is necessary for us to create coordinate matrices from the years and CPU transistor counts arrays. Create the coordinate matrices with the NumPy `meshgrid()` function:

```
X, Y = np.meshgrid(X, Y)
```

4. Plot the data with the `plot_surface()` method of the `Axes3D` class:

```
ax.plot_surface(X, Y, Z)
```

5. The naming convention of the object-oriented API methods is to start with `set_` and end with the procedural counterpart function name, as shown in the following code snippet:

```
ax.set_xlabel('Year')
ax.set_ylabel('Log CPU transistor counts')
ax.set_zlabel('Log GPU transistor counts')
ax.set_title("Moore's Law & Transistor Counts")
```

You can also have a look at the following code in the `ch-06.ipynb` file in this book's code bundle:

```
from mpl_toolkits.mplot3d.axes3d import Axes3D
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

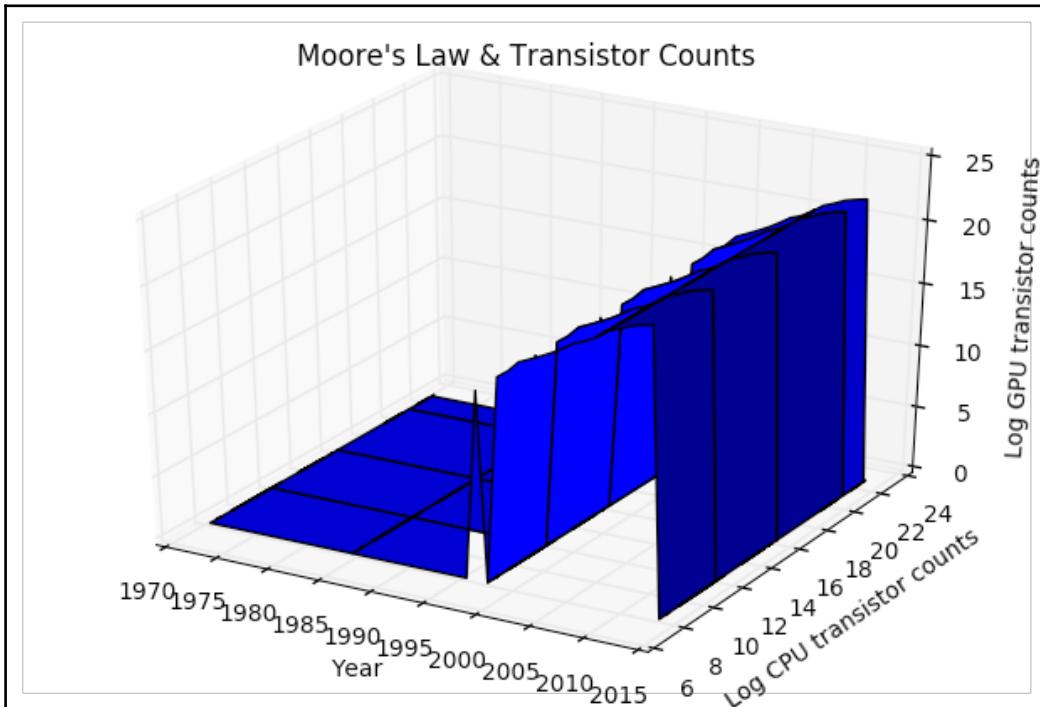
df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)
gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)

fig = plt.figure()
ax = Axes3D(fig)
X = df.index.values
Y =
np.where(df['trans_count'].values>0,np.ma.log(df['trans_count'].values), 0)
X, Y = np.meshgrid(X, Y)
Z =
np.where(df['gpu_trans_count'].values>0,np.ma.log(df['gpu_trans_count'].values), 0)
ax.plot_surface(X, Y, Z)
ax.set_xlabel('Year')
```

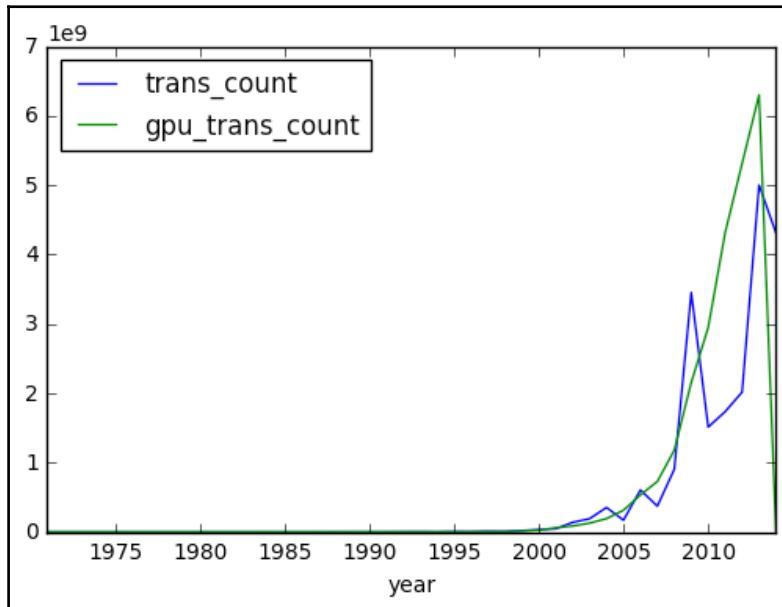
```
ax.set_ylabel('Log CPU transistor counts')
ax.set_zlabel('Log GPU transistor counts')
ax.set_title("Moore's Law & Transistor Counts")
plt.show()
```

Refer to the following plot for the end result:



Plotting in Pandas

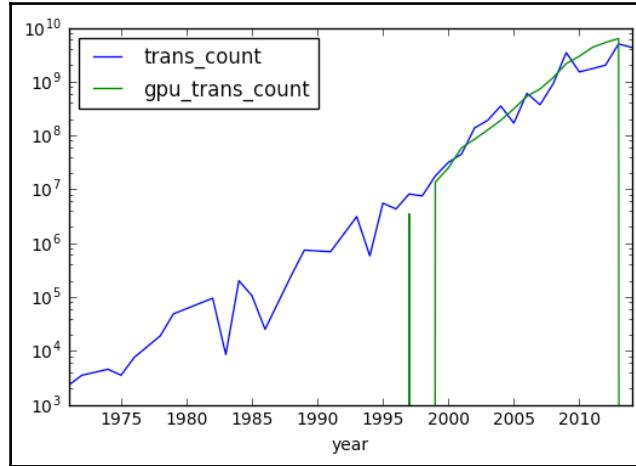
The `plot()` method in the Pandas `Series` and `DataFrame` classes wraps around the related `matplotlib` functions. In its most basic form, without any arguments, the `plot()` method displays the following plot for the dataset we have been using throughout this chapter:



To create a semi-log plot, add the `logy=True` parameter:

```
df.plot(logy=True)
```

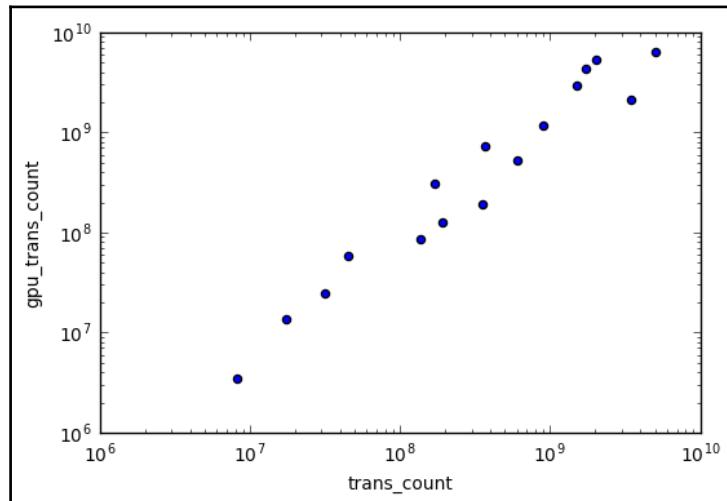
This results in the following plot for our data:



To create a scatter plot, specify the `kind` parameter to be `scatter`. We also need to specify two columns. Set the `loglog` parameter to `True` to produce a log-log graph (we need at least Pandas v0.13.0 for this code):

```
df[df['gpu_trans_count'] > 0].plot(kind='scatter', x='trans_count',  
y='gpu_trans_count', loglog=True)
```

Refer to the following plot for the end result:



The following program is in the ch-06.ipynb file in this book's code bundle:

```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)

gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

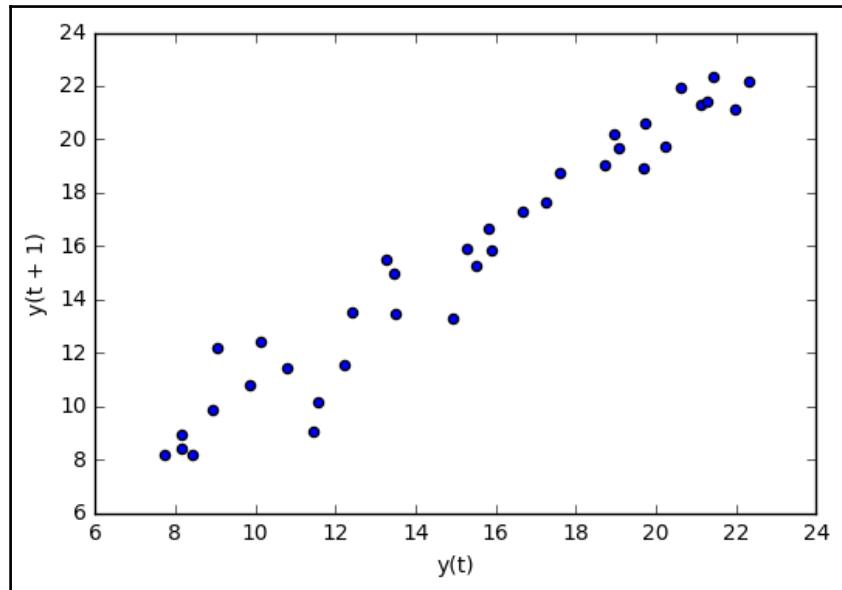
df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)
df.plot()
df.plot(logy=True)
df[df['gpu_trans_count'] > 0].plot(kind='scatter', x='trans_count',
y='gpu_trans_count', loglog=True)
plt.show()
```

Lag plots

A **lag plot** is a scatter plot for a time series and the same data lagged. With such a plot, we can check whether there is a possible correlation between CPU transistor counts this year and the counts of the previous year, for instance. The `lag_plot()` Pandas function in `pandas.tools.plotting` can draw a lag plot. Draw a lag plot with the default lag of 1 for the CPU transistor counts, as follows:

```
lag_plot(np.log(df['trans_count']))
```

Refer to the following plot for the end result:



The following code for the lag plot example can also be found in the ch-06.ipynb file in this book's code bundle:

```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd
from pandas.tools.plotting import lag_plot

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)

gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)
lag_plot(np.log(df['trans_count']))
plt.show()
```

Autocorrelation plots

Autocorrelation plots graph **autocorrelations** of time series data for different time lags. In layman's terms, autocorrelation is the correlation of the values at time n and the values at time $n+l$, where l is the time lag. Generally, these plots are used for checking whether the time series has randomness in its progression. Autocorrelations are near zero for all time-lag separations in the case of a random time series, and have a non-zero value of significance at some or all time-lag separations for a non-random time series. We explain autocorrelation further in Chapter 7, *Signal Processing and Time Series*.

The `autocorrelation_plot()` Pandas function in `pandas.tools.plotting` can draw an autocorrelation plot. The following is the code from the `ch-06.ipynb` file in this book's code bundle:

```
import matplotlib.pyplot as plt
import numpy as np
import pandas as pd
from pandas.tools.plotting import autocorrelation_plot

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)

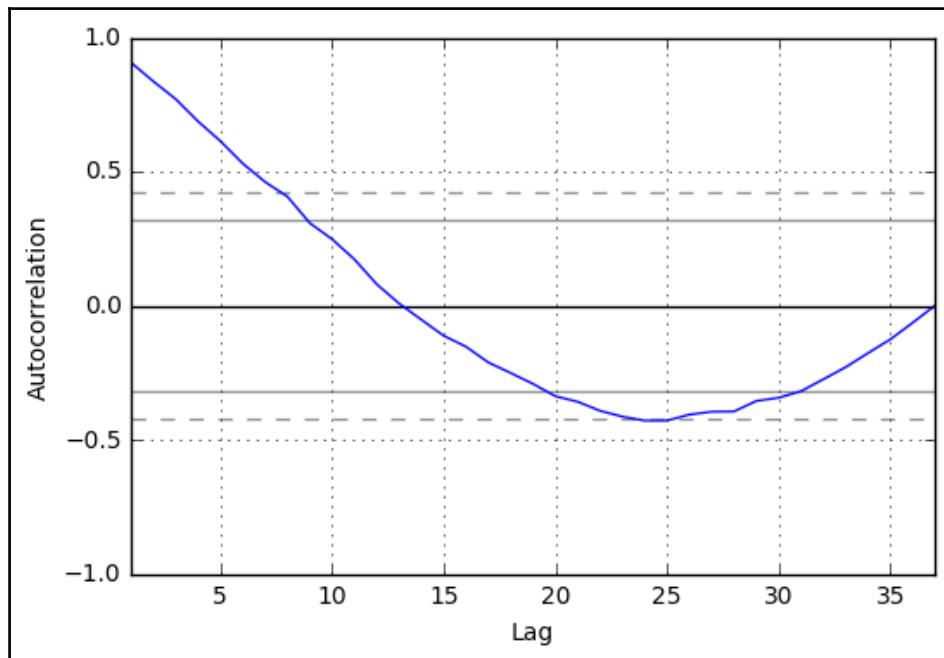
gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)

df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)
autocorrelation_plot(np.log(df['trans_count']))
plt.show()
```

Draw an autocorrelation plot for the CPU transistor counts as follows:

```
autocorrelation_plot(np.log(df['trans_count']))
```

Refer to the following plot for the end result. As we can see in the following plot, more recent values (smaller lags) are more strongly correlated with the current value than older values (larger lags), and with extremely large lags, the correlation decays to 0:



Plot.ly

Plot.ly is **Software as a Service (SaaS)** cloud service for online data visualization tools. Plot.ly provides a related Python library to be used with python on a user's machine. We can import and analyze data via the web interface or work entirely in a local environment and publish the end result on the Plot.ly website. Plots can be easily shared on the website within a team, allowing for collaboration, which is really the point of the website in the first place. In this section, we will give an example of how to plot a box plot with the Python API.

A box plot is a special way of visualizing a dataset using quartiles. If we split a sorted dataset into four equal parts, the first quartile will be the largest value of the part with the smallest numbers. The second quartile will be the value in the middle of the dataset, which is also called the median. The third quartile will be the value in the middle between the median and the highest value. The bottom and the top of the box plot are formed by the first and third quartiles. The line through the box is the median. The whiskers on both ends of the box are usually the minimum and maximum of the dataset. At the end of this section, we will see an annotated box plot, which will clarify matters. Install the Plot.ly API with the following commands:

```
$ sudo pip3 install plotly
```

After installing the API, sign up to get an API key. The following code snippet signs you in after supplying a valid key:

```
# Change the user and api_key to your own username and api_key
py.sign_in('username', 'api_key')
```

Create the box plots with the Plot.ly API as follows:

```
data = Data([Box(y=counts), Box(y=gpu_counts)])
plot_url = py.plot(data, filename='moore-law-scatter')
```

Please refer to the following code from the ch-06.ipynb file in this book's code bundle:

```
import plotly.plotly as py
from plotly.graph_objs import *
import numpy as np
import pandas as pd

df = pd.read_csv('transcount.csv')
df = df.groupby('year').aggregate(np.mean)

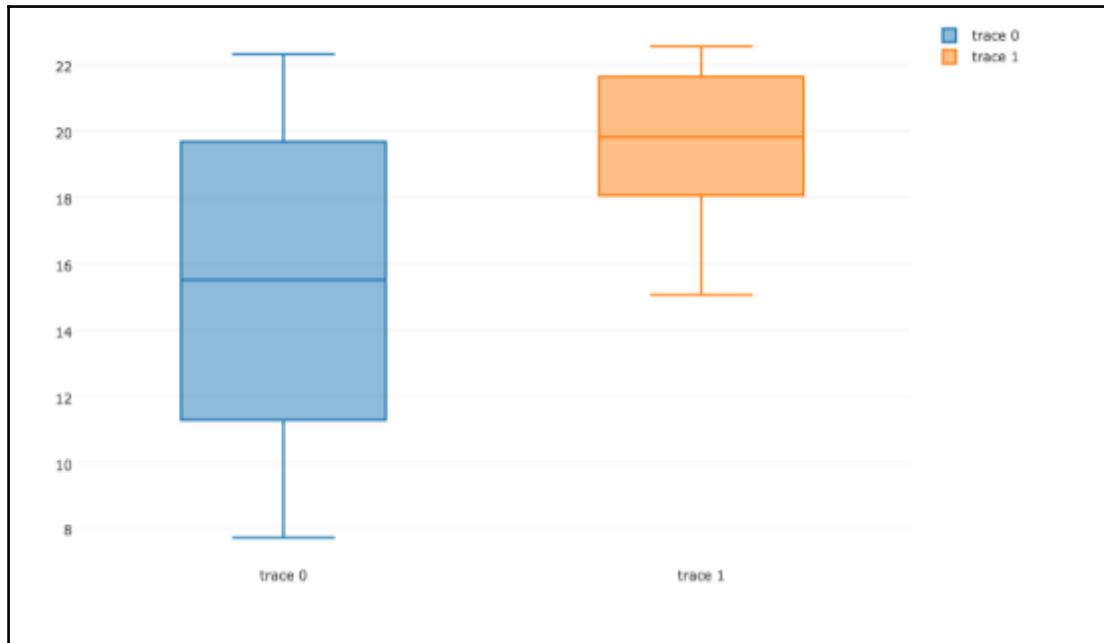
gpu = pd.read_csv('gpu_transcount.csv')
gpu = gpu.groupby('year').aggregate(np.mean)
df = pd.merge(df, gpu, how='outer', left_index=True, right_index=True)
df = df.replace(np.nan, 0)

# Change the user and api_key to your own username and api_key
py.sign_in('username', 'api_key')

counts = np.log(df['trans_count'].values)
gpu_counts = np.log(df['gpu_trans_count'].values)

data = Data([Box(y=counts), Box(y=gpu_counts)])
plot_url = py.plot(data, filename='moore-law-scatter')
print(plot_url)
```

Refer to the following plot for the end result:



Summary

In this chapter, we discussed visualizing data with Python using plotting. To do this, we used matplotlib and Pandas. We covered box plots, scatter plots, bubble charts, logarithmic plots, autocorrelation plots, lag plots, three-dimensional plots, legends, and annotations.

Logarithmic plots (or log plots) are plots that use a logarithmic scale. The semi-log plots use linear scaling on one axis and logarithmic scaling on the other axis. Scatter plots plot two variables against each other. A bubble chart is a special type of scatter plot. In a bubble chart, the value of a third variable is relatively represented by the size of the bubble surrounding a data point. Autocorrelation plots graph autocorrelations of time series data for different lags.

We learnt about plot.ly, an online cloud based service for data visualization and built a box plot using this service. A box plot visualizes data based on the data's quartiles.

The next chapter, [Chapter 7, Signal Processing and Time Series](#) is about a special type of data—the time series. A time series consists of ordered data points that have been time stamped. A lot of the physical world data that we measure is in the form of a time series, and can be considered as a signal, such as a sound, light, or electrical signal. You will learn how to filter signals and model time series in the next chapter.

7

Signal Processing and Time Series

Signal processing is a field of engineering and applied mathematics that encompasses analyzing the variables that vary over time, such data is also known as analog and digital signals. One of the categories of signal processing techniques is time series analysis. A **time series** is an ordered list of data points starting with the oldest measurements first. The data points are usually equidistant, for instance, hourly, daily, weekly, monthly, or annual sampling. In time series analysis, the order of the values is important. It's common to try to derive a relation between a value and another data point or combination of data points, a fixed number of periods in the past, in the same time series.

The time series examples in this chapter use annual sunspot cycles data. This data is provided by the `statsmodels` package (an open source Python project). The examples use NumPy/SciPy, Pandas, and also `statsmodels`.

We will cover the following topics in this chapter:

- The `statsmodels` modules
- Moving averages
- Window functions
- Defining cointegration
- Autocorrelation
- Autoregressive models
- ARMA models

- Generating periodic signals
- Fourier analysis
- Spectral analysis
- Filtering

The statsmodels modules

To install `statsmodels`, execute the following command:

```
$ pip3 install statsmodels
```

In the attached `ch-07.ipynb` file, we list the `statsmodels` modules to get the following result:

```
statmodels version 0.6.1
statsmodels.base
statsmodels.compat
statsmodels.datasets
statsmodels.discrete
statsmodels.distributions
statsmodels.duration
statsmodels.emplike
statsmodels.formula
statsmodels.genmod
statsmodels.graphics
statsmodels.interface
statsmodels.iolib
statsmodels.misccmodels
statsmodels.nonparametric
DESCRIPTION For an overview of this module, see
docs/source/nonparametric.rst PACKAGE CONTENTS _kernel_base
_smoother_lowess api bandwidths statsmodels.regression
statsmodels.resampling
statsmodels.robust
statsmodels.sandbox
statsmodels.stats
statsmodels.tests
statsmodels.tools
statsmodels.tsa
```

Moving averages

Moving averages are frequently used to analyze time series. A moving average specifies a window of data that is previously seen, which is averaged each time the window slides forward by one period:

$$SMA = \frac{a_m + a_{m-1} + \dots + a_{m-(n-1)}}{n}$$

The different types of moving averages differ essentially in the weights used for averaging. The **exponential moving average**, for instance, has exponentially decreasing weights with time:

$$EMA_n = EMA_{n-1} + \alpha (p_n - EMA_{n-1})$$

This means that older values have less influence than newer values, which is sometimes desirable.

The following code from the ch-07.ipynb file in this book's code bundle plots the simple moving average for the 11 and 22 year sunspots cycles:

```
import matplotlib.pyplot as plt
import statsmodels.api as sm
from pandas.stats.moments import rolling_mean

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
year_range = df["YEAR"].values
plt.plot(year_range, df["SUNACTIVITY"].values, label="Original")
plt.plot(year_range, df.rolling(window=11).mean()["SUNACTIVITY"].values,
label="SMA 11")
plt.plot(year_range, df.rolling(window=22).mean()["SUNACTIVITY"].values,
label="SMA 22")
plt.legend()
plt.show()
```

We can express an exponential decreasing weight strategy for the exponential moving average, as shown in the following NumPy code:

```
weights = np.exp(np.linspace(-1., 0., N))
weights /= weights.sum()
```

A simple moving average uses equal weights, which in code looks as follows:

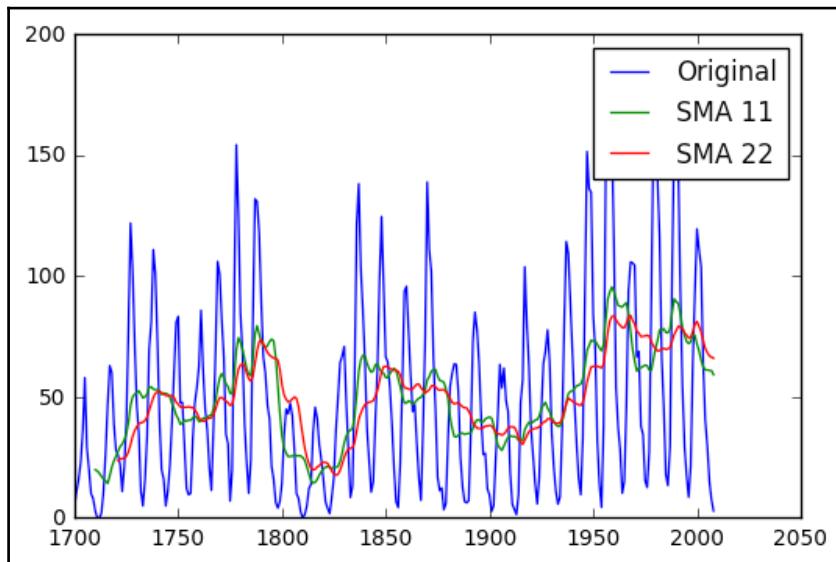
```
def sma(arr, n):
    weights = np.ones(n) / n

    return np.convolve(weights, arr)[n-1:-n+1]
```

Since we can load the data into a **Pandas DataFrame**, it is more convenient to use the Pandas DataFrame.rolling().mean() function. Load the data as follows using statsmodels:

```
data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
```

Refer to the following plot for the end result:



Window functions

NumPy has a number of window routines that can compute weights in a rolling window as we did in the previous section.

A **window function** is a function that is defined within an interval (the window) or is otherwise zero valued. We can use window functions for spectral analysis and filter design (for more background information, refer to

http://en.wikipedia.org/wiki/Window_function). The **boxcar window** is a rectangular window with the following formula:

$$w(n) = 1$$

The **triangular window** is shaped like a triangle and has the following formula:

$$w(n) = 1 - \left| \frac{\frac{n-\frac{N-1}{2}}{\frac{L}{2}}}{\frac{1}{2}} \right|$$

In the preceding formula, L can be equal to N , $N+1$, or $N-1$. In the last case, the window function is called the **Bartlett window**. The **Blackman window** is bell-shaped and defined as follows:

$$w(n) = a_0 - a_1 \cos\left(\frac{2\pi n}{N-1}\right) + a_2 \cos\left(\frac{4\pi n}{N-1}\right)$$

$$a_0 = \frac{1-\alpha}{2}; a_1 = \frac{1}{2}; a_2 = \frac{\alpha}{2}$$

The **Hanning window** is also bell shaped and defined as follows:

$$w(n) = 0.5 \left(1 - \cos\left(\frac{2\pi n}{N-1}\right) \right)$$

In the Pandas API, the `DataFrame.rolling()` function provides the same functionality with different values of the `win_type` string parameter corresponding to different window functions. The other parameter is the size of the window, which will be set to 22 for the middle cycle of the sunspots data (according to research, there are three cycles of 11, 22, and 100 years). The code is straightforward and given in the `ch-07.ipynb` file in this book's code bundle (the data here is limited to the last 150 years only for easier comparison in the plots):

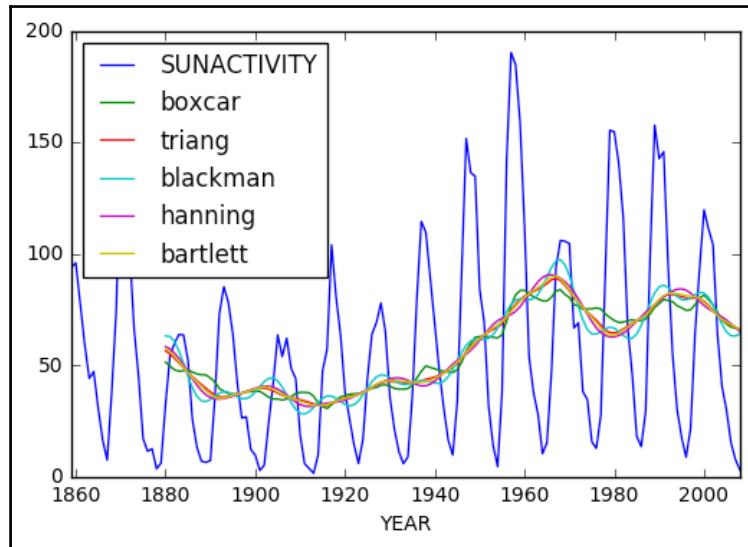
```
import matplotlib.pyplot as plt
import statsmodels.api as sm
from pandas.stats.moments import rolling_window
import pandas as pd

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data.tail(150)
df = pd.DataFrame({'SUNACTIVITY':df['SUNACTIVITY'].values},
index=df['YEAR'])
ax = df.plot()

def plot_window(wintype):
    df2 = df.rolling(window=22,win_type=wintype,
center=False, axis=0).mean()
    df2.columns = [wintype]
    df2.plot(ax=ax)

plot_window('boxcar')
plot_window('triang')
plot_window('blackman')
plot_window('hanning')
plot_window('bartlett')
plt.show()
```

Refer to the following plot for the end result:



Defining cointegration

Cointegration is similar to correlation but is viewed by many as a superior metric to define the relatedness of two time series. Two time series $x(t)$ and $y(t)$ are cointegrated if a linear combination of them is stationary. In such a case, the following equation should be stationary:

$$y(t) - a \cdot x(t)$$

Consider a drunk man and his dog out on a walk. Correlation tells us whether they are going in the same direction. Cointegration tells us something about the distance over time between the man and his dog. We will show cointegration using randomly generated time series and real data. The **Augmented Dickey-Fuller (ADF)** test (see

http://en.wikipedia.org/wiki/Augmented_Dickey-Fuller_test) tests for a unit root in a time series and can be used to determine the cointegration of time series.

For the following code, have a look at the ch-07.ipynb file in this book's code bundle:

```
import statsmodels.api as sm
from pandas.stats.moments import rolling_window
import pandas as pd
import statsmodels.tsa.stattools as ts
import numpy as np

def calc_adf(x, y):
    result = sm.OLS(x, y).fit()
    return ts.adfuller(result.resid)

data_loader = sm.datasets.sunspots.load_pandas()
data = data_loader.data.values
N = len(data)

t = np.linspace(-2 * np.pi, 2 * np.pi, N)
sine = np.sin(np.sin(t))
print("Self ADF", calc_adf(sine, sine))

noise = np.random.normal(0, .01, N)
print("ADF sine with noise", calc_adf(sine, sine + noise))

cosine = 100 * np.cos(t) + 10
print("ADF sine vs cosine with noise", calc_adf(sine, cosine + noise))

print("Sine vs sunspots", calc_adf(sine, data))
```

Let's get started with the cointegration demo:

1. Define the following function to calculate the ADF statistic:

```
def calc_adf(x, y):
    result = sm.OLS(x, y).fit()
    return ts.adfuller(result.resid)
```

2. Load the sunspots data into a NumPy array:

```
data_loader = sm.datasets.sunspots.load_pandas()
data = data_loader.data.values
N = len(data)
```

3. Generate a sine and calculate the cointegration of the sine with itself:

```
t = np.linspace(-2 * np.pi, 2 * np.pi, N)
sine = np.sin(np.sin(t))
print("Self ADF", calc_adf(sine, sine))
```

4. The code should print the following:

```
Self ADF (-5.0383000037165746e-16, 0.95853208606005591, 0, 308,  
{'5%': -2.8709700936076912, '1%': -3.4517611601803702, '10%':  
-2.5717944160060719}, -21533.113655477719)
```

The first value in the printout is the ADF metric and the second value is the p-value. As you can see, the p-value is very high. The following values are the lag and sample size. The dictionary at the end gives the t-distribution values for this exact sample size.

5. Now, add noise to the sine to demonstrate how noise will influence the signal:

```
noise = np.random.normal(0, .01, N)  
print("ADF sine with noise", calc_adf(sine, sine + noise))
```

6. With the noise, we get the following results:

```
ADF sine with noise (-7.4535502402193075, 5.5885761455106898e-  
11, 3, 305, {'5%': -2.8710633193086648, '1%':  
-3.4519735736206991, '10%': -2.5718441306100512},  
-1855.0243977703672)
```

The p-value has gone down considerably. The ADF metric -7.45 here is lower than all the critical values in the dictionary. All these are strong arguments to reject cointegration.

7. Let's generate a cosine of a larger magnitude and offset. Again, let's add noise to it:

```
cosine = 100 * np.cos(t) + 10  
print("ADF sine vs cosine with noise", calc_adf(sine, cosine +  
noise))
```

The following values get printed:

```
ADF sine vs cosine with noise (-17.927224617871534, 2.8918612252729532e-30,  
16, 292, {'5%': -2.8714895534256861, '1%': -3.4529449243622383, '10%':  
-2.5720714378870331}, -11017.837238220782)
```

Similarly, we have strong arguments to reject cointegration. Checking for cointegration between the sine and sunspots gives the following output:

```
Sine vs sunspots (-6.7242691810701016, 3.4210811915549028e-09, 16, 292,  
{'5%': -2.8714895534256861, '1%': -3.4529449243622383, '10%':  
-2.5720714378870331}, -1102.5867415291168)
```

The confidence levels are roughly the same for the pairs used here because they are dependent on the number of data points, which don't vary much. The outcome is summarized in the following table:

Pair	Statistic	p-value	5%	1%	10%	Reject
Sine with self	-5.03E-16	0.95	-2.87	-3.45	-2.57	No
Sine versus sine with noise	-7.45	5.58E-11	-2.87	-3.45	-2.57	Yes
Sine versus cosine with noise	-17.92	2.89E-30	-2.87	-3.45	-2.57	Yes
Sine versus sunspots	-6.72	3.42E-09	-2.87	-3.45	-2.57	Yes

Autocorrelation

Autocorrelation is correlation within a dataset and can indicate a trend.

For a given time series, with known mean and standard deviations, we can define the autocorrelation for times s and t using the expected value operator as follows:

$$\frac{E[(x_t - \mu_t)(x_s - \mu_s)]}{\sigma_t \sigma_s}$$

This is, in essence, the formula for correlation applied to a time series and the same time series lagged.

For example, if we have a lag of one period, we can check if the previous value influences the current value. For that to be true, the autocorrelation value has to be pretty high.

In the previous chapter, Chapter 6, *Data Visualization*, we already used a Pandas function that plots autocorrelation. In this example, we will use the NumPy `correlate()` function to calculate the actual autocorrelation values for the sunspots cycle. At the end, we need to normalize the values we receive. Apply the NumPy `correlate()` function as follows:

```
y = data - np.mean(data)
norm = np.sum(y ** 2)
correlated = np.correlate(y, y, mode='full')/norm
```

We are also interested in the indices corresponding to the highest correlations. These indices can be found with the NumPy `argsort()` function, which returns the indices that would sort an array:

```
print np.argsort(res)[-5:]
```

These are the indices found for the largest autocorrelations:

```
[ 9 11 10  1  0]
```

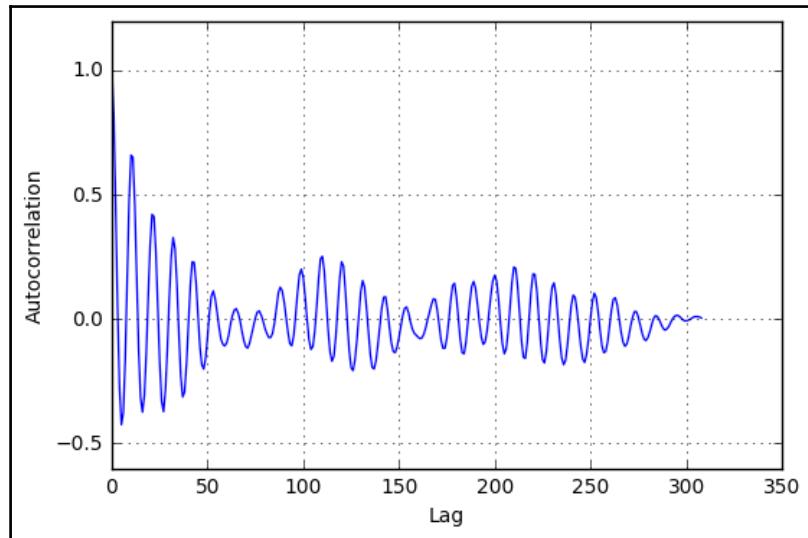
The largest autocorrelation is by definition for zero lag, that is, the correlation of a signal with itself. The next largest values are for a lag of 1 and 10 years. Check the `ch-07.ipynb` file in this book's code bundle:

```
import numpy as np
import pandas as pd
import statsmodels.api as sm
import matplotlib.pyplot as plt
from pandas.tools.plotting import autocorrelation_plot

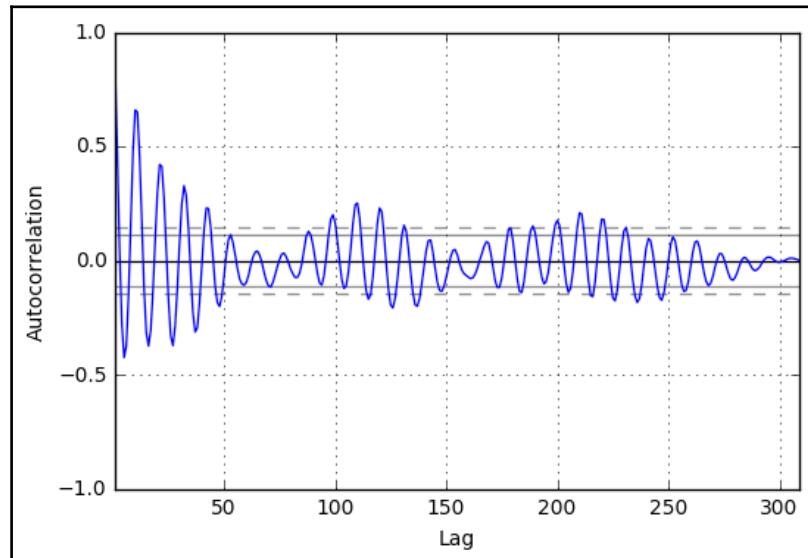
data_loader = sm.datasets.sunspots.load_pandas()
data = data_loader.data["SUNACTIVITY"].values
y = data - np.mean(data)
norm = np.sum(y ** 2)
correlated = np.correlate(y, y, mode='full')/norm
res = correlated[len(correlated)/2:]

print(np.argsort(res)[-5:])
plt.plot(res)
plt.grid(True)
plt.xlabel("Lag")
plt.ylabel("Autocorrelation")
plt.show()
autocorrelation_plot(data)
plt.show()
```

Refer to the following plot for the end result:



Compare the previous plot with the plot produced by Pandas:



Autoregressive models

An **autoregressive model** can be used to represent a time series with the goal of forecasting future values. In such a model, a variable is assumed to depend on its previous values. The relation is also assumed to be linear and we are required to fit the data in order to find the parameters of the data. The mathematical formula for the autoregressive model is as follows:

$$x_t = c + \sum_{i=1}^p a_i x_{t-i} + \epsilon_t$$

In the preceding formula, c is a constant and the last term is a random component also known as white noise.

This presents us with the very common problem of linear regression. For practical reasons, it's important to keep the model simple and only involve necessary lagged components. In machine learning jargon, these are called features. For regression problems, the Python machine learning scikit-learn library is a good, if not the best, choice. We will work with this API in Chapter 10, *Predictive Analytics and Machine Learning*.

In regression setups, we frequently encounter the problem of overfitting—this issue arises when we have a perfect fit for a sample, which performs poorly when we introduce new data points. The standard solution is to apply cross-validation (or use algorithms that avoid overfitting). In this method, we estimate model parameters on a part of the sample. The rest of the data is used to test and evaluate the model. This is actually a simplified explanation. There are more complex cross-validation schemes, a lot of which are supported by scikit-learn. To evaluate the model, we can compute appropriate evaluation metrics. As you can imagine, there are many metrics, and these metrics can have varying definitions due to constant tweaking by practitioners. We can look up these definitions in books or on Wikipedia. The important thing to remember is that the evaluation of a forecast or fit is not an exact science. The fact that there are so many metrics only confirms that.

We will set up the model with the `scipy.optimize.leastsq()` function using the first two lagged components we found in the previous section. We could have chosen a linear algebra function instead. However, the `leastsq()` function is more flexible and lets us specify practically any type of model. Set up the model as follows:

```
def model(p, x1, x10):
    p1, p10 = p
    return p1 * x1 + p10 * x10

def error(p, data, x1, x10):
    return data - model(p, x1, x10)
```

To fit the model, initialize the parameter list and pass it to the `leastsq()` function as follows:

```
def fit(data):
    p0 = [.5, 0.5]
    params = leastsq(error, p0, args=(data[10:], data[9:-1], data[:-10]))[0]
    return params
```

Train the model on a part of the data:

```
cutoff = .9 * len(sunspots)
params = fit(sunspots[:cutoff])
print "Params", params
```

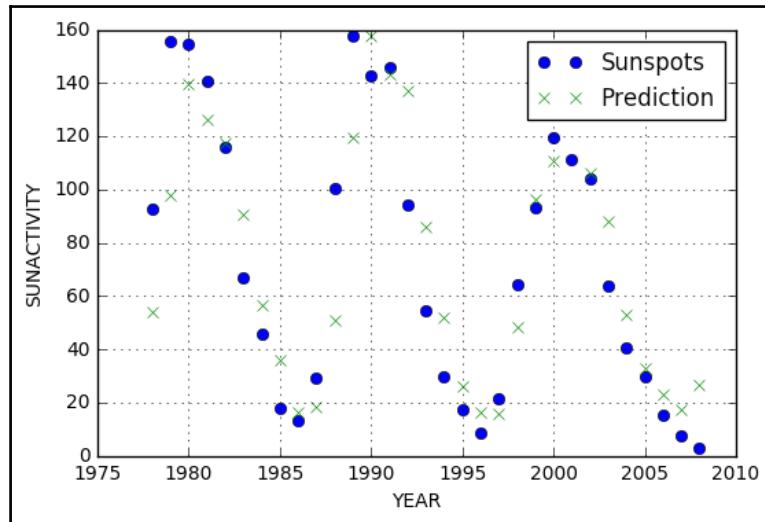
The following are the parameters we get:

```
Params [ 0.67172672  0.33626295]
```

With these parameters, we will plot predicted values and compute various metrics. The following are the values we obtain for the metrics:

```
Root mean square error 22.8148122613
Mean absolute error 17.6515446503
Mean absolute percentage error 60.7817800736
Symmetric Mean absolute percentage error 34.9843386176
Coefficient of determination 0.799940292779
```

Refer to the following graph for the end result:



It seems that we have many predictions that are almost spot on, but also a bunch of predictions that are pretty far off. Overall, we don't have a perfect fit; however, it's not a complete disaster. It's somewhere in the middle.

The following code is in the ch-07.ipynb file in this book's code bundle:

```
from scipy.optimize import leastsq
import statsmodels.api as sm
import matplotlib.pyplot as plt
import numpy as np

def model(p, x1, x10):
    p1, p10 = p
    return p1 * x1 + p10 * x10

def error(p, data, x1, x10):
    return data - model(p, x1, x10)

def fit(data):
    p0 = [.5, 0.5]
    params = leastsq(error, p0, args=(data[10:], data[9:-1], data[:-10]))[0]
    return params

data_loader = sm.datasets.sunspots.load_pandas()
sunspots = data_loader.data["SUNACTIVITY"].values
```

```
cutoff = .9 * len(sunspots)
params = fit(sunspots[:cutoff])
print("Params", params)

pred = params[0] * sunspots[cutoff-1:-1] + params[1] *
sunspots[cutoff-10:-10]
actual = sunspots[cutoff:]
print("Root mean square error", np.sqrt(np.mean((actual - pred) ** 2)))
print("Mean absolute error", np.mean(np.abs(actual - pred)))
print("Mean absolute percentage error", 100 * np.mean(np.abs(actual -
pred)/actual))
mid = (actual + pred)/2
print("Symmetric Mean absolute percentage error", 100 *
np.mean(np.abs(actual - pred)/mid))
print("Coefficient of determination", 1 - ((actual - pred) ** 2).sum() /
((actual - actual.mean()) ** 2).sum())
year_range = data_loader.data["YEAR"].values[cutoff:]
plt.plot(year_range, actual, 'o', label="Sunspots")
plt.plot(year_range, pred, 'x', label="Prediction")
plt.grid(True)
plt.xlabel("YEAR")
plt.ylabel("SUNACTIVITY")
plt.legend()
plt.show()
```

ARMA models

ARMA models are often used to forecast a time series. These models combine autoregressive and moving average models (see http://en.wikipedia.org/wiki/Autoregressive_and_moving-average_model). In moving average models, we assume that a variable is the sum of the mean of the time series and a linear combination of noise components.



The autoregressive and moving average models can have different orders. In general, we can define an ARMA model with p autoregressive terms and q moving average terms as follows:

$$x_t = c + \sum_{i=1}^p a_i x_{t-i} + \sum_{i=1}^q b_i \varepsilon_{t-i} + \epsilon_t$$

In the preceding formula, just like in the autoregressive model formula, we have a constant and a white noise component; however, we try to fit the lagged noise components as well.

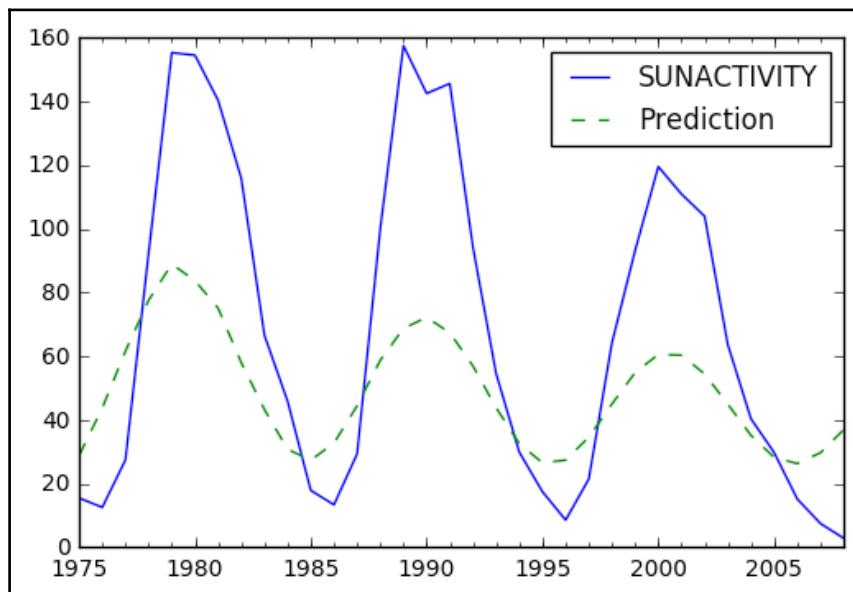
Fortunately, it's possible to use the `statsmodelssm.tsa.ARMA()` routine for this analysis. Fit the data to an `ARMA(10, 1)` model as follows:

```
model = sm.tsa.ARMA(df, (10,1)).fit()
```

Perform a forecast (statsmodels uses strings a lot):

```
prediction = model.predict('1975', str(years[-1]), dynamic=True)
```

Refer to the following plot for the end result:



The fit is poor because frankly, we overfit the data. The simpler model in the previous section worked much better. The example code can be found in the `ch-07.ipynb` file in this book's code bundle:

```
import pandas as pd
import matplotlib.pyplot as plt
import statsmodels.api as sm
import datetime

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
years = df["YEAR"].values.astype(int)
```

```
df.index = pd.Index(sm.tsa.datetools.dates_from_range(str(years[0]),
str(years[-1])))
del df["YEAR"]

model = sm.tsa.ARMA(df, (10,1)).fit()
prediction = model.predict('1975', str(years[-1]), dynamic=True)

df['1975'].plot()
prediction.plot(style='--', label='Prediction')
plt.legend()
plt.show()
```

Generating periodic signals

Many natural phenomena are regular and trustworthy like an accurate clock. Some phenomena exhibit patterns that seem regular. A group of scientists found three cycles in the sunspot activity with the **Hilbert-Huang transform** (see <http://en.wikipedia.org/wiki/Hilbert%20%28%20Huang%20transform%29>). The cycles have a duration of 11, 22, and 100 years approximately. Normally, we would simulate a periodic signal using trigonometric functions such as a sine function. You probably remember a bit of trigonometry from high school. That's all we need for this example. Since we have three cycles, it seems reasonable to create a model, which is a linear combination of three sine functions. This just requires a tiny adjustment of the code for the autoregressive model. Refer to the `periodic.py` file in this book's code bundle for the following code:

```
from scipy.optimize import leastsq
import statsmodels.api as sm
import matplotlib.pyplot as plt
import numpy as np
def model(p, t):
    C, p1, f1, phi1, p2, f2, phi2, p3, f3, phi3 = p
    return C + p1 * np.sin(f1 * t + phi1) + p2 * np.sin(f2 * t + phi2) + p3 * np.sin(f3 * t + phi3)

def error(p, y, t):
    return y - model(p, t)

def fit(y, t):
    p0 = [y.mean(), 0, 2 * np.pi/11, 0, 0, 2 * np.pi/22, 0, 0, 2 * np.pi/100, 0]
    params = leastsq(error, p0, args=(y, t))[0]
    return params
```

```
data_loader = sm.datasets.sunspots.load_pandas()
sunspots = data_loader.data["SUNACTIVITY"].values
years = data_loader.data["YEAR"].values

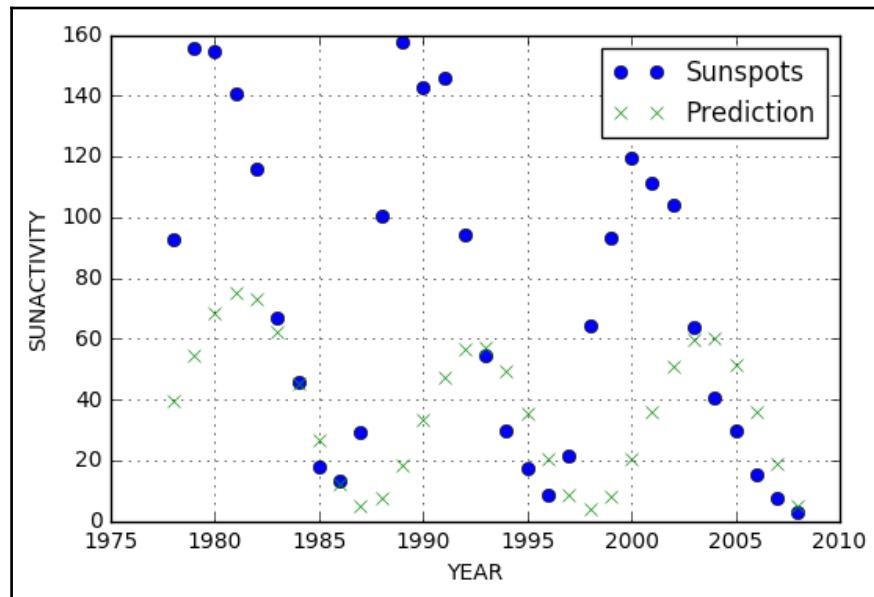
cutoff = .9 * len(sunspots)
params = fit(sunspots[:cutoff], years[:cutoff])
print("Params", params)

pred = model(params, years[cutoff:])
actual = sunspots[cutoff:]
print("Root mean square error", np.sqrt(np.mean((actual - pred) ** 2)))
print("Mean absolute error", np.mean(np.abs(actual - pred)))
print("Mean absolute percentage error", 100 * np.mean(np.abs(actual - pred)/actual))
mid = (actual + pred)/2
print("Symmetric Mean absolute percentage error", 100 *
np.mean(np.abs(actual - pred)/mid))
print("Coefficient of determination", 1 - ((actual - pred) ** 2).sum() /
((actual - actual.mean()) ** 2).sum())
year_range = data_loader.data["YEAR"].values[cutoff:]
plt.plot(year_range, actual, 'o', label="Sunspots")
plt.plot(year_range, pred, 'x', label="Prediction")
plt.grid(True)
plt.xlabel("YEAR")
plt.ylabel("SUNACTIVITY")
plt.legend()
plt.show()
```

We get the following output:

```
Params [ 47.18800285  28.89947419   0.56827284   6.51168446   4.55214999
0.29372077 -14.30926648 -18.16524041   0.06574835  -4.37789602]
Root mean square error 59.5619175499
Mean absolute error 44.5814573306
Mean absolute percentage error 65.1639657495
Symmetric Mean absolute percentage error 78.4477263927
Coefficient of determination -0.363525210982
```

The first line displays the coefficients of the model we attempted. We have a mean absolute error of 44, which means that we are off by that amount in either direction on average. We also want the coefficient of determination to be as close to 1 as possible to have a good fit. Instead, we get a negative value, which is undesirable. Refer to the following graph for the end result:



Fourier analysis

Fourier analysis is based on the **Fourier series** named after the mathematician Joseph Fourier. The Fourier series is a mathematical method used to represent functions as an infinite series of sine and cosine terms. The functions in question can be real or complex valued:

$$\sum_{t=-\infty}^{\infty} \chi[t] e^{-i\omega t}$$

The most efficient algorithm for Fourier analysis is the **Fast Fourier Transform (FFT)**. This algorithm is implemented in SciPy and NumPy. When applied to the time series data, the Fourier analysis transforms maps onto the frequency domain, producing a frequency spectrum. The frequency spectrum displays harmonics as distinct spikes at certain frequencies. Music, for example, is composed from different frequencies with the note A at 440 Hz. The note A can be produced by a pitch fork. We can produce this and other notes with musical instruments such as a piano. White noise is a signal consisting of many frequencies, which are represented equally. White light is a mix of all the visible frequencies of light, also represented equally.

In the following example, we will import two functions (refer to `ch-07.ipynb`):

```
from scipy.fftpack import rfft
from scipy.fftpack import fftshift
```

The `rfft()` function performs FFT on real-valued data. We could also have used the `fft()` function, but it gives a warning on this particular dataset. The `fftshift()` function shifts the zero-frequency component (the mean of the data) to the middle of the spectrum, for better visualization. We will also have a look at a sine wave because that is easy to understand. Create a sine wave and apply the FFT to it:

```
t = np.linspace(-2 * np.pi, 2 * np.pi, len(sunspots))
mid = np.ptp(sunspots)/2
sine = mid + mid * np.sin(np.sin(t))

sine_fft = np.abs(fftshift(rfft(sine)))
print "Index of max sine FFT", np.argsort(sine_fft)[-5:]
```

The following is the output that shows the indices corresponding to maximum amplitudes:

```
Index of max sine FFT [160 157 166 158 154]
```

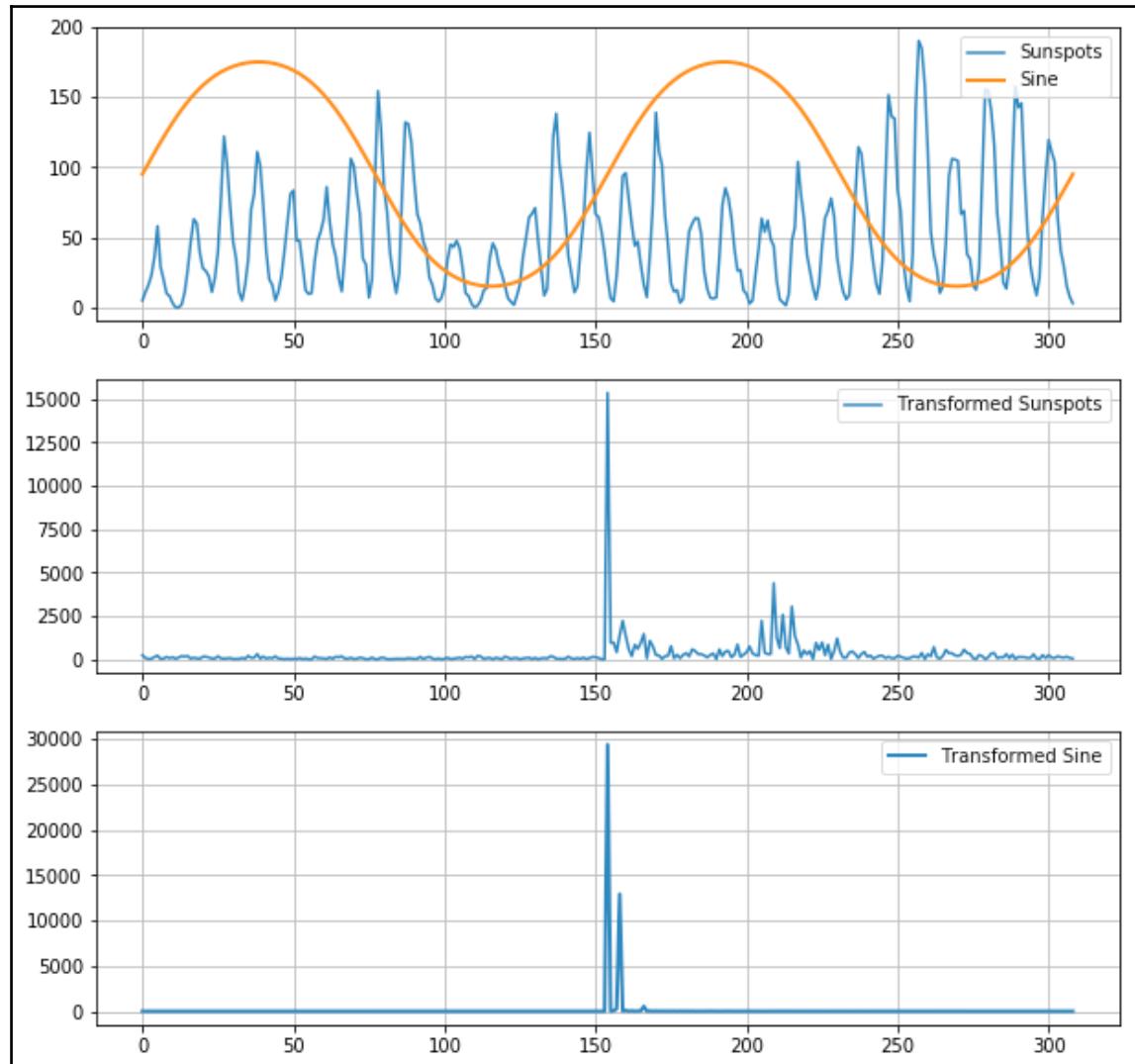
Perform FFT on the sunspots data:

```
transformed = np.abs(fftshift(rfft(sunspots)))
print "Indices of max sunspots FFT", np.argsort(transformed)[-5:]
```

The five largest peaks in the spectrum can be found at the following indices:

```
Indices of max sunspots FFT [205 212 215 209 154]
```

The largest peak is situated at 154 too. Refer to the following plot for the end result:



The complete code is located in the `ch-07.ipynb` file in this book's code bundle:

```
import numpy as np
import statsmodels.api as sm
import matplotlib.pyplot as plt
from scipy.fftpack import rfft
from scipy.fftpack import fftshift
```

```
data_loader = sm.datasets.sunspots.load_pandas()
sunspots = data_loader.data["SUNACTIVITY"].values

t = np.linspace(-2 * np.pi, 2 * np.pi, len(sunspots))
mid = np.ptp(sunspots)/2
sine = mid + mid * np.sin(np.sin(t))

sine_fft = np.abs(fftshift(rfft(sine)))
print("Index of max sine FFT", np.argsort(sine_fft)[-5:])

transformed = np.abs(fftshift(rfft(sunspots)))
print("Indices of max sunspots FFT", np.argsort(transformed)[-5:])

plt.subplot(311)
plt.plot(sunspots, label="Sunspots")
plt.plot(sine, lw=2, label="Sine")
plt.grid(True)
plt.legend()
plt.subplot(312)
plt.plot(transformed, label="Transformed Sunspots")
plt.grid(True)
plt.legend()
plt.subplot(313)
plt.plot(sine_fft, lw=2, label="Transformed Sine")
plt.grid(True)
plt.legend()
plt.show()
```

Spectral analysis

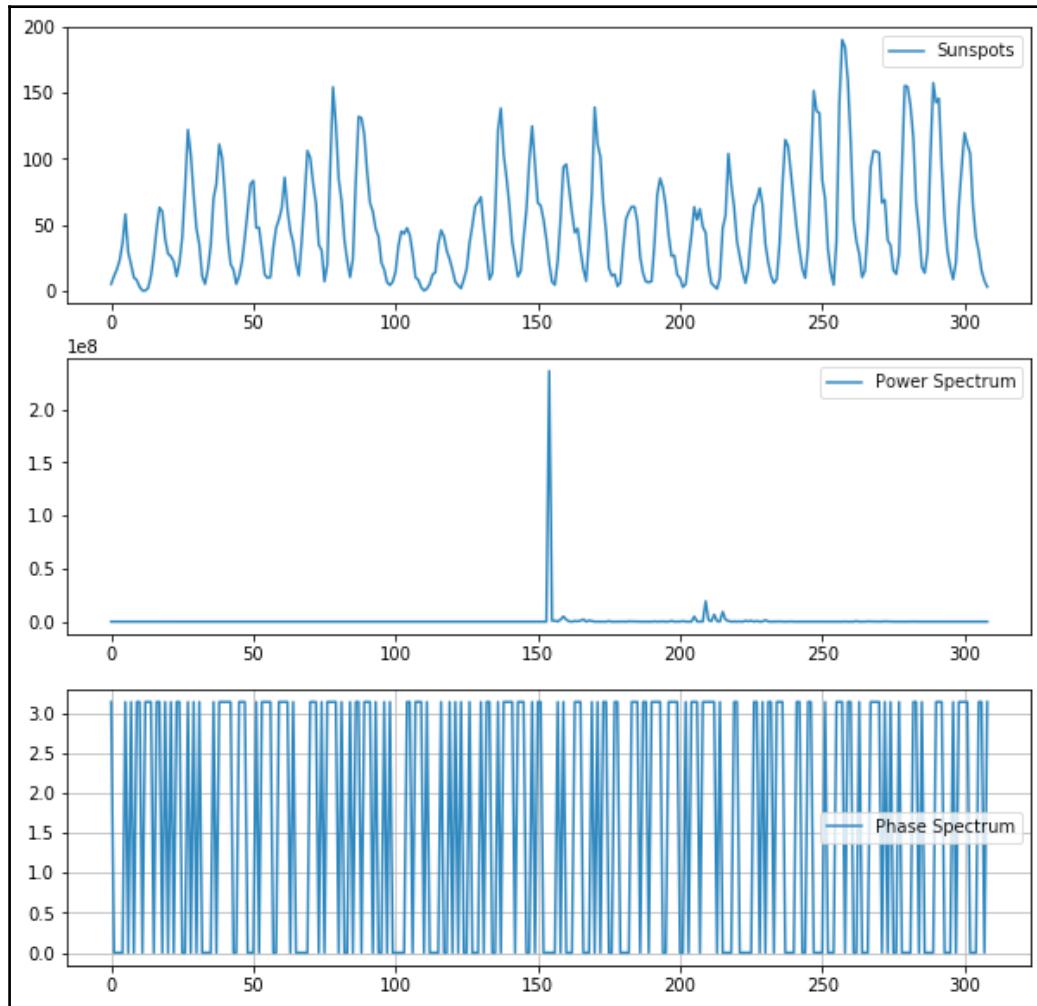
In the previous section, we charted the amplitude spectrum of the dataset. The **power spectrum** of a physical signal visualizes the energy distribution of the signal. We can modify the code easily to plot the power spectrum, just by squaring the values as follows:

```
plt.plot(transformed ** 2, label="Power Spectrum")
```

The **phase spectrum** visualizes the phase (the initial angle of a sine function) and can be plotted as follows:

```
plt.plot(np.angle(transformed), label="Phase Spectrum")
```

Refer to the following graph for the end result:



Please refer to the `ch-07.ipynb` file in this book's code bundle for the complete code.

Filtering

Filtering is a type of signal processing, which involves removing or suppressing a part of the signal. After applying FFT, we can filter high or low frequencies, or we can try to remove the white noise. White noise is a random signal with a constant power spectrum and as such doesn't contain any useful information. The `scipy.signal` package has a number of utilities for filtering. In this example, we will demonstrate a small sample of these routines:

- The **median filter** calculates the median in a rolling window (see http://en.wikipedia.org/wiki/Median_filter). It's implemented by the `medfilt()` function, which has an optional window size parameter.
- The **Wiener filter** removes noise using statistics (see http://en.wikipedia.org/wiki/Wiener_filter). For a filter $g(t)$ and signal $s(t)$, the output is calculated with the convolution $(g * [s + n])(t)$. It's implemented by the `wiener()` function. This function also has an optional window size parameter.
- The **detrend filter** removes a trend. This can be a linear or constant trend. It's implemented by the `detrend()` function.

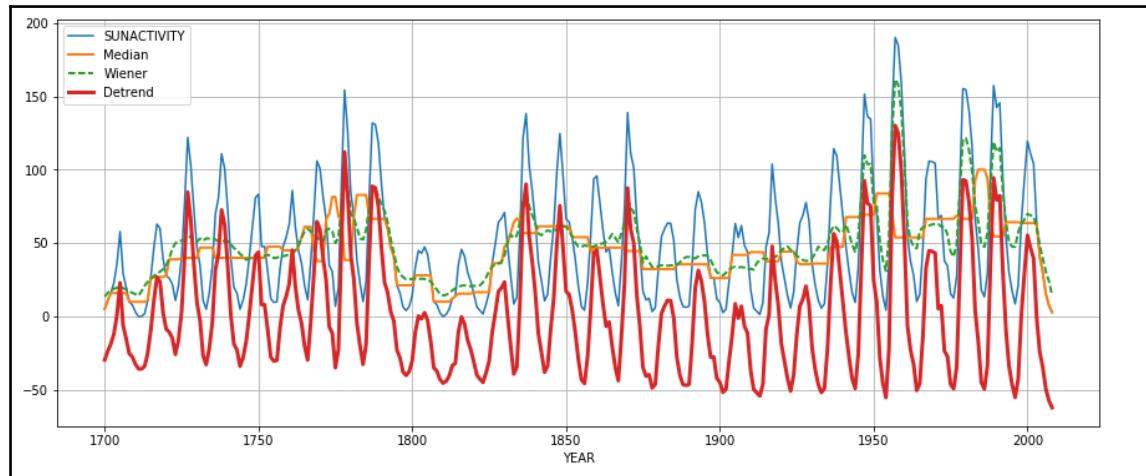
Please refer to the `ch-07.ipynb` file in this book's code bundle for the following code:

```
import statsmodels.api as sm
import matplotlib.pyplot as plt
from scipy.signal import medfilt
from scipy.signal import wiener
from scipy.signal import detrend

data_loader = sm.datasets.sunspots.load_pandas()
sunspots = data_loader.data["SUNACTIVITY"].values
years = data_loader.data["YEAR"].values

plt.plot(years, sunspots, label="SUNACTIVITY")
plt.plot(years, medfilt(sunspots, 11), lw=2, label="Median")
plt.plot(years, wiener(sunspots, 11), '--', lw=2, label="Wiener")
plt.plot(years, detrend(sunspots), lw=3, label="Detrend")
plt.xlabel("YEAR")
plt.grid(True)
plt.legend()
plt.show()
```

Refer to the following graph for the end result:



Summary

In this chapter, the time series examples used annual sunspot cycles data.

You learned that it's common to try to derive a relationship between a value and another data point or combination of data points a fixed number of periods in the past, in the same time series.

A moving average specifies a window of previously seen data, which is averaged each time the window slides forward by one period. In the Pandas API, the `DataFrame.rolling()` function provides the window functions functionality with different values of the `win_type` string parameter corresponding to different window functions.

Cointegration is similar to correlation and is a metric to define the relatedness of two time series. In regression setups, we frequently encounter the problem of overfitting. This issue arises when we have a perfect fit for a sample, which performs poorly when we introduce new data points. To evaluate a model, we can compute appropriate evaluation metrics.

Databases are an important tool for data analysis. Relational databases have been around since the 1970s. Recently, NoSQL databases have become a viable alternative. The next chapter, [Chapter 8, Working with Databases](#), contains information about the various databases (relational and NoSQL) and related APIs.

8

Working with Databases

This chapter introduces various databases (relational and NoSQL) and related APIs. A **relational database** is a database that has a collection of tables containing data organized by the relations between data items. A relationship can be set up between each row in the table and a row in another table. Relationships may also be between columns inside a table (obviously columns within a table have to be related, for instance, a name column and an address column in a customer table) as well as connections between columns in other tables.

Not Only SQL (NoSQL) databases are frequently used in big data and web applications. NoSQL systems may permit SQL-like query languages to be employed. NoSQL databases allow data to be stored in a more flexible manner than the relational model permits. This may mean not having a database schema or a flexible database schema. Of course, the flexibility and speed may come at a price, such as limited support for consistent transactions. NoSQL databases can store data using a dictionary style or a column-oriented style, or as documents, objects, graphs, tuples, or a combination thereof. The topics of this chapter are listed as follows:

- Lightweight access with sqlite3
- Accessing databases from Pandas
- SQLAlchemy
- Pony ORM
- Dataset-databases for lazy people
- PyMongo and MongoDB
- Storing data in Redis
- Storing data in memcached
- Apache Cassandra

Lightweight access with sqlite3

SQLite is a very popular relational database. It's very lightweight and used by many applications, for instance, web browsers such as Mozilla Firefox. Most of the apps in Android use SQLite as a data store.

The `sqlite3` module in the standard Python distribution can be used to work with an SQLite database. With `sqlite3`, we can either store the database in a file or keep it in RAM. For this example, we will do the latter. Import `sqlite3` as follows:

```
import sqlite3
```

A connection to the database is needed to proceed. If we wanted to store the database in a file, we would provide a filename. Instead, do the following:

```
with sqlite3.connect(":memory:") as con:
```

The `with` statement is standard Python and relies on the presence of a `__exit__()` method in a special context manager class. With this statement, we don't need to explicitly close the connection. The connection is automatically closed by the context manager. After connecting to a database, we need a cursor, that's generally how it works with databases, by the way. A **database cursor** is similar to a cursor in a text editor, in concept at least. We are required to close the cursor as well. Create the cursor as follows:

```
c = con.cursor()
```

We can now immediately create a table. Usually, you have to create a database first or have it created for you by a database specialist. In this chapter, you not only need to know Python, but SQL too. **SQL** is a specialized language for database querying and manipulating. We don't have enough space in this chapter to describe SQL completely, but basic SQL should be easy enough for you to pick up (for more information, go to <http://www.w3schools.com/sql/>). To create a table, we pass a SQL string to the cursor as follows:

```
c.execute('''CREATE TABLE sensors(date text,
code text, sensor_id real, temperature real)'''')
```

This should create a table with several columns called `sensors`. In this string, `text` and `real` are data types corresponding to string and numerical values. We can trust the table creation to have worked properly. If something goes wrong, we will get an error. Listing the tables in a database is database dependent. There is usually a special table or set of tables containing metadata about user tables. List the SQLite tables as follows:

```
for table in c.execute("SELECT name FROM sqlite_master
```

```
WHERE type = 'table'"):
print("Table", table[0])
```

As expected, we get the following output:

```
Table sensors
```

Let's insert and query some random data as follows:

```
c.execute("INSERT INTO sensors VALUES ('2016-11-05',
'Utrecht','Red',42,15.14)")
c.execute("SELECT * FROM sensors")
print(c.fetchone())
```

The record we inserted should be printed as follows:

```
(u'2016-11-05', u'Utrecht', u'Red', 42.0, 15.14)
```

When we don't need a table anymore, we can drop it. This is dangerous, so you have to be absolutely sure you don't need the table. Once a table is dropped, it cannot be recovered unless it was backed up. Drop the table and show the number of tables after dropping it as follows:

```
con.execute("DROP TABLE sensors")
print("# of tables", c.execute("SELECT COUNT(*)
FROM sqlite_master WHERE type = 'table'").fetchone()[0])
```

We get the following output:

```
# of tables 0
```

Refer to the ch-08.ipynb file in this book's code bundle for the following code:

```
import sqlite3

with sqlite3.connect(":memory:") as con:
    c = con.cursor()
    c.execute('''CREATE TABLE sensors(date text, city text,
code text, sensor_id real, temperature real)''')

    for table in c.execute("SELECT name FROM sqlite_master
WHERE type = 'table'"):
        print("Table", table[0])

    c.execute("INSERT INTO sensors VALUES ('2016-11-05',
'Utrecht','Red',42,15.14)")
    c.execute("SELECT * FROM sensors")
    print(c.fetchone())
```

```
con.execute("DROP TABLE sensors")

print("# of tables", c.execute("SELECT COUNT(*)"
    FROM sqlite_master WHERE type = 'table'").fetchone()[0])

c.close()
```

Accessing databases from Pandas

We can give Pandas a database connection, such as the one in the previous example, or an SQLAlchemy connection. We will cover the latter in the later sections of this chapter. We will load the statsmodels sunactivity data, just as we did in the previous chapter, Chapter 7, *Signal Processing and Time Series*:

1. Create a list of tuples to form the Pandas DataFrame:

```
rows = [tuple(x) for x in df.values]
```

Contrary to the previous example, create a table without specifying data types:

```
con.execute("CREATE TABLE sunspots(year, sunactivity)")
```

2. The `executemany()` method executes multiple statements; in this case, we will be inserting records from a list of tuples. Insert all the rows into the table and show the row count as follows:

```
con.executemany("INSERT INTO sunspots(year, sunactivity) VALUES
    (?, ?)", rows)
c.execute("SELECT COUNT(*) FROM sunspots")
print(c.fetchone())
```

The number of rows in the table is printed as follows:

```
(309,)
```

3. The `rowcount` attribute of the result of an `execute()` call gives the number of affected rows. This attribute is somewhat quirky and depends on your SQLite version. On the other hand, an SQL query, as shown in the previous code snippet, is unambiguous. Delete the records where the number of events is more than 20:

```
print("Deleted", con.execute("DELETE FROM sunspots where
    sunactivity > 20").rowcount, "rows")
```

The following should be printed:

```
Deleted 217 rows
```

4. If we have the database connection to Pandas, we can execute a query and return a Pandas DataFrame with the `read_sql()` function. Select the records until 1732 as follows:

```
print(read_sql("SELECT * FROM sunspots where year < 1732", con))
```

The end result is the following Pandas DataFrame:

```
year  sunactivity
0    1700          5
1    1701         11
2    1702         16
3    1707         20
4    1708         10
5    1709          8
6    1710          3
7    1711          0
8    1712          0
9    1713          2
10   1714         11
11   1723         11
```

[12 rows x 2 columns]

Refer to the `ch-08.ipynb` file in this book's code bundle for the following code:

```
import statsmodels.api as sm
from pandas.io.sql import read_sql
import sqlite3

with sqlite3.connect(":memory:") as con:
    c = con.cursor()

    data_loader = sm.datasets.sunspots.load_pandas()
    df = data_loader.data
    rows = [tuple(x) for x in df.values]

    con.execute("CREATE TABLE sunspots(year, sunactivity)")
    con.executemany("INSERT INTO sunspots(year, sunactivity) VALUES (?, ?)", rows)
    c.execute("SELECT COUNT(*) FROM sunspots")
    print(c.fetchone())
    print("Deleted", con.execute("DELETE FROM sunspots where sunactivity > 20").rowcount, "rows")
```

```
print(read_sql("SELECT * FROM sunspots where year < 1732", con))
con.execute("DROP TABLE sunspots")

c.close()
```

SQLAlchemy

SQLAlchemy is renowned for its **object-relational mapping (ORM)** based on a design pattern, where Python classes are mapped to database tables. In practice, this means that an extra abstraction layer is added, so we use the SQLAlchemy API to talk to the database instead of issuing SQL commands. SQLAlchemy takes care of the details behind the scenes. The drawback is that you have to learn the API, and may have to pay a small performance penalty. In this section, you will learn how to set up SQLAlchemy, and populate and query databases with SQLAlchemy.

Installing and setting up SQLAlchemy

The following is the command to install SQLAlchemy:

```
$ pip3 install sqlalchemy
```

The latest version of SQLAlchemy at the time of writing is 1.1.4. The download page for SQLAlchemy is available at <http://www.sqlalchemy.org/download.html>, with links to installers and code repositories. SQLAlchemy also has extensive documentation available at <http://www.sqlalchemy.org/library.html>.

SQLAlchemy requires us to define a superclass as follows:

```
from sqlalchemy.ext.declarative import declarative_base
Base = declarative_base()
```

In this and the following sections, we will make use of a small database with two tables. The first table defines an observation station. The second table represents sensors in the stations. Each station has zero, one, or many sensors. A station is identified by an integer ID, which is automatically generated by the database. A station is also identified by a name, which is unique and mandatory.

A sensor has an integer ID as well. We keep track of the last value measured by the sensor. This value can have a multiplier related to it. The setup described in this section is expressed in the ch-08.ipynb file in this book's code bundle (you don't have to run this script, but it is used by code further down in the chapter):

```
from sqlalchemy import Column, ForeignKey, Integer, String, Float
from sqlalchemy.ext.declarative import declarative_base
from sqlalchemy.orm import relationship
from sqlalchemy import create_engine
from sqlalchemy import UniqueConstraint

Base = declarative_base()
class Station(Base):
    __tablename__ = 'station'
    id = Column(Integer, primary_key=True)
    name = Column(String(14), nullable=False, unique=True)

    def __repr__(self):
        return "Id=%d name=%s" % (self.id, self.name)

class Sensor(Base):
    __tablename__ = 'sensor'
    id = Column(Integer, primary_key=True)
    last = Column(Integer)
    multiplier = Column(Float)
    station_id = Column(Integer, ForeignKey('station.id'))
    station = relationship(Station)

    def __repr__(self):
        return "Id={:d} last={:d} multiplier={:.1f} station_id={:d}".format(
            self.id, self.last, self.multiplier, self.station_id)

if __name__ == "__main__":
    print("This script is used by code further down in this notebook.")
```

Populating a database with SQLAlchemy

Creating the tables will be deferred to the next section. In this section, we will prepare a script that will populate the database (you don't have to run this; it is used by a script in a later section). With a DBSession object, we can insert data into the tables. An engine is needed too, but creating the engine will also be deferred until the next section:

1. Create the DBSession object as follows:

```
Base.metadata.bind = engine

DBSession = sessionmaker(bind=engine)
session = DBSession()
```

2. Let's create two stations:

```
de_bilt = Station(name='De Bilt')
session.add(de_bilt)
session.add(Station(name='Utrecht'))
session.commit()
print("Station", de_bilt)
```

The rows are not inserted until we commit the session. The following is printed for the first station:

```
Station Id=1 name=De Bilt
```

3. Similarly, insert a Sensor record as follows:

```
temp_sensor = Sensor(last=20, multiplier=.1, station=de_bilt)
session.add(temp_sensor)
session.commit()
print("Sensor", temp_sensor)
```

The sensor is in the first station; therefore, we get the following printout:

```
Sensor Id=1 last=20 multiplier=0.1 station_id=1
```

The database population code can be found in the ch-08.ipynb file in this book's code bundle (again, you don't need to run this code; it's used by another script):

```
from sqlalchemy import create_engine
from sqlalchemy.orm import sessionmaker

from alchemy_entities import Base, Sensor, Station

def populate(engine):
```

```
Base.metadata.bind = engine

DBSession = sessionmaker(bind=engine)
session = DBSession()

de_bilt = Station(name='De Bilt')
session.add(de_bilt)
session.add(Station(name='Utrecht'))
session.commit()
print("Station", de_bilt)

temp_sensor = Sensor(last=20, multiplier=.1, station=de_bilt)
session.add(temp_sensor)
session.commit()
print("Sensor", temp_sensor)

if __name__ == "__main__":
    print("This script is used by code further down in this notebook")
```

Querying the database with SQLAlchemy

An engine is created from a URI as follows:

```
engine = create_engine('sqlite:///demo.db')
```

In this URI, we specified that we are using SQLite and the data is stored in the demo.db file. Create the station and sensor tables with the engine we just created:

```
Base.metadata.create_all(engine)
```

For SQLAlchemy queries, we need a DBSession object again, as shown in the previous section.

Select the first row in the station table:

```
station = session.query(Station).first()
```

Select all the stations as follows:

```
print("Query 1", session.query(Station).all())
```

The following will be the output:

```
Query 1 [Id=1 name=De Bilt, Id=2 name=Utrecht]
```

Select all the sensors as follows:

```
print("Query 2", session.query(Sensor).all())
```

The following will be the output:

```
Query 2 [Id=1 last=20 multiplier=0.1 station_id=1]
```

Select the first sensor, which belongs to the first station:

```
print("Query 3", session.query(Sensor).filter(Sensor.station == station).one())
```

The following will be the output:

```
Query 3 Id=1 last=20 multiplier=0.1 station_id=1
```

We can again query with the Pandas `read_sql()` method:

```
print(read_sql("SELECT * FROM station", engine.raw_connection()))
```

You will get the following output:

```
      id      name
0    1  De Bilt
1    2  Utrecht
[2 rows x 2 columns]
```

Inspect the `ch-08.ipynb` file in this book's code bundle:

```
from alchemy_entities import Base, Sensor, Station
from populate_db import populate
from sqlalchemy import create_engine
from sqlalchemy.orm import sessionmaker
import os
from pandas.io.sql import read_sql

engine = create_engine('sqlite:///demo.db')
Base.metadata.create_all(engine)
populate(engine)
Base.metadata.bind = engine
DBSession = sessionmaker()
DBSession.bind = engine
session = DBSession()

station = session.query(Station).first()

print("Query 1", session.query(Station).all())
```

```
print("Query 2", session.query(Sensor).all())
print("Query 3", session.query(Sensor).filter(Sensor.station ==
station).one())
print(read_sql("SELECT * FROM station", engine.raw_connection()))

try:
    os.remove('demo.db')
    print("Deleted demo.db")
except OSError:
    pass
```

Pony ORM

Pony ORM is another Python ORM package. Pony ORM is written in pure Python and has automatic query optimization and a GUI database schema editor. It also supports automatic transaction management, automatic caching, and composite keys. Pony ORM uses Python generator expressions, which are translated in SQL. Install it as follows:

```
$ pip3 install pony
```

Import the packages we will need in this example. Refer to the `pony_ride.py` file in this book's code bundle:

```
from pony.orm import Database, db_session
import statsmodels.api as sm
```

Create an in-memory SQLite database:

```
db = Database('sqlite', ':memory:')
```

Load the `sunspots` data and write it to the database with the Pandas `DataFrame.to_sql` function:

```
with db_session:
    data_loader = sm.datasets.sunspots.load_pandas()
    df = data_loader.data
    df.to_sql("sunspots", db.get_connection())
    print(db.select("count(*) FROM sunspots"))
```

The number of rows in the `sunspots` table is printed as follows:

[309]

Dataset – databases for lazy people

Dataset is a Python library which is basically a wrapper around SQLAlchemy. It claims to be so easy to use that even lazy people like it.

Install dataset as follows:

```
$ pip3 install dataset
```

Create a SQLite in-memory database and connect to it:

```
import dataset
db = dataset.connect('sqlite:///memory:')
```

Create a table called books:

```
table = db["books"]
```

Actually, the table in the database isn't created yet, since we haven't specified any columns. We only created a related object. The table schema is created automatically from calls to the `insert()` method. Give the `insert()` method dictionaries with book titles:

```
table.insert(dict(), author='Ivan Idris')
table.insert(dict(),
author='Ivan Idris'))
table.insert(dict(),
author='Ivan Idris'))
```

Print the rows from the table as follows:

```
for row in db['books']:
    print(row)
```

The following will be printed:

```
<dataset.persistence.util.ResultIter object at 0x10d4bf550>
OrderedDict([('id', 1), ('title', "NumPy Beginner's Guide"), ('author',
'Ivan Idris')])
OrderedDict([('id', 2), ('title', 'NumPy Cookbook'), ('author', 'Ivan
Idris')])
OrderedDict([('id', 3), ('title', 'Learning NumPy'), ('author', 'Ivan
Idris')])
```

We can easily show the tables in the database with the following line:

```
print("Tables", db.tables)
```

The following is the output of the preceding code:

```
Tables ['books']
```

The following is the content of the ch-08.ipynb file in this book's code bundle:

```
import dataset

db = dataset.connect('sqlite:///memory:')
table = db["books"]
table.insert(dict(), author='Ivan Idris'))
table.insert(dict(), author='Ivan Idris'))
table.insert(dict(), author='Ivan Idris'))
for row in db['books']:
    print(row)

print("Tables", db.tables)
```

PyMongo and MongoDB

MongoDB (humongous) is a NoSQL document-oriented database. The documents are stored in the BSON format, which is JSON-like. You can download a MongoDB distribution from <http://www.mongodb.org/downloads>. Installing should be just a matter of unpacking a compressed archive. The version at the time of writing was 3.4.0. In the bin directory of the distribution, we will find the mongod file, which starts the server. MongoDB expects to find a /data/db directory. This is the directory where data is stored. We can specify another directory from the command line as follows:

```
$ mkdir /tmp/db
```

Start the database from the directory containing its binary executables:

```
./mongod --dbpath /tmp/db
```

We need to keep this process running to be able to query the database. **PyMongo** is a Python driver for MongoDB. Install PyMongo as follows:

```
$ pip3 install pymongo
```

Connect to the MongoDB test database:

```
from pymongo import MongoClient
client = MongoClient()
db = client.test_database
```

Remember that we can create JSON from a Pandas DataFrame. Create the JSON and store it in MongoDB:

```
data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
rows = json.loads(df.T.to_json()).values()
db.sunspots.insert(rows)
```

Query the document we just created:

```
cursor = db['sunspots'].find({})
df = pd.DataFrame(list(cursor))
print(df)
```

This prints the entire Pandas DataFrame. Refer to the `ch-08.ipynb` file in this book's code bundle:

```
from pymongo import MongoClient
import statsmodels.api as sm
import json
import pandas as pd

client = MongoClient()
db = client.test_database

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
rows = json.loads(df.T.to_json()).values()
db.sunspots.insert_many(rows)

cursor = db['sunspots'].find({})
df = pd.DataFrame(list(cursor))
print(df)

db.drop_collection('sunspots')
```

Storing data in Redis

Remote Dictionary Server (Redis) is an in-memory, key-value database, written in C. In the in-memory mode, Redis is extremely fast, with writing and reading being almost equally fast. Redis follows the publish/subscribe model and uses Lua scripts as stored procedures. Publish/subscribe makes use of channels to which a client can subscribe in order to receive messages. I had installed Redis version 3.2.6 at the time of writing the book. Redis can be downloaded from the Redis home page at <http://redis.io/>. After installing the Redis distribution, issue the following command to run the server:

```
$ src/redis-server
```

Now let's install a Python driver:

```
$ pip3 install redis
```

It's pretty easy to use Redis when you realize it's a giant dictionary. However, Redis does have its limitations. Sometimes, it's just convenient to store a complex object as a JSON string (or other format). That's what we are going to do with a Pandas DataFrame. Connect to Redis as follows:

```
r = redis.StrictRedis()
```

Create a key-value pair with a JSON string:

```
r.set('sunspots', data)
```

Retrieve the data with the following line:

```
blob = r.get('sunspots')
```

The code is straightforward and given in the ch-08.ipynb file in this book's code bundle:

```
import redis
import statsmodels.api as sm
import pandas as pd

r = redis.StrictRedis()
data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
data = df.T.to_json()
r.set('sunspots', data)
blob = r.get('sunspots')
print(pd.read_json(blob))
```

Storing data in memcache

The memcache is an in-memory, key-value database store, just like Redis. After you install and run the memcached server, install the memcache Python client using the following command:

```
$ pip3 install python3-memcache
```

The code in the ch-08.ipynb file creates a memcache client and then stores the DataFrame to memcache with an auto-expire value of 600 seconds. The code is similar to the code for Redis:

```
import memcache
import statsmodels.api as sm
import pandas as pd

client = memcache.Client([('127.0.0.1', 11211)])
data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
data = df.T.to_json()
client.set('sunspots', data, time=600)
print("Stored data to memcached, auto-expire after 600 seconds")
blob = client.get('sunspots')
print(pd.read_json(blob))
```

Apache Cassandra

Apache Cassandra mixes features of key-value and traditional relational databases. In a conventional relational database, the columns of a table are fixed. In Cassandra, however, rows within the same table can have different columns. Cassandra is, therefore, column-oriented, since it allows a flexible schema for each row. Columns are organized in so-called column families, which are equivalent to tables in relational databases. Joins and subqueries are not possible with Cassandra. Cassandra can be downloaded from <http://cassandra.apache.org/download/>. We used Cassandra version 3.9 at the time of writing this book. Please refer to <http://wiki.apache.org/cassandra/GettingStarted> to get started:

1. Run the server from the command line as follows:

```
$ bin/cassandra-f
```

2. Create the directories listed in `conf/cassandra.yaml` or tweak them as follows:

```
data_file_directories:  
  /tmp/lib/cassandra/data  
commitlog_directory: /tmp/lib/cassandra/commitlog  
saved_caches_directory: /tmp/lib/cassandra/saved_caches
```

3. The following commands make sense if you don't want to keep the data:

```
$ mkdir -p /tmp/lib/cassandra/data  
$ mkdir -p /tmp/lib/cassandra/commitlog  
$ mkdir -p /tmp/lib/cassandra/saved_caches
```

4. Install a Python driver with the following command:

```
$ pip3 install cassandra-driver
```

5. Now it's time for the code. Connect to a cluster and create a session as follows:

```
cluster = Cluster()  
session = cluster.connect()
```

6. Cassandra has the concept of keyspace. A keyspace holds tables. Cassandra has its own query language called **Cassandra Query Language (CQL)**. CQL is very similar to SQL. Create the keyspace and set the session to use it:

```
session.execute("CREATE KEYSPACE IF NOT EXISTS mykeyspace WITH  
REPLICATION = { 'class' : 'SimpleStrategy',  
'replication_factor' : 1 };")  
session.set_keyspace('mykeyspace')
```

7. Now, create a table for the sunspots data:

```
session.execute("CREATE TABLE IF NOT EXISTS sunspots (year  
decimal PRIMARY KEY, sunactivity decimal);")
```

8. Create a statement that we will use in a loop to insert rows of the data as tuples:

```
query = SimpleStatement(  
    "INSERT INTO sunspots (year, sunactivity) VALUES (%s, %s)",  
    consistency_level=ConsistencyLevel.QUORUM)
```

9. The following line inserts the data:

```
for row in rows:  
    session.execute(query, row)
```

10. Get the count of the rows in the table:

```
rows=session.execute("SELECT COUNT(*) FROM sunspots")
for row in rows:
    print(row)
```

This prints the row count as follows:

```
[Row (count=309)]
```

11. Drop the keyspace and shut down the cluster:

```
session.execute('DROP KEYSPACE mykeyspace')
cluster.shutdown()
```

Refer to the ch-08.ipynb file in this book's code bundle:

```
from cassandra import ConsistencyLevel
from cassandra.cluster import Cluster
from cassandra.query import SimpleStatement
import statsmodels.api as sm

cluster = Cluster()
session = cluster.connect()
session.execute("CREATE KEYSPACE IF NOT EXISTS mykeyspace WITH REPLICATION
= { 'class' : 'SimpleStrategy', 'replication_factor' : 1 };")
session.set_keyspace('mykeyspace')
session.execute("CREATE TABLE IF NOT EXISTS sunspots (year decimal PRIMARY
KEY, sunactivity decimal);")

query = SimpleStatement(
    "INSERT INTO sunspots (year, sunactivity) VALUES (%s, %s)",
    consistency_level=ConsistencyLevel.QUORUM)

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
rows = [tuple(x) for x in df.values]
for row in rows:
    session.execute(query, row)

rows=session.execute("SELECT COUNT(*) FROM sunspots")
for row in rows:
    print(row)

session.execute('DROP KEYSPACE mykeyspace')
cluster.shutdown()
```

Summary

We stored annual sunspots cycles data in different relational and NoSQL databases.

The term *relational* here does not just pertain to relationships between tables; firstly, it has to do with the relationship between columns inside a table; secondly, it relates to connections between tables.

The `sqlite3` module in the standard Python distribution can be used to work with a SQLite database. We can give Pandas an SQLite database connection or an SQLAlchemy connection.

SQLAlchemy is renowned for its ORM, based on a design pattern, where Python classes are mapped to database tables. The ORM pattern is a general architectural pattern applicable to other object-oriented programming languages. SQLAlchemy abstracts away the technical details of working with databases, including writing SQL.

MongoDB is a document-based store, which can hold a huge amount of data.

In the in-memory mode, Redis is extremely fast, with writing and reading being almost equally fast. Redis is a key-value store that functions similarly to a Python dictionary.

Apache Cassandra mixes features of key-value and traditional relational databases. It is column-oriented and its columns are organized into families, which are the equivalent of tables in relational databases. Rows in Apache Cassandra are not tied to a particular set of columns.

The next chapter, Chapter 9, *Analyzing Textual Data and Social Media*, describes analysis techniques for plaintext data. Plaintext data is found in many organizations and on the Internet. Generally, plaintext data is very unstructured, and requires a different approach than data that has been tabulated and cleaned. For the analysis, we will use NLTK—an open source Python package. NLTK is very comprehensive and comes with its own datasets.

9

Analyzing Textual Data and Social Media

In the previous chapters, we focused on the analysis of structured data, mostly in tabular format. Along with structured data, plaintext is another predominant form of data available today. Text analysis includes the analysis of word frequency distributions, pattern recognition, tagging, link and association analysis, sentiment analysis, and visualization. One of the main libraries used for text analysis in Python is the **Natural Language Toolkit (NLTK)** library. NLTK comes with a collection of sample texts called **corpora**. The scikit-learn library also contains tools for text analysis that we will cover briefly in this chapter. A small example of network analysis will also be covered. The following topics will be discussed in this chapter:

- Installing NLTK
- About NLTK
- Filtering out stopwords, names, and numbers
- The bag-of-words model
- Analyzing word frequencies
- Naive Bayes classification
- Sentiment analysis
- Creating word clouds
- Social network analysis

Installing NLTK

Let's install the libraries required for this chapter with the following command:

```
$ pip3 install nltk scikit-learn
```

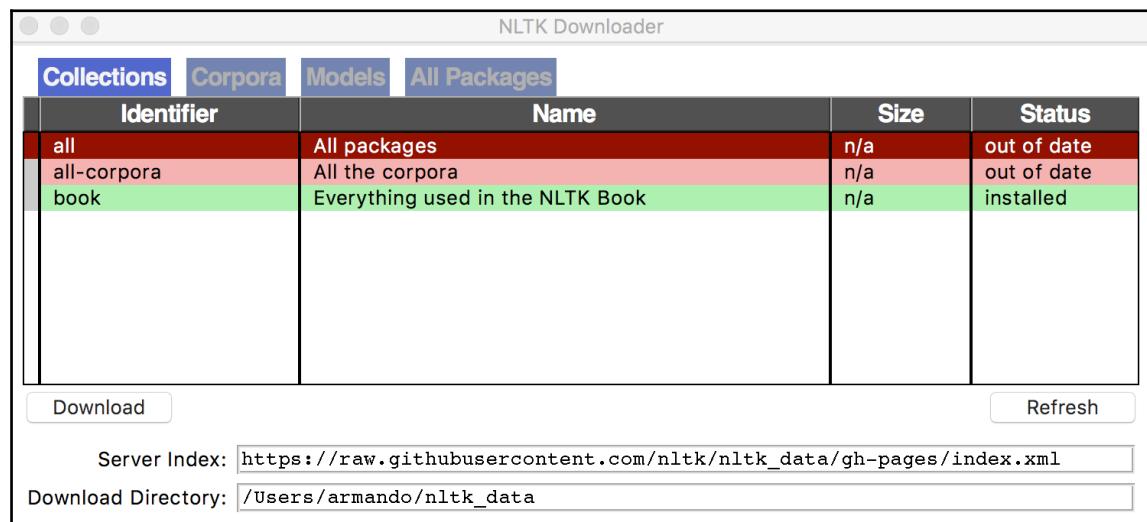
About NLTK

NLTK is a Python API for the analysis of texts written in natural languages, such as English. NLTK was created in 2001 and was originally intended as a teaching tool.

Although we installed NLTK in the previous section, we are not done yet; we still need to download the NLTK corpora. The download is relatively large (about 1.8 GB); however, we only have to download it once. Unless you know exactly which corpora you require, it's best to download all the available corpora. Download the corpora from the Python shell as follows:

```
$ python3
>>> import nltk
>>> nltk.download()
```

A GUI application should appear, where you can specify a destination and what file to download.



If you are new to NLTK, it's most convenient to choose the default option and download everything. In this chapter, we will need the stopwords, movie reviews, names, and Gutenberg corpora. Readers are encouraged to follow the sections in the `ch-09.ipynb` file.

Filtering out stopwords, names, and numbers

Stopwords are common words that have very low information value in a text. It is a common practice in text analysis to get rid of stopwords. NLTK has a stopwords corpora for a number of languages. Load the English stopwords corpus and print some of the words:

```
sw = set(nltk.corpus.stopwords.words('english'))
print("Stop words:", list(sw)[:7])
```

The following common words are printed:

```
Stop words: ['between', 'who', 'such', 'ourselves', 'an', 'ain', 'ours']
```

Note that all the words in this corpus are in lowercase.

NLTK also has a Gutenberg corpus. The Gutenberg project is a digital library of books, mostly with expired copyright, which are available for free on the Internet (see <http://www.gutenberg.org/>).

Load the Gutenberg corpus and print some of its filenames:

```
gb = nltk.corpus.gutenberg
print("Gutenberg files:\n", gb.fileids()[-5:])
```

Some of the titles printed may be familiar to you:

```
Gutenberg files: ['milton-paradise.txt', 'shakespeare-caesar.txt',
'shakespeare-hamlet.txt', 'shakespeare-macbeth.txt', 'whitman-leaves.txt']
```

Extract the first couple of sentences from the `milton-paradise.txt` file, which we will filter later:

```
text_sent = gb.sents("milton-paradise.txt")[:2]
print("Unfiltered:", text_sent)
```

The following sentences are printed:

```
Unfiltered [['[', 'Paradise', 'Lost', 'by', 'John', 'Milton',
'1667', ']'], ['Book', 'I']]
```

Now, filter out the stopwords as follows:

```
for sent in text_sent:
    filtered = [w for w in sent if w.lower() not in sw]
    print("Filtered:\n", filtered)
```

For the first sentence, we get the following output:

```
Filtered '['[', 'Paradise', 'Lost', 'John', 'Milton', '1667', ']']
```

If we compare this with the previous snippet, we notice that the word `by` has been filtered out as it was found in the stopwords corpus. Sometimes, we want to remove numbers and names too. We can remove words based on **part of speech (POS)** tags. In this tagging scheme, numbers correspond to the **cardinal number (CD)** tag. Names correspond to the **proper noun singular (NNP)** tag. Tagging is an inexact process based on heuristics. It's a big topic that deserves an entire book. Tag the filtered text with the `pos_tag()` function:

```
tagged = nltk.pos_tag(filtered)
print("Tagged:\n", tagged)
```

For our text, we get the following tags:

```
Tagged [('[', 'NN'), ('Paradise', 'NNP'), ('Lost', 'NNP'), ('John', 'NNP'),
('Milton', 'NNP'), ('1667', 'CD'), (']', 'CD')]
```

The `pos_tag()` function returns a list of tuples, where the second element in each tuple is the tag. As you can see, some of the words are tagged as NNP, although they probably shouldn't be. The heuristic here is to tag words as NNP if the first character of a word is uppercase. If we set all the words to be lowercase, we will get a different result. This is left as an exercise for the reader. It's easy to remove the words in the list with the NNP and CD tags, as described in the following code:

```
words= []
for word in tagged:
    if word[1] != 'NNP' and word[1] != 'CD':
        words.append(word[0])

print(words)
```

Have a look at the ch-09.ipynb file in this book's code bundle:

```
import nltk

sw = set(nltk.corpus.stopwords.words('english'))
print("Stop words:", list(sw)[:7])

gb = nltk.corpus.gutenberg
print("Gutenberg files:\n", gb.fileids()[-5:])

text_sent = gb.sents("milton-paradise.txt")[:2]
print("Unfiltered:", text_sent)

for sent in text_sent:
    filtered = [w for w in sent if w.lower() not in sw]
    print("Filtered:\n", filtered)
    tagged = nltk.pos_tag(filtered)
    print("Tagged:\n", tagged)

    words= []
    for word in tagged:
        if word[1] != 'NNP' and word[1] != 'CD':
            words.append(word[0])

    print("Words:\n", words)
```

The bag-of-words model

In the **bag-of-words model**, we create from a document a bag containing words found in the document. In this model, we don't care about the word order. For each word in the document, we count the number of occurrences. With these word counts, we can do statistical analysis, for instance, to identify spam in e-mail messages.

If we have a group of documents, we can view each unique word in the corpus as a feature; here, *feature* means parameter or variable. Using all the word counts, we can build a feature vector for each document; *vector* is used here in the mathematical sense. If a word is present in the corpus but not in the document, the value of this feature will be 0. Surprisingly, NLTK doesn't currently have a handy utility to create a feature vector. However, the machine learning Python library, scikit-learn, does have a CountVectorizer class that we can use. In the next chapter, Chapter 10, *Predictive Analytics and Machine Learning*, we will do more with scikit-learn.

Load two text documents from the NLTK Gutenberg corpus:

```
hamlet = gb.raw("shakespeare-hamlet.txt")
macbeth = gb.raw("shakespeare-macbeth.txt")
```

Create the feature vector by omitting English stopwords:

```
cv = sk.feature_extraction.text.CountVectorizer(stop_words='english')
print("Feature vector:\n", cv.fit_transform([hamlet, macbeth]).toarray())
```

These are the feature vectors for the two documents:

```
Feature vector:
[[ 1  0  1 ..., 14  0  1]
 [ 0  1  0 ...,  1  1  0]]
```

Print a small selection of the features (unique words) that we found:

```
print("Features:\n", cv.get_feature_names()[:5])
```

The features are given in alphabetical order:

```
Features:
['1599', '1603', 'abominably', 'abhorred', 'abide']
```

Have a look at the ch-09.ipynb file in this book's code bundle:

```
import nltk
import sklearn as sk

hamlet = gb.raw("shakespeare-hamlet.txt")
macbeth = gb.raw("shakespeare-macbeth.txt")

cv = sk.feature_extraction.text.CountVectorizer(stop_words='english')

print("Feature vector:\n", cv.fit_transform([hamlet, macbeth]).toarray())
print("Features:\n", cv.get_feature_names()[:5])
```

Analyzing word frequencies

The NLTK FreqDist class encapsulates a dictionary of words and counts for a given list of words. Load the Gutenberg text of Julius Caesar by William Shakespeare. Let's filter out the stopwords and punctuation:

```
punctuation = set(string.punctuation)
filtered = [w.lower() for w in words if w.lower() not in sw and w.lower()
not in punctuation]
```

Create a FreqDist object and print the associated keys and values with the highest frequency:

```
fd = nltk.FreqDist(filtered)
print("Words", fd.keys()[:5])
print("Counts", fd.values()[:5])
```

The keys and values are printed as follows:

```
Words ['d', 'caesar', 'brutus', 'bru', 'haue']
Counts [215, 190, 161, 153, 148]
```

The first word in this list is, of course, not an English word, so we may need to add the heuristic that words have a minimum of two characters. The NLTK FreqDist class allows dictionary-like access, but it also has convenience methods. Get the word with the highest frequency and related count:

```
print("Max", fd.max())
print("Count", fd['d'])
```

The following result shouldn't be a surprise:

```
Max d
Count 215
```

Up until this point, the analysis has focused on single words, but we can extend the analysis to word pairs and triplets. These are also called bigrams and trigrams. We can find them with the `bigrams()` and `trigrams()` functions. Repeat the analysis, but this time for bigrams:

```
fd = nltk.FreqDist(nltk.bigrams(filtered))
print("Bigrams", fd.keys()[:5])
print("Counts", fd.values()[:5])
print("Bigram Max", fd.max())
print("Bigram count", fd[('let', 'vs')])
```

The following output should be printed:

```
Bigrams [('let', 'vs'), ('wee', 'l'), ('mark', 'antony'), ('marke',
'antony'), ('st', 'thou')]
Counts [16, 15, 13, 12, 12]
Bigram Max ('let', 'vs')
Bigram count 16
```

Have a peek at the ch-09.ipynb file in this book's code bundle:

```
import nltk
import string

gb = nltk.corpus.gutenberg
words = gb.words("shakespeare-caesar.txt")

sw = set(nltk.corpus.stopwords.words('english'))
punctuation = set(string.punctuation)
filtered = [w.lower() for w in words if w.lower() not in sw and w.lower()
not in punctuation]
fd = nltk.FreqDist(filtered)
print("Words", fd.keys()[:5])
print("Counts", fd.values()[:5])
print("Max", fd.max())
print("Count", fd['d'])

fd = nltk.FreqDist(nltk.bigrams(filtered))
print("Bigrams", fd.keys()[:5])
print("Counts", fd.values()[:5])
print("Bigram Max", fd.max())
print("Bigram count", fd[('let', 'vs')])
```

Naive Bayes classification

Classification algorithms are a type of machine learning algorithm that determine the class (category or type) of a given item. For instance, we could try to determine the genre of a movie based on some features. In this case, the genre is the class to be predicted. In the next chapter, Chapter 10, *Predictive Analytics and Machine Learning*, we will continue with an overview of machine learning. In the meantime, we will discuss a popular algorithm called **Naive Bayes classification**, which is frequently used to analyze text documents.

Naive Bayes classification is a probabilistic algorithm based on the Bayes theorem from probability theory and statistics. The Bayes theorem formulates how to discount the probability of an event based on new evidence. For example, imagine that we have a bag with pieces of chocolate and other items we can't see. We will call the probability of drawing a piece of dark chocolate $P(D)$. We will denote the probability of drawing a piece of chocolate as $P(C)$. Of course, the total probability is always 1, so $P(D)$ and $P(C)$ can be at most 1. The Bayes theorem states that the posterior probability is proportional to the prior probability times likelihood:

$P(D | C)$ in the preceding notation means the probability of event D given C . When we haven't drawn any items, $P(D) = 0.5$ because we don't have any information yet. To actually apply the formula, we need to know $P(C | D)$ and $P(C)$, or we have to determine those indirectly.

Naive Bayes classification is called **naive** because it makes the simplifying assumption of independence between features. In practice, the results are usually pretty good, so this assumption is often warranted to a certain level. Recently, it was found that there are theoretical reasons why the assumption makes sense. However, since machine learning is a rapidly evolving field, algorithms have been invented with (slightly) better performance.

Let's try to classify words as stopwords or punctuation. As a feature, we will use the word length, since stopwords and punctuation tend to be short.

This setup leads us to define the following functions:

```
def word_features(word):
    return {'len': len(word)}

def isStopword(word):
    return word in sw or word in punctuation
```

Label the words in the Gutenberg `shakespeare-caesar.txt` based on whether or not they are stopwords:

```
labeled_words = [(word.lower(), isStopword(word.lower())) for word in
words]
random.seed(42)
random.shuffle(labeled_words)
print(labeled_words[:5])
```

The 5 labeled words will appear as follows:

```
[('was', True), ('greeke', False), ('cause', False), ('but', True),
('house', False)]
```

For each word, determine its length:

```
featuresets = [(word_features(n), word) for (n, word) in labeled_words]
```

In previous chapters, we mentioned overfitting, and looked at how you could avoid this with cross-validation by having a train and a test dataset. We will train a naive Bayes classifier on 90 percent of the words and test the remaining 10 percent. Create the train and the test set, and train the data:

```
cutoff = int(.9 * len(featuresets))
train_set, test_set = featuresets[:cutoff], featuresets[cutoff:]
classifier = nltk.NaiveBayesClassifier.train(train_set)
```

We can now check how the classifier labels the words in the sets:

```
classifier = nltk.NaiveBayesClassifier.train(train_set)
print("'behold' class", classifier.classify(word_features('behold')))
print("'the' class", classifier.classify(word_features('the')))
```

Fortunately, the words are properly classified:

```
'behold' class False
'the' class True
```

Determine the classifier accuracy on the test set as follows:

```
print("Accuracy", nltk.classify.accuracy(classifier, test_set))
```

We get a high accuracy for this classifier of around 85 percent. Print an overview of the most informative features:

```
print(classifier.show_most_informative_features(5))
```

The overview shows the word lengths that are most useful for the classification process:

len = 7	False : True =	62.7 : 1.0
len = 6	False : True =	49.1 : 1.0
len = 1	True : False =	12.0 : 1.0
len = 2	True : False =	10.7 : 1.0
len = 5	False : True =	10.4 : 1.0

The code is in the ch-09.ipynb file in this book's code bundle:

```
import nltk
import string
import random
```

```
sw = set(nltk.corpus.stopwords.words('english'))
punctuation = set(string.punctuation)

def word_features(word):
    return {'len': len(word)}

def isStopword(word):
    return word in sw or word in punctuation
gb = nltk.corpus.gutenberg
words = gb.words("shakespeare-caesar.txt")

labeled_words = [(word.lower(), isStopword(word.lower())) for word in
words])
random.seed(42)
random.shuffle(labeled_words)
print(labeled_words[:5])

featuresets = [(word_features(n), word) for (n, word) in labeled_words]
cutoff = int(.9 * len(featuresets))
train_set, test_set = featuresets[:cutoff], featuresets[cutoff:]
classifier = nltk.NaiveBayesClassifier.train(train_set)
print("'behold' class", classifier.classify(word_features('behold')))
print("'the' class", classifier.classify(word_features('the')))

print("Accuracy", nltk.classify.accuracy(classifier, test_set))
print(classifier.show_most_informative_features(5))
```

Sentiment analysis

Opinion mining or **sentiment analysis** is a hot new research field dedicated to the automatic evaluation of opinions as expressed on social media, product review websites, or other forums. Often, we want to know whether an opinion is positive, neutral, or negative. This is, of course, a form of classification, as seen in the previous section. As such, we can apply any number of classification algorithms. Another approach is to semi-automatically (with some manual editing) compose a list of words with an associated numerical sentiment score (the word “good” can have a score of 5 and the word “bad” a score of -5). If we have such a list, we can look up all the words in a text document and, for example, sum up all the found sentiment scores. The number of classes can be more than three, as in a five-star rating scheme.

We will apply naive Bayes classification to the NLTK movie reviews corpus with the goal of classifying movie reviews as either positive or negative. First, we will load the corpus and filter out stopwords and punctuation. These steps will be omitted, since we have performed them before. You may consider more elaborate filtering schemes, but keep in mind that excessive filtering may hurt accuracy. Label the movie reviews documents using the categories() method:

```
labeled_docs = [(list(movie_reviews.words(fid)), cat)
                 for cat in movie_reviews.categories()
                 for fid in movie_reviews.fileids(cat)]
```

The complete corpus has tens of thousands of unique words that we can use as features. However, using all these words might be inefficient. Select the top 5 percent of the most frequent words:

```
words = FreqDist(filtered)
N = int(.05 * len(words.keys()))
word_features = words.keys()[:N]
```

For each document, we can extract features using a number of methods, including the following:

- Check whether the given document has a word or not
- Determine the number of occurrences of a word for a given document
- Normalize word counts so that the maximum normalized word count will be less than or equal to 1
- Take the logarithm of counts plus 1 (to avoid taking the logarithm of zero)
- Combine all the previous points into one metric

As the saying goes, *all roads lead to Rome*. Of course, some roads are safer and will bring you to Rome faster. Define the following function, which uses raw word counts as a metric:

```
def doc_features(doc):
    doc_words = FreqDist(w for w in doc if not isStopWord(w))
    features = {}
    for word in word_features:
        features['count (%s)' % word] = (doc_words.get(word, 0))
    return features
```

We can now train our classifier just as we did in the previous example. An accuracy of 78 percent is reached, which is decent and comes close to what is possible with sentiment analysis. Research has found that even humans don't always agree on the sentiment of a given document (see <http://mashable.com/2010/04/19/sentiment-analysis/>), and therefore, we can't have a 100 percent perfect accuracy with sentiment analysis software.

The most informative features are printed as follows:

count (wonderful) = 2	pos : neg	=	14.7 : 1.0
count (outstanding) = 1	pos : neg	=	11.2 : 1.0
count (bad) = 5	neg : pos	=	10.8 : 1.0
count (stupid) = 2	neg : pos	=	10.8 : 1.0
count (boring) = 2	neg : pos	=	10.4 : 1.0
count (nature) = 2	pos : neg	=	8.5 : 1.0
count (different) = 2	pos : neg	=	8.3 : 1.0
count (bad) = 6	neg : pos	=	8.2 : 1.0
count (apparently) = 2	neg : pos	=	8.0 : 1.0
count (life) = 5	pos : neg	=	7.6 : 1.0

If we go through this list, we find obvious positive words such as “wonderful” and “outstanding”. The words “bad”, “stupid”, and “boring” are the obvious negative words. It would be interesting to analyze the remaining features. This is left as an exercise for the reader. Refer to the `sentiment.py` file in this book's code bundle:

```
import random
from nltk.corpus import movie_reviews
from nltk.corpus import stopwords
from nltk import FreqDist
from nltk import NaiveBayesClassifier
from nltk.classify import accuracy
import string

labeled_docs = [(list(movie_reviews.words(fid)), cat)
                for cat in movie_reviews.categories()
                for fid in movie_reviews.fileids(cat)]
random.seed(42)
random.shuffle(labeled_docs)

review_words = movie_reviews.words()
print("# Review Words", len(review_words))

sw = set(stopwords.words('english'))
punctuation = set(string.punctuation)

def isStopWord(word):
```

```
return word in sw or word in punctuation

filtered = [w.lower() for w in review_words if not isStopWord(w.lower())]
print("# After filter", len(filtered))
words = FreqDist(filtered)
N = int(.05 * len(words.keys()))
word_features = words.keys() [:N]

def doc_features(doc):
    doc_words = FreqDist(w for w in doc if not isStopWord(w))
    features = {}
    for word in word_features:
        features['count (%s)' % word] = (doc_words.get(word, 0))
    return features

featuresets = [(doc_features(d), c) for (d,c) in labeled_docs]
train_set, test_set = featuresets[200:], featuresets[:200]
classifier = NaiveBayesClassifier.train(train_set)
print("Accuracy", accuracy(classifier, test_set))

print(classifier.show_most_informative_features())
```

Creating word clouds

You may have seen word clouds produced by **Wordle** or other software before. If not, you will see them soon enough in this chapter. A couple of Python libraries can create word clouds; however, these libraries don't seem to be able to beat the quality produced by Wordle yet. We can create a word cloud via the Wordle web page at <http://www.wordle.net/advanced>. Wordle requires a list of words and weights in the following format:

```
Word1 : weight
Word2 : weight
```

Modify the code from the previous example to print the word list. As a metric, we will use the word frequency and select the top percent. We don't need anything new for this. The final code is in the ch-09.ipynb file in this book's code bundle:

```
from nltk.corpus import movie_reviews
from nltk.corpus import stopwords
from nltk import FreqDist
import string

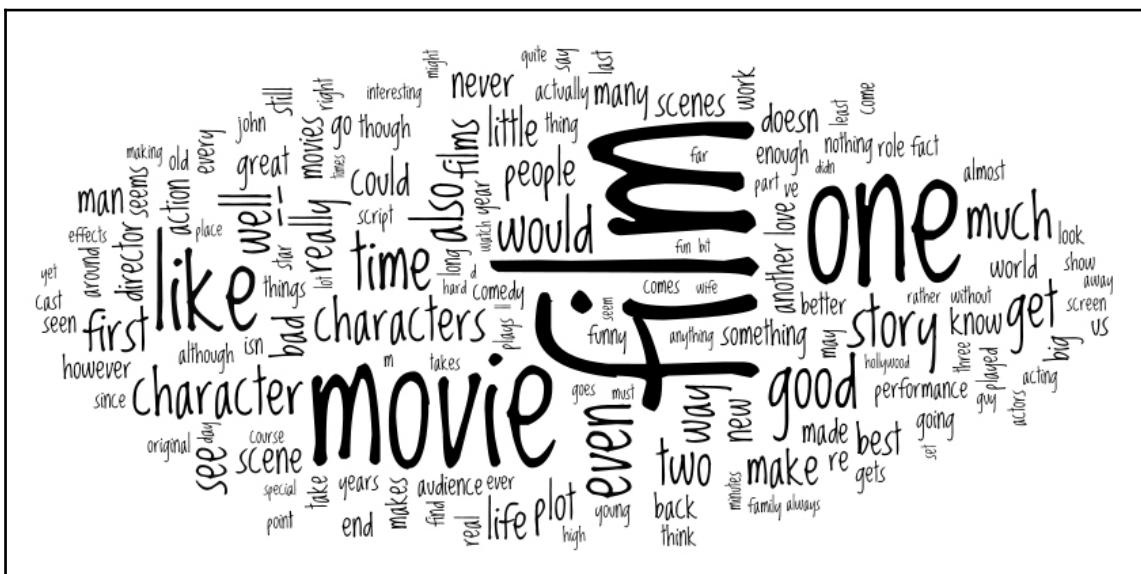
sw = set(stopwords.words('english'))
punctuation = set(string.punctuation)
```

```
def isStopWord(word):
    return word in sw or word in punctuation
review_words = movie_reviews.words()
filtered = [w.lower() for w in review_words if not isStopWord(w.lower())]

words = FreqDist(filtered)
N = int(.01 * len(words.keys()))
tags = words.keys()[:N]

for tag in tags:
    print(tag, ':', words[tag])
```

Copy and paste the output into the Wordle web page and generate the following word cloud:



If we analyze the word cloud, we may find that the result is far from perfect for our purposes, so we might want to try something better. For instance, we can try to do the following things:

- **Filter more:** We could get rid of words that contain numeric characters and names. NLTK has a `names` corpus we can use. Also, words that only occur once in the whole corpus are good to ignore, since they probably don't add enough information value.
- **Use a better metric:** The phrase term **frequency-inverse document frequency (tf-idf)** seems a good candidate.

The tf-idf metric can give us ranking weights for words in our corpus. Its value is proportional to the number of occurrences of a word (which corresponds to term frequency) in a particular document. However, it's also inversely proportional to the number of documents in the corpus (which corresponds to inverse document frequency), where the word occurs. The tf-idf value is the product of term frequency and inverse document frequency. If we need to implement tf-idf ourselves, we have to consider logarithmic scaling as well. Luckily, we don't have to concern ourselves with the implementation details, since scikit-learn has a `TfidfVectorizer` class with an efficient implementation. This class produces a sparse SciPy matrix. This is a term-document matrix with tf-idf values for each combination of available words and documents. So, for a corpus with 2,000 documents and 25,000 unique words, we get a $2,000 \times 25,000$ matrix. A lot of the matrix values will be zero, which is where the sparseness comes in handy. The final rank weights can be found by summing all the tf-idf values for each word.

You can improve filtering by using the `isalpha()` method and `names` corpus:

```
all_names = set([name.lower() for name in names.words()])  
  
def isStopWord(word):  
    return (word in sw or word in punctuation) or not word.isalpha() or  
    word in all_names
```

We will again create a NLTK `FreqDist` so that we can ignore words that occur only once. The `TfidfVectorizer` class needs a list of strings representing each document in the corpus.

Create the list as follows:

```
for fid in movie_reviews.fileids():
    texts.append(" ".join([w.lower() for w in movie_reviews.words(fid) if
not isStopWord(w.lower()) and words[w.lower()] > 1]))
```

Create the vectorizer; to be safe, let it ignore stopwords:

```
vectorizer = TfidfVectorizer(stop_words='english')
```

Create the sparse term-document matrix:

```
matrix = vectorizer.fit_transform(texts)
```

Add the tf-idf values for each word and store them in a NumPy array:

```
sums = np.array(matrix.sum(axis=0)).ravel()
```

Now, create a pandas DataFrame with the word rank weights and sort it:

```
ranks = []

for word, val in itertools.izip(vectorizer.get_feature_names(), sums):
    ranks.append((word, val))

df = pd.DataFrame(ranks, columns=["term", "tfidf"])
df = df.sort(['tfidf'])
print(df.head())
```

The lowest ranking values are printed as follows and can be considered for filtering:

term	tfidf
8742	greys 0.03035
2793	cannibalize 0.03035
2408	briefer 0.03035
19977	superintendent 0.03035
14022	ology 0.03035

Now it's a matter of printing the top ranking words and presenting them to Wordle in order to create the following cloud:



Unfortunately, you have to run the code yourself to see the difference in color with the previous word cloud. The tf-idf metric allows for more variation than mere word frequency, so we get more varied colors. Also, the words in the cloud seem more relevant. Refer to the `ch-09.ipynb` file in this book's code bundle:

```
from nltk.corpus import movie_reviews
from nltk.corpus import stopwords
from nltk.corpus import names
from nltk import FreqDist
from sklearn.feature_extraction.text import TfidfVectorizer
import itertools
import pandas as pd
import numpy as np
import string

sw = set(stopwords.words('english'))
punctuation = set(string.punctuation)
all_names = set([name.lower() for name in names.words()])

def isStopWord(word):
    return (word in sw or word in punctuation) or not word.isalpha() or
word in all_names
```

```
review_words = movie_reviews.words()
filtered = [w.lower() for w in review_words if not isStopWord(w.lower())]

words = FreqDist(filtered)

texts = []

for fid in movie_reviews.fileids():
    texts.append(" ".join([w.lower() for w in movie_reviews.words(fid) if
not isStopWord(w.lower()) and words[w.lower()] > 1]))

vectorizer = TfidfVectorizer(stop_words='english')
matrix = vectorizer.fit_transform(texts)
sums = np.array(matrix.sum(axis=0)).ravel()

ranks = []

for word, val in itertools.izip(vectorizer.get_feature_names(), sums):
    ranks.append((word, val))

df = pd.DataFrame(ranks, columns=["term", "tfidf"])
df = df.sort(['tfidf'])
print(df.head())

N = int(.01 * len(df))
df = df.tail(N)

for term, tfidf in itertools.izip(df["term"].values, df["tfidf"].values):
    print(term, ":", tfidf)
```

Social network analysis

Social network analysis studies social relations using network theory. Nodes represent participants in a network. Lines between nodes represent relationships. Formally, this is called a graph. Due to the constraints of this book, we will only have a quick look at a simple graph that comes with the popular NetworkX Python library. matplotlib will help with the visualization of the graph.

Install NetworkX with the following command:

```
$ pip3 install networkx
```

The import convention for NetworkX is as follows:

```
import networkx as nx
```

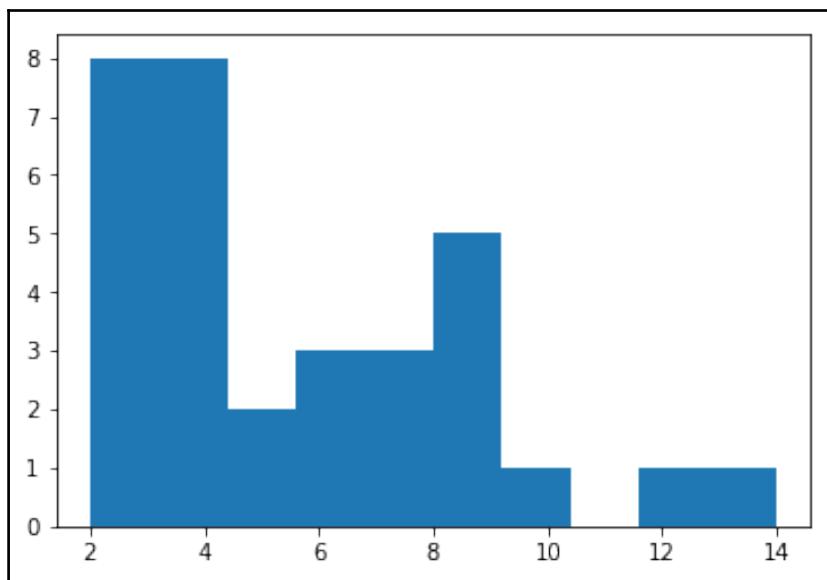
NetworkX provides a number of sample graphs, which can be listed as follows:

```
print([s for s in dir(nx) if s.endswith('graph')])
```

Load the Davis Southern women graph and plot a histogram of the degree of connections:

```
G = nx.davis_southern_women_graph()
plt.figure(1)
plt.hist(nx.degree(G).values())
```

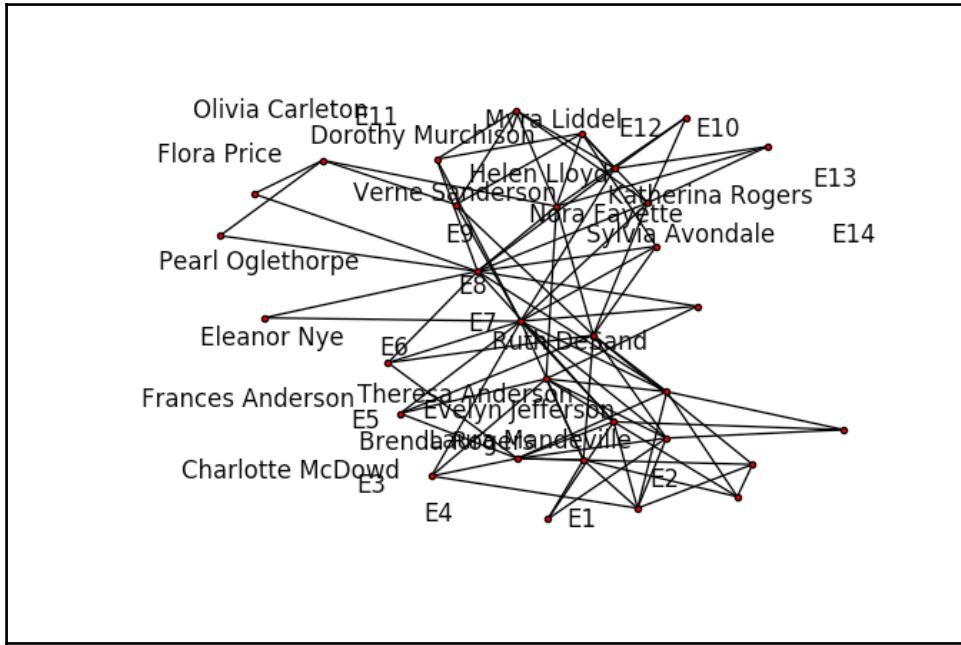
The resulting histogram is shown as follows:



Draw the graph with node labels as follows:

```
plt.figure(2)
pos = nx.spring_layout(G)
nx.draw(G, node_size=9)
nx.draw_networkx_labels(G, pos)
plt.show()
```

We get the following graph:



This was a short example, but it should be enough to give you a taste of what is possible. We can use NetworkX to explore, visualize, and analyze social media networks such as Twitter, Facebook, and LinkedIn. The subject matter doesn't even have to be a social network—it can be anything that resembles a graph and that NetworkX can understand.

Summary

This was a chapter about textual analysis. We learned that it's a best practice in textual analysis to get rid of stopwords.

In the bag-of-words model, we used a document to create a bag containing words found in that same document. We learned how to build a feature vector for each document using all the word counts.

Classification algorithms are a type of machine learning algorithm, which involve determining the class of a given item. Naive Bayes classification is a probabilistic algorithm based on the Bayes theorem from probability theory and statistics. The Bayes theorem states that the posterior probability is proportional to the prior probability multiplied by the likelihood.

The next chapter will describe machine learning in more detail. Machine learning is a research field that shows a lot of promise. One day, it may even replace human labor completely. We will explore what we can do with scikit-learn, the Python machine learning package, using weather data as an example.

10

Predictive Analytics and Machine Learning

Predictive analytics and **machine learning** have recently been accepted into mainstream data science and data analytics by many industries. They are now compared to other fields, and, without a doubt, we can expect a lot of rapid growth. It is even predicted that machine learning will accelerate so fast that within mere decades human labor will be replaced by intelligent machines (see http://en.wikipedia.org/wiki/Technological_singularity). The current state of art for **artificial general intelligence (AGI)** is far from that utopia, but machine learning has come a long way, and is being used in self-driving cars, chatbots, and AI-based assistants, such as Amazon's Alexa, Apple's Siri, and Ok Google. A lot of computing power and data is still needed to make even simple decisions, such as determining whether pictures on the Internet contain dogs or cats. Predictive analytics uses a variety of techniques, including machine learning, to make useful predictions. For instance, it can be used to determine whether a customer can repay his or her loans, or to identify female customers who are pregnant (see <http://www.forbes.com/sites/kashmirhill/2012/02/16/how-target-figured-out-a-teen-girl-was-pregnant-before-her-father-did/>).

To make these predictions, features are extracted from huge volumes of data. We mentioned features before. Features, also called predictors, are input variables that can be used to make predictions. In essence, we find features in our data and look for a function that maps the features to a target, which may or may not be known. Finding the appropriate function can be hard. Often, different algorithms and models are grouped together in so-called **ensembles**. The output of an ensemble can be a majority vote or an average of a group of models, but we can also use a more advanced algorithm to produce the final result. We will not be using ensembles in this chapter, but it is something to keep in mind.

In the previous chapter, we got a taste of machine learning algorithms—the Naive Bayes classification algorithm. We can divide machine learning algorithms and methods into three broad categories:

- **Supervised learning:** Supervised learning refers to methods where training data is labeled, that is, the algorithm is provided examples of classified data. Using the labeled training data, we create a function that maps the input variables to the outcome variable in data. For instance, if we want to classify spam, we need to provide examples of spam and normal e-mail messages. Examples of supervised learning algorithms are linear regression, logistic regression, state vector machines, random forests, k-nearest neighbor, and so on.
- **Unsupervised learning:** Unsupervised learning refers to methods where training data is not labeled. This type of learning can discover patterns such as clusters in large datasets. Examples of unsupervised learning algorithms are k-means and hierarchical clustering.
- **Reinforcement learning:** Reinforcement learning refers to methods where the computer learns from feedback. For example, a computer can learn to play chess by playing against itself. Of course, other games and skills can be learned as well, if you remember the movie *War Games* from 1983 (see <http://en.wikipedia.org/wiki/WarGames>) think of tic-tac-toe and thermonuclear warfare.

We will use weather prediction as a running example. In this chapter, we will mostly use the Python scikit-learn library. This library has clustering, regression, and classification algorithms. However, some machine learning algorithms are not covered by scikit-learn, so for those, we will be using other APIs. The topics covered in this chapter are as follows:

- Preprocessing
- Classification with logistic regression
- Classification with support vector machines
- Regression with ElasticNetCV
- Support vector regression
- Clustering with affinity propagation
- Mean shift
- Genetic algorithms
- Neural networks
- Decision trees

Preprocessing

Library scikit-learn has a preprocessing module, which is the topic of this section. In the previous chapter, *Chapter 9, Analyzing Textual Data and Social Media*, we installed scikit-learn, and we practiced a form of data preprocessing by filtering out stopwords. Some machine learning algorithms have trouble with data that is not distributed as a Gaussian with a mean of 0 and a variance of 1. The `sklearn.preprocessing` module takes care of this issue. We will be demonstrating it in this section. We will preprocess the meteorological data from the Dutch KNMI institute (original data for De Bilt weather station from http://www.knmi.nl/climatology/daily_data/datafiles3/260/etmgeg_260.zip). The data is just one column of the original datafile and contains daily rainfall values. It is stored in the `.npy` format discussed in *Chapter 5, Retrieving, Processing, and Storing Data*. We can load the data into a NumPy array. The values are integers that we have to multiply by 0.1 in order to get the amount of daily precipitation in mm.

The data has the somewhat quirky feature that values below 0.05 mm are quoted as -1. We will set those values equal to 0.025 (0.05 divided by 2). Values are missing for some days in the original data. We will completely ignore the missing data. We can do that because we have a lot of data points. Data is missing for about a year at the beginning of the century and for a couple of days later in the century. The `preprocessing` module has an `Imputer` class with default strategies to deal with missing values. Those strategies, however, seem inappropriate in this case. Data analysis is about looking through data as if it is a window—a window to knowledge. Data cleaning and imputing are activities that can make our window nicer to look through. However, we should be careful not to distort the original data too much.

The main feature for our machine learning examples will be an array of day-of-the-year values (1 to 366). This should help explain any seasonal effects.

The mean, variance, and output from the Anderson-Darling test (see *Chapter 4, Statistics and Linear Algebra*) are printed as follows:

```
Rain mean 2.17919594267
Rain variance 18.803443919
Anderson rain (inf, array([ 0.576,  0.656,  0.787,  0.918,
 1.092]), array([ 15. ,  10. ,   5. ,   2.5,   1. ]))
```

We can safely conclude that the data doesn't have a 0 mean and a variance of 1, and it does not conform to a normal distribution. The data has a large percentage of 0 values corresponding to days on which it didn't rain. Large amounts of rain are increasingly rare (which is a good thing). However, the data distribution is completely asymmetric and, therefore, not Gaussian. We can easily arrange for a 0 mean and a variance of 1. Scale the data with the `scale()` function:

```
scaled = preprocessing.scale(rain)
```

We now get the required values for the mean and variance, but the data distribution remains asymmetric:

```
Scaled mean 3.41301602808e-17
Scaled variance 1.0
Anderson scaled (inf, array([ 0.576,  0.656,  0.787,  0.918,
 1.092]), array([ 15.,  10.,   5.,   2.5,   1.]))
```

Sometimes, we want to convert numerical feature values into Boolean values. This is often used in text analysis in order to simplify computation. Perform the conversion with the `binarize()` function:

```
binarized = preprocessing.binarize(rain)
print(np.unique(binarized), binarized.sum())
```

By default, a new array is created; we could have also chosen to perform the operation in-place. The default threshold is at zero, meaning that positive values are replaced by 1 and negative values by 0:

```
[ 0.  1.] 24594.0
```

The `LabelBinarizer` class can label integers as classes (in the context of classification):

```
lb = preprocessing.LabelBinarizer()
lb.fit(rain.astype(int))
print(lb.classes_)
```

The output is a list of integers from 0 to 62. Refer to the `ch-10.ipynb` file in this book's code bundle:

```
import numpy as np
from sklearn import preprocessing
from scipy.stats import anderson

rain = np.load('rain.npy')
rain = .1 * rain
rain[rain < 0] = .05/2
print("Rain mean", rain.mean())
```

```
print("Rain variance", rain.var())
print("Anderson rain", anderson(rain))

scaled = preprocessing.scale(rain)
print("Scaled mean", scaled.mean())
print("Scaled variance", scaled.var())
print("Anderson scaled", anderson(scaled))

binarized = preprocessing.binarize(rain)
print(np.unique(binarized), binarized.sum())

lb = preprocessing.LabelBinarizer()
lb.fit(rain.astype(int))
print(lb.classes_)
```

Classification with logistic regression

Logistic regression is a type of a classification algorithm (see http://en.wikipedia.org/wiki/Logistic_regression). This algorithm can be used to predict probabilities associated with a class or an event occurring. A classification problem with multiple classes can be reduced to a binary classification problem. In this simplest case, a high probability for one class means a low probability for another class. Logistic regression is based on the **logistic function**, which has values in the range between 0 and 1—as is the case with probabilities. The logistic function can therefore be used to transform arbitrary values into probabilities.

We can define a function that performs classification with logistic regression. Create a classifier object as follows:

```
clf = LogisticRegression(random_state=12)
```

The `random_state` parameter acts like a seed for a pseudo random generator. Earlier in this book, we touched upon the importance of cross-validation as a technique to avoid overfitting. The **k-fold cross-validation** is a form of cross-validation involving k (a small integer number) and random data partitions called **folds**. In k iterations, each fold is used once for validation and the rest of the data is used for training. The classes in scikit-learn have a default k value of 3, but typically we may want to set it to a higher value, such as 5 or 10. The results of the iterations can be combined at the end. The scikit-learn has a utility `KFold` class for k-fold cross-validation. Create a `KFold` object with 10 folds as follows:

```
kf = KFold(len(y), n_folds=10)
```

Train the data with the `fit()` method as follows:

```
clf.fit(x[train], y[train])
```

The `score()` method measures classification accuracy:

```
scores.append(clf.score(x[test], y[test]))
```

In this example, we will use the day of the year and previous day rain amounts as features. Construct an array with features, as follows:

```
x = np.vstack((dates[:-1], rain[:-1]))
```

As classes, define first the rainless days with an amount of rain registered as 0; second, those with a low amount of rain corresponding to -1 in our data; and third, the rainy days. These three classes can be linked to the sign of values in our data:

```
y = np.sign(rain[1:])
```

Using this setup, we get an average accuracy of 57 percent. For the scikit-learn sample iris dataset, we get an average accuracy of 41 percent (refer to `ch-10.ipynb` file in this book's code bundle):

```
from sklearn.linear_model import LogisticRegression
from sklearn.cross_validation import KFold
from sklearn import datasets
import numpy as np

def classify(x, y):
    clf = LogisticRegression(random_state=12)
    scores = []
    kf = KFold(len(y), n_folds=10)
    for train,test in kf:
        clf.fit(x[train], y[train])
        scores.append(clf.score(x[test], y[test]))

    print("accuracy", np.mean(scores))

rain = np.load('rain.npy')
dates = np.load('doy.npy')

x = np.vstack((dates[:-1], rain[:-1]))
y = np.sign(rain[1:])
classify(x.T, y)

#iris example
iris = datasets.load_iris()
x = iris.data[:, :2]
```

```
y = iris.target  
classify(x, y)
```

Classification with support vector machines

The **support vector machines (SVM)** can be used for regression that is **support vector regression (SVR)** and **support vector classification (SVC)**. The algorithm was invented by Vladimir Vapnik in 1993 (see http://en.wikipedia.org/wiki/Support_vector_machine). SVM maps data points to points in multidimensional space. The mapping is performed by a so-called **kernel function**. The kernel function can be linear or nonlinear. The classification problem is then reduced to finding a hyperplane or hyperplanes that best separate the points into classes. It can be hard to perform the separation with hyperplanes, which lead to the emergence of the concept of the **soft margin**. The soft margin measures the tolerance for misclassification and is governed by a constant commonly denoted with C. Another important parameter is the type of the kernel function, which can be one of the following:

- A linear function
- A polynomial function
- A radial basis function
- A sigmoid function

A **grid search** can find the proper parameters for a problem. This is a systematic method that tries all possible parameter combinations. We will perform a grid search with the scikit-learn `GridSearchCV` class. We give this class a classifier or regressor type object with a dictionary. The keys of the dictionary are the parameters that we want to tweak. The values of the dictionary are the corresponding lists of parameter values to try. The scikit-learn API has a number of classes that add cross-validation functionality to a counterpart class. Cross-validation is turned off by default. Create a `GridSearchCV` object as follows:

```
clf = GridSearchCV(SVC(random_state=42, max_iter=100), {'kernel':  
    ['linear', 'poly', 'rbf'], 'C':[1, 10]})
```

In this line, we specified the number of maximum iterations to not test our patience too much. Cross-validation was also turned off to speed up the process. Furthermore, we varied the types of kernels and the soft margin parameter.

The preceding code snippet created a grid of two by three for the possible parameter variations. If we had more time, we could have created a bigger grid with more possible values. We would also set the `cv` parameter of `GridSearchCV` to the number of folds we want, such as 5 or 10. The maximum iterations should be set to a higher value as well. The different kernels can vary wildly in the time required to fit. We can print more information, such as the execution time for each combination of parameter values with the `verbose` parameter set to a non-zero integer value. Typically, we want to vary the soft-margin parameter by orders of magnitude, for instance, from 1 to 10,000. We can achieve this with the NumPy `logspace()` function.

Applying this classifier, we obtain an accuracy of 56 percent for the weather data and an accuracy of 82 percent for the iris sample dataset. The `grid_scores_` field of `GridSearchCV` contains scores resulting from the grid search. For the weather data, the scores are as follows:

```
[mean: 0.42879, std: 0.11308, params: {'kernel': 'linear', 'C': 1},
 mean: 0.55570, std: 0.00559, params: {'kernel': 'poly', 'C': 1},
 mean: 0.36939, std: 0.00169, params: {'kernel': 'rbf', 'C': 1},
 mean: 0.30658, std: 0.03034, params: {'kernel': 'linear', 'C': 10},
 mean: 0.41673, std: 0.20214, params: {'kernel': 'poly', 'C': 10},
 mean: 0.49195, std: 0.08911, params: {'kernel': 'rbf', 'C': 10}]
```

For the iris sample data, we get the following scores:

```
[mean: 0.80000, std: 0.03949, params: {'kernel': 'linear', 'C': 1},
 mean: 0.58667, std: 0.12603, params: {'kernel': 'poly', 'C': 1},
 mean: 0.80000, std: 0.03254, params: {'kernel': 'rbf', 'C': 1},
 mean: 0.74667, std: 0.07391, params: {'kernel': 'linear', 'C': 10},
 mean: 0.56667, std: 0.13132, params: {'kernel': 'poly', 'C': 10},
 mean: 0.79333, std: 0.03467, params: {'kernel': 'rbf', 'C': 10}]
```

Refer to the `ch-10.ipynb` file in this book's code bundle:

```
from sklearn.svm import SVC
from sklearn.grid_search import GridSearchCV
from sklearn import datasets
import numpy as np
from pprint import PrettyPrinter

def classify(x, y):
    clf = GridSearchCV(SVC(random_state=42, max_iter=100), {'kernel':
    ['linear', 'poly', 'rbf'], 'C':[1, 10]})

    clf.fit(x, y)
    print("Score", clf.score(x, y))
    PrettyPrinter().pprint(clf.grid_scores_)
```

```
rain = np.load('rain.npy')
dates = np.load('doy.npy')

x = np.vstack((dates[:-1], rain[:-1]))
y = np.sign(rain[1:])
classify(x.T, y)

#iris example
iris = datasets.load_iris()
x = iris.data[:, :2]
y = iris.target
classify(x, y)
```

Regression with ElasticNetCV

Elastic net regularization is a method that reduces the danger of overfitting in the context of regression (see http://en.wikipedia.org/wiki/Elastic_net_regularization). The elastic net regularization linearly combines the **least absolute shrinkage and selection operator (LASSO)** and **ridge** methods. LASSO limits the so-called L1 norm, or Manhattan distance. This norm measures the sum of the difference between the absolute coordinates of a pair of points. The ridge method uses a penalty, which is the L1 norm squared. For regression problems, the goodness of fit is often determined using the **coefficient of determination**, also called **R squared** (see http://en.wikipedia.org/wiki/Coefficient_of_determination). Unfortunately, there are several definitions of R squared. Also, the name is a bit misleading, since negative values are possible. A perfect fit would have a coefficient of determination of 1. Since the definitions allow for a wide range of acceptable values, we should aim for a score that is as close to 1 as possible.

Let's use a 10-fold cross-validation. Define an `ElasticNetCV` object as follows:

```
clf = ElasticNetCV(max_iter=200, cv=10, l1_ratio = [.1, .5, .7, .9, .95,
.99, 1])
```

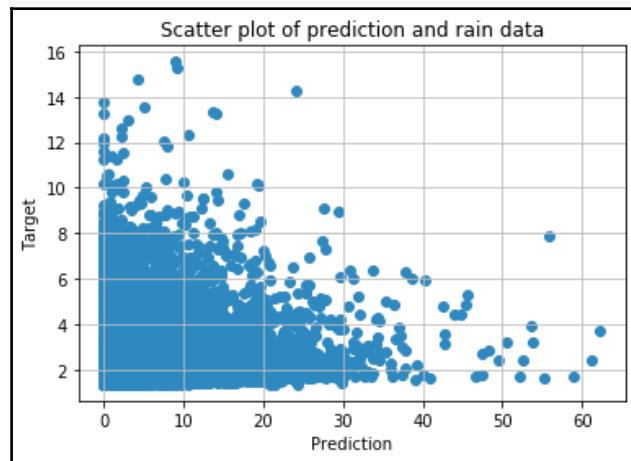
The `ElasticNetCV` class has an `l1_ratio` argument with values between 0 and 1. If the value is 0, we have a ridge regression; if it is 1, we have a LASSO regression. Otherwise, we have a mixture. We can either specify a single number or a list of numbers to choose from. For the rain data, we get the following score:

```
Score 0.0527838760942
```

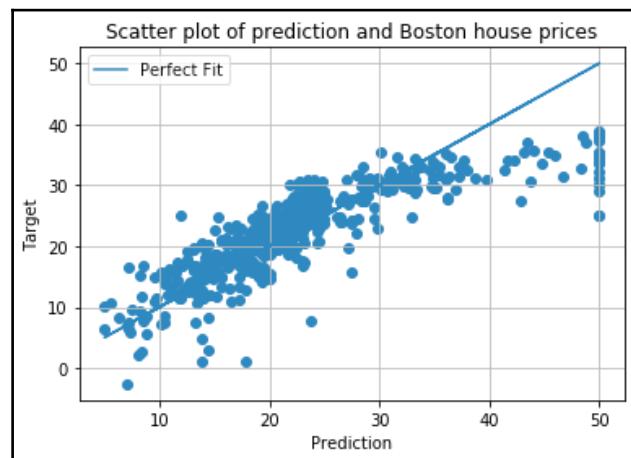
This score suggests that we are *underfitting* the data. This can occur for several reasons, for example, perhaps we are not using enough features, or perhaps the model is wrong. For the Boston house price data, with all the present features we get the following:

Score 0.683143903455

The `predict()` method gives a prediction for new data. We will visualize the quality of the predictions with a scatter plot. For the rain data, we get the following plot:



The plot in the previous figure confirms that we have a bad fit (underfitting). A straight diagonal line through the origin would indicate a perfect fit. That's almost what we get for the Boston house price data:



Refer to the ch-10.ipynb file in this book's code bundle:

```
from sklearn.linear_model import ElasticNetCV
import numpy as np
from sklearn import datasets
import matplotlib.pyplot as plt

def regress(x, y, title):
    clf = ElasticNetCV(max_iter=200, cv=10, l1_ratio = [.1, .5, .7, .9,
.95, .99, 1])

    clf.fit(x, y)
    print("Score", clf.score(x, y))

    pred = clf.predict(x)
    plt.title("Scatter plot of prediction and " + title)
    plt.xlabel("Prediction")
    plt.ylabel("Target")
    plt.scatter(y, pred)
    # Show perfect fit line
    if "Boston" in title:
        plt.plot(y, y, label="Perfect Fit")
    plt.legend()

    plt.grid(True)
    plt.show()

rain = .1 * np.load('rain.npy')
rain[rain < 0] = .05/2
dates = np.load('doy.npy')

x = np.vstack((dates[:-1], rain[:-1]))
y = rain[1:]
regress(x.T, y, "rain data")

boston = datasets.load_boston()
x = boston.data
y = boston.target
regress(x, y, "Boston house prices")
```

Support vector regression

As mentioned before, support vector machines can be used for regression. In the case of regression, we are using a hyperplane not to separate points, but for a fit. A **learning curve** is a way of visualizing the behavior of a learning algorithm. It is a plot of training and test scores for a range of train data sizes. Creating a learning curve forces us to train the estimator multiple times and is, therefore, on aggregate, slow. We can compensate for this by creating multiple concurrent estimator jobs. Support vector regression is one of the algorithms that may require scaling. If we do this, then we get the following top scores:

```
Max test score Rain 0.0161004084576  
Max test score Boston 0.662188537037
```

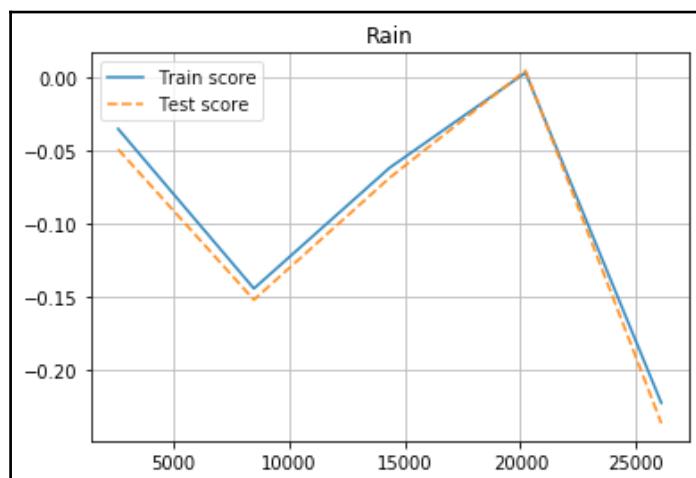
This is similar to the results obtained with the `ElasticNetCV` class. Many scikit-learn classes have an `n_jobs` parameter for that purpose. As a rule of thumb, we often create as many jobs as there are CPUs in our system. The jobs are created using the standard Python multiprocessing API. Call the `learning_curve()` function to perform training and testing:

```
train_sizes, train_scores, test_scores = learning_curve(clf, X, Y,  
n_jobs=ncpus)
```

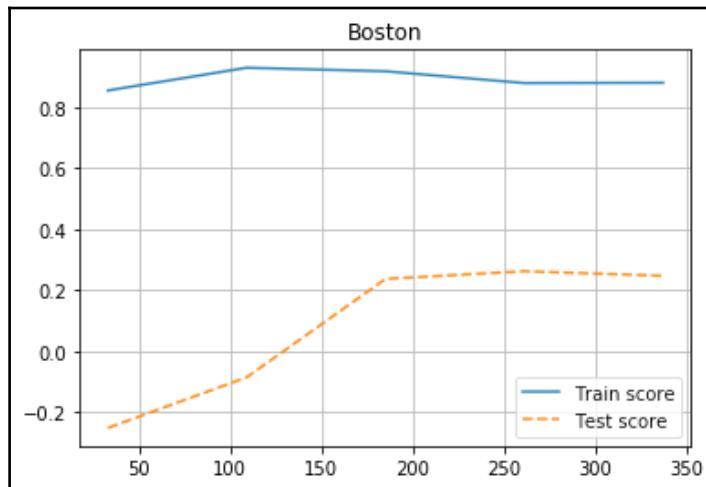
Plot the scores by averaging them:

```
plt.plot(train_sizes, train_scores.mean(axis=1), label="Train score")  
plt.plot(train_sizes, test_scores.mean(axis=1), '--', label="Test score")
```

The rain data learning curve looks like this:



A learning curve is something we are familiar with in our daily lives. The more experience we have, the more we should have learned. In data analysis terms, we should have a better score if we add more data. If we have a good training score, but a poor test score, this means that we are overfitting. Our model only works on the training data. The Boston house price data learning curve looks much better:



The code is in the `sv_regress.py` file in this book's code bundle:

```
import numpy as np
from sklearn import datasets
from sklearn.learning_curve import learning_curve
from sklearn.svm import SVR
from sklearn import preprocessing
import multiprocessing
import matplotlib.pyplot as plt

def regress(x, y, ncpus, title):
    X = preprocessing.scale(x)
    Y = preprocessing.scale(y)
    clf = SVR(max_iter=ncpus * 200)

    train_sizes, train_scores, test_scores = learning_curve(clf, X, Y,
n_jobs=ncpus)

    plt.figure()
    plt.title(title)
    plt.plot(train_sizes, train_scores.mean(axis=1), label="Train score")
    plt.plot(train_sizes, test_scores.mean(axis=1), '--', label="Test
```

```
score")
    print("Max test score " + title, test_scores.max())
    plt.grid(True)
    plt.legend(loc='best')
    plt.show()

rain = .1 * np.load('rain.npy')
rain[rain < 0] = .05/2
dates = np.load('doy.npy')

x = np.vstack((dates[:-1], rain[:-1]))
y = rain[1:]
ncpus = multiprocessing.cpu_count()
regress(x.T, y, ncpus, "Rain")

boston = datasets.load_boston()
x = boston.data
y = boston.target
regress(x, y, ncpus, "Boston")
```

Clustering with affinity propagation

Clustering aims to partition data into groups called clusters. Clustering is usually unsupervised in the sense that no examples are given. Some clustering algorithms require a guess for the number of clusters, while other algorithms don't. Affinity propagation falls in the latter category. Each item in a dataset can be mapped into Euclidean space using feature values. Affinity propagation depends on a matrix containing Euclidean distances between data points. Since the matrix can quickly become quite large, we should be careful not to take up too much memory. The scikit-learn library has utilities to generate structured data. Create three data blobs as follows:

```
x, _ = datasets.make_blobs(n_samples=100, centers=3, n_features=2,
random_state=10)
```

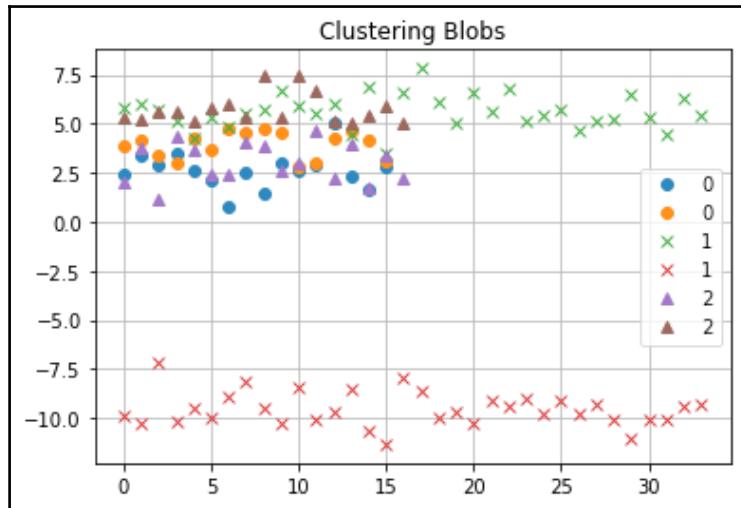
Call the `euclidean_distances()` function to create the aforementioned matrix:

```
S = euclidean_distances(x)
```

Cluster using the matrix in order to label the data with the corresponding cluster:

```
aff_pro = cluster.AffinityPropagation().fit(S)
labels = aff_pro.labels_
```

If we plot the cluster, we get the following figure:



Refer to the `ch-10.ipynb.py` file in this book's code bundle:

```
from sklearn import datasets
from sklearn import cluster
import numpy as np
import matplotlib.pyplot as plt
from sklearn.metrics import euclidean_distances

x, _ = datasets.make_blobs(n_samples=100, centers=3, n_features=2,
random_state=10)
S = euclidean_distances(x)

aff_pro = cluster.AffinityPropagation().fit(S)
labels = aff_pro.labels_

styles = ['o', 'x', '^']

for style, label in zip(styles, np.unique(labels)):
    print(label)
    plt.plot(x[labels == label], style, label=label)
plt.title("Clustering Blobs")
plt.grid(True)
plt.legend(loc='best')
plt.show()
```

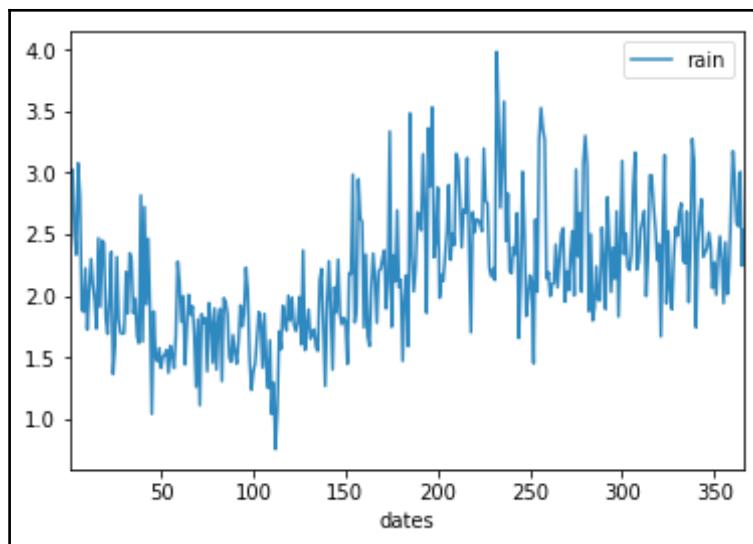
Mean shift

Mean shift is another clustering algorithm that doesn't require an estimate for the number of clusters. It has been successfully applied to image processing. The algorithm tries to iteratively find the maxima of a density function. Before demonstrating mean shift, we will average the rain data on a day-of-the-year basis using a Pandas DataFrame. Create the DataFrame and average its data as follows:

```
df = pd.DataFrame.from_records(x.T, columns=['dates', 'rain'])
df = df.groupby('dates').mean()

df.plot()
```

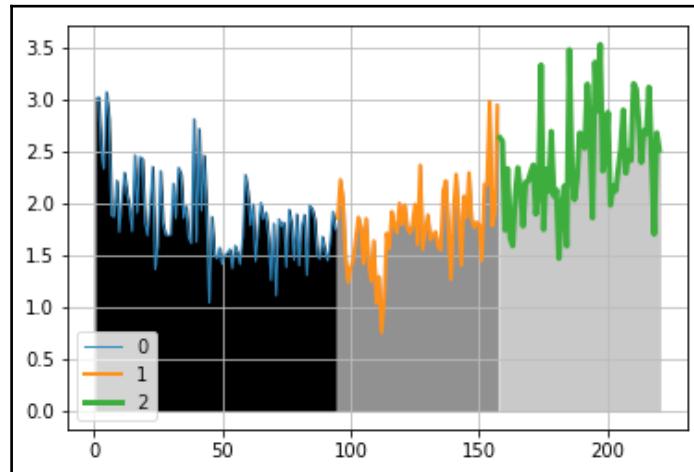
The following plot is the result:



Cluster the data with the mean shift algorithm as follows:

```
x = np.vstack((np.arange(1, len(df) + 1), df.as_matrix().ravel()))
x = x.T
ms = cluster.MeanShift()
ms.fit(x)
labels = ms.predict(x)
```

If we visualize the data with different line widths and shading for the three resulting clusters, the following figure is obtained:



As you can see, we have three clusters based on the average rainfall in mm on one day of the year (1-366). The complete code is in the ch-10.ipynb file in this book's code bundle:

```
import numpy as np
from sklearn import cluster
import matplotlib.pyplot as plt
import pandas as pd

rain = .1 * np.load('rain.npy')
rain[rain < 0] = .05/2
dates = np.load('doy.npy')
x = np.vstack((dates, rain))
df = pd.DataFrame.from_records(x.T, columns=['dates', 'rain'])
df = df.groupby('dates').mean()
df.plot()
x = np.vstack((np.arange(1, len(df) + 1), df.as_matrix().ravel()))
x = x.T
ms = cluster.MeanShift()
ms.fit(x)
labels = ms.predict(x)

plt.figure()
grays = ['0', '0.5', '0.75']

for gray, label in zip(grays, np.unique(labels)):
    match = labels == label
    x0 = x[:, 0]
```

```
x1 = x[:, 1]
plt.plot(x0[match], x1[match], lw=label+1, label=label)
plt.fill_between(x0, x1, where=match, color=gray)

plt.grid(True)
plt.legend()
plt.show()
```

Genetic algorithms

This is the most controversial section in the book so far. **Genetic algorithms** are based on the biological theory of evolution (see

http://en.wikipedia.org/wiki/Evolutionary_algorithm). This type of algorithm is useful for searching and optimization. For instance, we can use it to find the optimal parameters for a regression or classification problem.

Humans and other life forms on Earth carry genetic information in chromosomes. Chromosomes are frequently modeled as strings. A similar representation is used in genetic algorithms. The first step is to initialize the population with random individuals and related representations of genetic information. We can also initialize with already-known candidate solutions for the problem. After that, we go through many iterations, called **generations**. During each generation, individuals are selected for mating based on a predefined **fitness function**. The fitness function evaluates how close an individual is to the desired solution.

Two **genetic operators** generate new genetic information:

- **Crossover:** This occurs via mating and creates new children. The **one-point crossover** process takes a piece of genetic information from one parent and a complementary piece from the other parent. For example, if the information is represented by 100 list elements, crossover may take the first 80 elements from the first parent and the last 20 from the other parent. In genetic algorithms, it is possible to produce children from more than two parents. This is an area under research (refer to Eiben, A. E. et al. *Genetic algorithms with multi-parent recombination, Proceedings of the International Conference on Evolutionary Computation – PPSN III*. The Third Conference on Parallel Problem Solving from Nature: 78-87. ISBN 3-540-58484-6, 1994).
- **Mutation:** This is controlled by a fixed mutation rate. This concept has been explored in popular culture, including several Hollywood movies. Mutation is rare and often detrimental or even fatal. However, sometimes mutants can acquire desirable traits. In certain cases, the trait can be passed on to future generations.

Eventually, the new individuals replace the old population and we can start a new iteration. In this example, we will use the Python DEAP library. Install DEAP as follows:

```
$ pip3 install deap
```

Start by defining a `Fitness` subclass that maximizes fitness:

```
creator.create("FitnessMax", base.Fitness, weights=(1.0,))
```

Then, define a template for each individual in the population:

```
creator.create("Individual", array.array, typecode='d',
fitness=creator.FitnessMax)
```

DEAP has the concept of a toolbox, which is a registry of necessary functions. Create a toolbox and register the initialization functions as follows:

```
toolbox = base.Toolbox()
toolbox.register("attr_float", random.random)
toolbox.register("individual", tools.initRepeat, creator.Individual,
toolbox.attr_float, 200)
toolbox.register("populate", tools.initRepeat, list, toolbox.individual)
```

The first function generates floating-point numbers between 0 and 1. The second function creates an individual with a list of 200 floating point numbers. The third function creates a list of individuals. This list represents the population of possible solutions for a search or optimization problem.

In a society, we want “normal” individuals, but also people like Einstein. In Chapter 4, *Statistics and Linear Algebra*, we were introduced to the `shapiro()` function, which performs a normality test. For an individual to be normal, the normality test p-value of his or her list needs to be as high as possible. The following code defines the fitness function:

```
def eval(individual):
    return shapiro(individual)[1],
```

Let's define the genetic operators:

```
toolbox.register("evaluate", eval)
toolbox.register("mate", tools.cxTwoPoint)
toolbox.register("mutate", tools.mutFlipBit, indpb=0.1)
toolbox.register("select", tools.selTournament, tournsize=4)
```

The following list will give you an explanation about the preceding genetic operators:

- **evaluate**: This operator measures the fitness of each individual. In this example, the p-value of a normality test is used as a fitness score.
- **mate**: This operator produces children. In this example, it uses two-point crossover.
- **mutate**: This operator changes an individual at random. For a list of Boolean values, this means that some values are flipped from `True` to `False` and vice versa.
- **select**: This operator selects the individuals that are allowed to mate.

In the preceding code snippet, we specified that we are going to use two-point crossover and the probability of an attribute to be flipped. Generate 400 individuals as the initial population:

```
pop = toolbox.populate(n=400)
```

Now start the evolution process as follows:

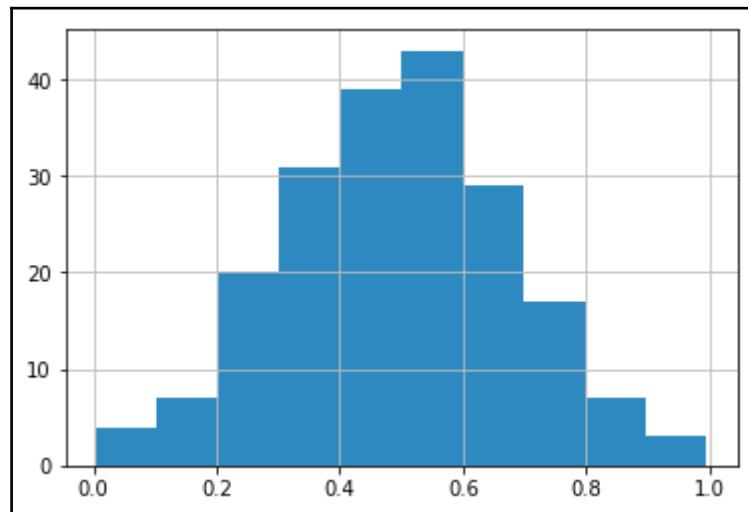
```
hof = tools.HallOfFame(1)
stats = tools.Statistics(key=lambda ind: ind.fitness.values)
stats.register("max", np.max)

algorithms.eaSimple(pop, toolbox, cxpb=0.5, mutpb=0.2, ngen=80,
stats=stats, halloffame=hof)
```

The program reports statistics, including the maximum fitness for each generation. We specified the crossover probability, mutation rate, and the number of generations after which to stop. The following is an extract of the displayed statistics report:

gen	nevals	max
0	400	0.000484774
1	245	0.000776807
2	248	0.00135569
...		
79	250	0.99826
80	248	0.99826

As you can see, we start out with distributions that are far from normal, but eventually we get an individual with the following histogram:



Refer to the ch-10.ipynb file in this book's code bundle:

```
import array
import random
import numpy as np
from deap import algorithms
from deap import base
from deap import creator
from deap import tools
from scipy.stats import shapiro
import matplotlib.pyplot as plt

creator.create("FitnessMax", base.Fitness, weights=(1.0,))
creator.create("Individual", array.array, typecode='d',
fitness=creator.FitnessMax)

toolbox = base.Toolbox()
toolbox.register("attr_float", random.random)
toolbox.register("individual", tools.initRepeat, creator.Individual,
toolbox.attr_float, 200)
toolbox.register("populate", tools.initRepeat, list, toolbox.individual)

def eval(individual):
    return shapiro(individual)[1],
```

toolbox.register("evaluate", eval)

```
toolbox.register("mate", tools.cxTwoPoint)
toolbox.register("mutate", tools.mutFlipBit, indpb=0.1)
toolbox.register("select", tools.selTournament, tournsize=4)

random.seed(42)

pop = toolbox.populate(n=400)
hof = tools.HallOfFame(1)
stats = tools.Statistics(key=lambda ind: ind.fitness.values)
stats.register("max", np.max)

algorithms.eaSimple(pop, toolbox, cxpb=0.5, mutpb=0.2, ngen=80,
stats=stats, halloffame=hof)

print(shapiro(hof[0])[1])
plt.hist(hof[0])
plt.grid(True)
plt.show()
```

Neural networks

Artificial neural networks (ANN) are models inspired by the animal brain (highly evolved animals). A neural network is a network of neurons-units with inputs and outputs. For example, the input of a neuron can be a value related to the pixel of an image and the output of a neuron can be passed to another neuron and then another, and so on, thus creating a multilayered network. Neural networks contain adaptive elements, making them suitable to deal with nonlinear models and pattern recognition problems. We will again try to predict whether it is going to rain based on day-of-the-year and previous day values. Let's use the theanets Python library, which can be installed as follows:

```
$ pip3 install theanets nose_parameterized
```

One of the technical reviewers encountered an error, which was resolved by updating NumPy and SciPy. We first create an Experiment corresponding to a neural network and then train the network. Create a network with two input neurons and one output neuron:

```
net = theanets.Regressor(layers=[2,3,1])
```

The network has a hidden layer with three neurons and uses the standard Python multiprocessing API to speed up computations. Train using a training and validation dataset:

```
train = [x[:N], y[:N]]
valid = [x[N:], y[N:]]
net.train(train, valid, learning_rate=0.1, momentum=0.5)
```

Get predictions for the validation data as follows:

```
pred = net.predict(x[N:]).ravel()
```

The scikit-learn library has a utility function which computes the accuracy of a classifier. Compute the accuracy as follows:

```
print("Pred Min", pred.min(), "Max", pred.max())
print("Y Min", y.min(), "Max", y.max())
print("Accuracy", accuracy_score(y[N:], pred >= .5))
```

Due to the nature of neural nets, the output values can vary. The output may look like the following:

```
Pred Min 0.615606596762 Max 0.615606596762
Y Min 0.0 Max 1.0
Accuracy 0.634133878385
```

Refer to the ch-10.ipynb file in this book's code bundle:

```
import numpy as np
import theanets
import multiprocessing
from sklearn import datasets
from sklearn.metrics import accuracy_score

rain = .1 * np.load('rain.npy')
rain[rain < 0] = .05/2
dates = np.load('doy.npy')
x = np.vstack((dates[:-1], np.sign(rain[:-1])))
x = x.T

y = np.vstack(np.sign(rain[1:]),)
N = int(.9 * len(x))

train = [x[:N], y[:N]]
valid = [x[N:], y[N:]]

net = theanets.Regressor(layers=[2,3,1])

net.train(train, valid, learning_rate=0.1, momentum=0.5)

pred = net.predict(x[N:]).ravel()
print("Pred Min", pred.min(), "Max", pred.max())
print("Y Min", y.min(), "Max", y.max())
print("Accuracy", accuracy_score(y[N:], pred >= .5))
```

Decision trees

The `if a: else b` statement is one of the most common statements in Python programming. By nesting and combining such statements, we can build a so-called **decision tree**. This is similar to an old-fashioned flowchart, although flowcharts also allow loops. The application of decision trees in machine learning is called **decision tree learning**. The end nodes of the trees in decision tree learning, also known as **leaves**, contain the class labels of a classification problem. Each non-leaf node is associated with a Boolean condition involving feature values. The scikit-learn implementation uses Gini impurity and entropy as information metrics. These metrics measure the probability that an item is misclassified (see http://en.wikipedia.org/wiki/Decision_tree_learning). Decision trees are easy to understand, use, visualize, and verify. To visualize the tree, we will make use of Graphviz, which can be downloaded from <http://graphviz.org/>. We also need to install pydot2, as follows:

```
$ pip3 install pydot2
```

Split the rain data into a training and test set as follows, using the scikit-learn `train_test_split()` function:

```
x_train, x_test, y_train, y_test = train_test_split(x, y, random_state=37)
```

Create `DecisionTreeClassifier` as follows:

```
clf = tree.DecisionTreeClassifier(random_state=37)
```

We will use the scikit-learn `RandomSearchCV` class to try out a range of parameters. Use the class as follows:

```
params = {"max_depth": [2, None],
          "min_samples_leaf": sp_randint(1, 5),
          "criterion": ["gini", "entropy"]}
rscv = RandomizedSearchCV(clf, params)
rscv.fit(x_train,y_train)
```

We get the following best score and parameters from the search:

```
Best Train Score 0.703164923517
Test Score 0.705058763413
Best params {'criterion': 'gini', 'max_depth': 2, 'min_samples_leaf':
2}
```

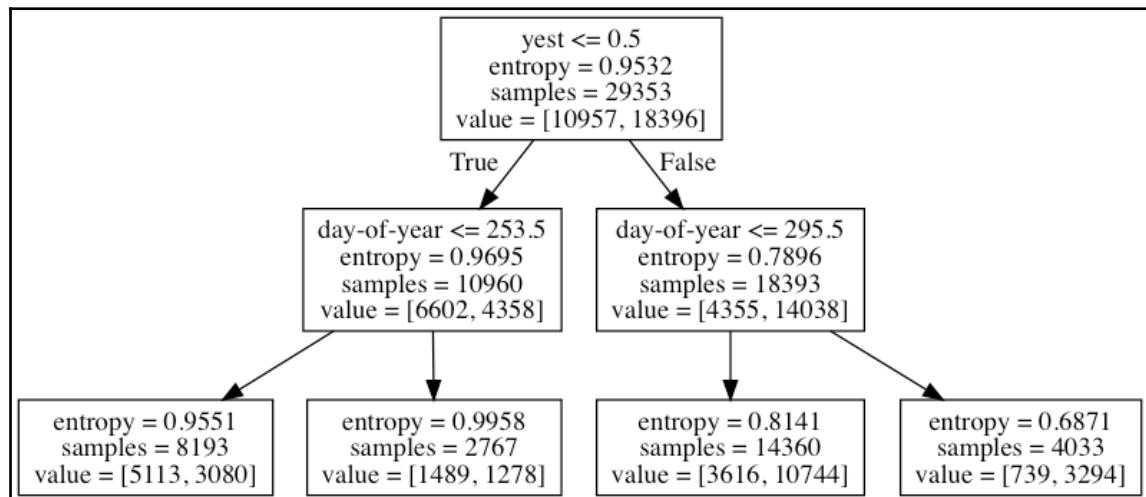
It's good to visualize the decision tree, even if it's only to verify our assumptions. Create a decision tree figure with the following code:

```
sio = io.StringIO()
tree.export_graphviz(rscv.best_estimator_, out_file=sio,
feature_names=['day-of-year', 'yest'])
dec_tree = pydot.graph_from_dot_data(sio.getvalue())

print("Best Train Score", rscv.best_score_)
print("Test Score", rscv.score(x_test, y_test))
print("Best params", rscv.best_params_)

from IPython.display import Image
Image(dec_tree.create_png())
```

Refer to the following plot for the end result:



In the non-leaf nodes, we see the conditions printed as the top line. If the condition is true, we go to the left child; otherwise, we go to the right. When we reach a leaf node, the class with the highest value, as given in the bottom line, wins. Inspect the `ch-10.ipynb` file in this book's code bundle:

```
from sklearn.model_selection import train_test_split
from sklearn import tree
from sklearn.model_selection import RandomizedSearchCV
from scipy.stats import randint as sp_randint
import pydotplus as pydot
import io
import numpy as np
```

```
rain = .1 * np.load('rain.npy')
rain[rain < 0] = .05/2
dates = np.load('doy.npy').astype(int)
x = np.vstack((dates[:-1], np.sign(rain[:-1])))
x = x.T

y = np.sign(rain[1:])

x_train, x_test, y_train, y_test = train_test_split(x, y,
random_state=37)

clf = tree.DecisionTreeClassifier(random_state=37)
params = {"max_depth": [2, None],
           "min_samples_leaf": sp_randint(1, 5),
           "criterion": ["gini", "entropy"]}
rscv = RandomizedSearchCV(clf, params)
rscv.fit(x_train,y_train)

sio = io.StringIO()
tree.export_graphviz(rscv.best_estimator_, out_file=sio,
feature_names=['day-of-year','yest'])
dec_tree = pydot.graph_from_dot_data(sio.getvalue())

print("Best Train Score", rscv.best_score_)
print("Test Score", rscv.score(x_test, y_test))
print("Best params", rscv.best_params_)

from IPython.display import Image
Image(dec_tree.create_png())
```

Summary

This chapter was devoted to predictive modeling and machine learning. These are very large fields to cover in one chapter, so you may want to have a look at some of the books from Packt Publishing (see <http://www.packtpub.com>). Predictive analytics uses a variety of techniques, including machine learning, to make useful predictions—for instance, to determine whether it is going to rain tomorrow.

SVM maps the data points to points in multidimensional space. The classification problem is then reduced to finding a hyperplane or hyperplanes that best separate the points into classes.

The elastic net regularization linearly combines the LASSO and ridge methods. For regression problems, goodness-of-fit is often determined with the coefficient of determination, also called R squared. Some clustering algorithms require an estimation of the number of clusters, while other algorithms don't.

The first step in genetic algorithms is to initialize the population with random individuals and a related representation of genetic information. During each generation, individuals are selected for mating based on a predefined fitness function. The application of decision trees in machine learning is called decision tree learning.

The next chapter, *Chapter 11, Environments Outside the Python Ecosystem and Cloud Computing*, describes interoperability and cloud possibilities.

11

Environments Outside the Python Ecosystem and Cloud Computing

Outside the Python ecosystem, programming languages such as R, C, Java, and Fortran are fairly popular. In this chapter, we will delve into the particulars of exchanging information with these environments.

Cloud computing aims to deliver computing power as a utility over the Internet. This means that we don't need to have a lot of powerful hardware locally. Instead, we pay as we go, depending on our current needs. We will also talk about how to get our Python code in the Cloud. This is a rapidly evolving industry in a fast-paced world. We have many options available PythonAnywhere. **Amazon Web Services (AWS)** is deliberately not discussed in this book, since other books, such as *Building Machine Learning Systems with Python*, *Willi Richert and Luis Pedro Coelho*, *Packt Publishing*, cover the topic in great detail.

Data science toolbox, available from <http://datascientoolbox.org/>, is a virtual environment for data analysis based on Linux, which can be run locally or on AWS. The instructions given on the Data Science Toolbox website are very clear, and should help you set up an environment with lots of preinstalled Python packages.

The topics that will be covered in this chapter are as follows:

- Exchanging information with Matlab/Octave
- Installing `rpy2` package
- Interfacing with R

- Sending NumPy arrays to Java
- Integrating SWIG and NumPy
- Integrating Boost and Python
- Using Fortran code through f2py
- PythonAnywhere Cloud

Exchanging information with Matlab/Octave

Matlab and its open source alternative **Octave** are popular numerical programs and programming languages. Octave and Matlab have syntax very similar to Python's. In fact, you can find websites that compare their syntax (for instance, see http://wiki.scipy.org/NumPy_for_Matlab_Users).



Download Octave from <http://www.gnu.org/software/octave/download.html>.

The Octave version used at the time of writing was 4.2.0. The `scipy.io.savemat()` function saves an array in a file compliant to the Octave and Matlab format. The function accepts the name of the file and a dictionary with a name for the array and the values as parameters. Refer to the `ch-11.ipynb` file in this book's code bundle:

```
import statsmodels.api as sm
from scipy.io import savemat

data_loader = sm.datasets.sunspots.load_pandas()
df = data_loader.data
savemat("sunspots", {"sunspots": df.values})
```

The preceding code stores sunspot data in a file called `sunspots.mat`. The extension is added automatically. Start the Octave **Graphical User Interface (GUI)** or the command line interface. Load the file we created and view the data as follows:

```
octave:1> load sunspots.mat
octave:2> sunspots
sunspots =
 1.7000e+03  5.0000e+00
 1.7010e+03  1.1000e+01
 1.7020e+03  1.6000e+01
```

Installing rpy2 package

The **R programming language** is popular among statisticians. It is written in C and Fortran and is available under the **GNU General Public License (GPL)**. R has support for modeling, statistical tests, time-series analysis, classification, visualization, and clustering. The **Comprehensive R Archive Network (CRAN)** and other repository websites offer thousands of R packages for various tasks.

Download R from <http://www.r-project.org/>.



The `rpy2` package facilitates interfacing with R from Python. Install `rpy2` as follows with pip:

```
$ pip3 install rpy2
```



If you already have `rpy2` installed, follow the instructions on <http://rpy.sourceforge.net/rpy2/doc-dev/html/overview.html> as upgrading is not a straightforward process.

Interfacing with R

R provides a `datasets` package that contains sample datasets. The `morley` dataset has data from measurements of the speed of light made in 1879. The speed of light is a fundamental physical constant and its value is currently known very precisely. The data is described at <http://stat.ethz.ch/R-manual/R-devel/library/datasets/html/morley.html>. The speed of light value can be found in the `scipy.constants` module. The R data is stored in an R DataFrame with three columns:

- The experiment number, from one to five
- The run number, with twenty runs per experiment, bringing the total number of measurements to 100
- The measured speed of light in kilometers per second with 299,000 subtracted

The `rpy2.robjects.r()` function executes R code in a Python environment. Load the data as follows:

```
pandas2ri.activate()  
r.data('morley')
```

The Pandas library's R interface via the `pandas.rpy.common` module is deprecated, and thus it is suggested that the reader uses `rpy2` objects module. Load the data into a Pandas DataFrame as follows:

```
df = r['morley']
```

Let's group the data by experiment with the following code, which creates a five by two NumPy array:

```
samples = dict(list(df.groupby('Expt')))  
samples = np.array([samples[i]['Speed'].values for i in samples.keys()])
```

When we have data from different experiments, it's interesting to know whether the data points of these experiments come from the same distribution. The **Kruskal-Wallis one-way analysis of variance** (refer to

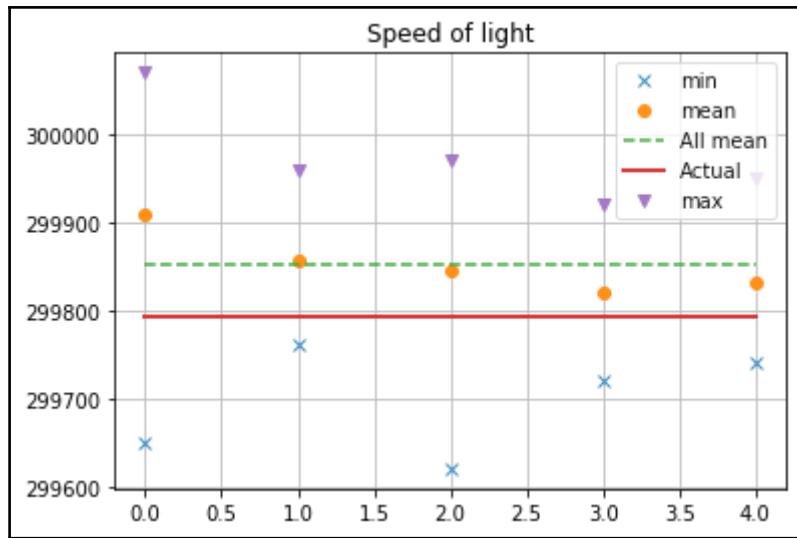
http://en.wikipedia.org/wiki/Kruskal%20Wallis_one-way_analysis_of_variance) is a statistical method, which analyzes samples without making assumptions about their distributions. The null hypothesis for this test is that all the medians of the samples are equal. The test is implemented in the `scipy.stats.kruskal()` function. Perform the test as follows:

```
print("Kruskal", kruskal(samples[0], samples[1], samples[2], samples[3],  
samples[4]))
```

The test `statistic` and `pvalue` are printed in the following line:

```
Kruskal KruskalResult(statistic=15.022124661246552,  
pvalue=0.0046555484175328015)
```

We can reject the null hypothesis, but this doesn't tell us which experiment or experiments have a deviating median. Further analysis is left as an exercise for the reader. If we plot the minimum, maximum, and mean for each experiment, we get the following figure:



Check out the ch-11.ipynb file in this book's code bundle:

```
import rpy2.robj as ro
from rpy2.robj import pandas2ri
from rpy2.robj import r

from scipy.stats import kruskal
import matplotlib.pyplot as plt
import numpy as np
from scipy.constants import c

pandas2ri.activate()
r.data('morley')

df = r['morley']

df['Speed'] = df['Speed'] + 299000

samples = dict(list(df.groupby('Expt')))
samples = np.array([samples[i]['Speed'].values for i in samples.keys()])
print("Kruskal", kruskal(samples[0], samples[1], samples[2], samples[3], samples[4]))

plt.title('Speed of light')
plt.plot(samples.min(axis=1), 'x', label='min')
plt.plot(samples.mean(axis=1), 'o', label='mean')
plt.plot(np.ones(5) * samples.mean(), '--', label='All mean')
```

```
plt.plot(np.ones(5) * c/1000, lw=2, label='Actual')
plt.plot(samples.max(axis=1), 'v', label='max')
plt.grid(True)
plt.legend()
plt.show()
```

Sending NumPy arrays to Java

Like Python, Java is a very popular programming language. We installed Java in [Chapter 8, Working with Databases](#), as a prerequisite to using Cassandra. To run Java code, we need the **Java Runtime Environment (JRE)**. For development, the **Java Development Kit (JDK)** is required.

Jython is an implementation of Python written in Java. Jython code can use any Java class. However, Python modules written in C cannot be imported in Jython. This is an issue because many numerical and data analysis Python libraries have modules written in C. The `JPype1` package offers a solution, and can be downloaded from <http://pypi.python.org/pypi/JPype1> or <http://github.com/originell/jpype>. You can install `JPype1` with the following command:

```
$ pip3 install JPype1
```

Start the **Java Virtual Machine (JVM)** with the following line:

```
jpye.startJVM(jpye.getDefaultJVMPath())
```

Create a JPype array `JArray` with some random values:

```
values = np.random.randn(7)
java_array = jpye.JArray(jpye.JDouble, 1)(values.tolist())
```

Print each array element as follows:

```
for item in java_array:
    jpye.java.lang.System.out.println(item)
```

At the end, we should shut down the JVM with the following line:

```
jpye.shutdownJVM()
```

The following is the code listing from the ch-11.ipynb file in this book's code bundle:

```
import jpy
import numpy as np
from numpy import random
jpy.startJVM(jpy.getDefaultJVMPath())

random.seed(44)
values = np.random.randn(7)
java_array = jpy.JArray(jpy.JDouble, 1)(values.tolist())

for item in java_array:
    jpy.java.lang.System.out.println(item)

jpy.shutdownJVM()
```

When you execute the preceding code in Jupyter Notebook, you get the following output in your Jupyter console:

```
[W 18:23:45.918 NotebookApp] 404 GET
/nbextensions/widgets/notebook/js/extension.js?v=20170305114358 (::1)
4.30ms referer=http://localhost:8888/notebooks/ch-12.ipynb
-0.7506147172558728
1.3163573247118194
1.2461400286434303
-1.6049157412585944
-1.468143678979905
-1.7150704579733684
1.8587836915125544
JVM activity report      :
classes loaded      : 32
JVM has been shutdown
```

Integrating SWIG and NumPy

C is a widespread programming language developed around 1970. Various C dialects exist, and C has influenced other programming languages. C is not object-oriented. This led to the creation of C++, which is an object-oriented language with C features, since C is a subset of C++. C and C++ are compiled languages. We need to compile source code to create so-called object files. After that, we must link the object files to create dynamically shared libraries.

The good thing about integrating C and Python is that a lot of options are available to us. The first option is **Simplified Wrapper and Interface Generator (SWIG)**. SWIG adds an additional step in the development process, which is the generation of glue code between Python and C (or C++). Download SWIG from <http://www.swig.org/download.html>. At the time of writing, the latest SWIG version is 3.0.12. A prerequisite to installing SWIG is to install **Perl Compatible Regular Expressions (PCRE)**. PCRE is a C regular expressions library. Download PCRE from <http://www.pcre.org/>. The PCRE version at the time of writing is 8.39. After unpacking PCRE, run the following commands:

```
$ ./configure  
$ make  
$ make install
```

The last command in the preceding snippet requires `root` or `sudo` access. We can install SWIG with the same commands. We start by writing a header file containing function definitions. Write a header file that defines the following function:

```
double sum_rain(int* rain, int len);
```

We will use the preceding function to sum the `rain` amount values we analyzed in the previous chapter. Please refer to the `sum_rain.h` file in this book's code bundle. The function is implemented in the `sum_rain.cpp` file in this book's code bundle:

```
double sum_rain(int* rain, int len) {  
  
    double sum = 0.;  
  
    for (int i = 0; i < len; i++) {  
        if(rain[i] == -1) {  
            sum += 0.025;  
        } else {  
            sum += 0.1 * rain[i];  
        }  
    }  
  
    return sum;  
}
```

Define the following SWIG interface file (refer to the `sum_rain.i` file in this book's code bundle):

```
%module sum_rain  
  
%{  
#define SWIG_FILE_WITH_INIT  
#include "sum_rain.h"
```

```
%}

%include "/tmp/numpy.i"

%init %{
    import_array();
%}

%apply (int* IN_ARRAY1, int DIM1) {(int* rain, int len);}

%include "sum_rain.h"
```

The preceding code depends on the `numpy.i` interface file, which can be found at [https://github.com/numpy/numpy/blob/master/tools/swig\(numpy.i](https://github.com/numpy/numpy/blob/master/tools/swig(numpy.i)). In this example, the file was placed in the `/tmp` directory, but we can put this file almost anywhere. Generate the SWIG glue code with the following command:

```
$ swig -c++ -python sum_rain.i
```

The preceding step creates a `sum_rain_wrap.cxx` file. Compile the `sum_rain.cpp` file as follows:

```
$ g++ -O2 -fPIC -c sum_rain.cpp -I<Python headers dir>
```

In the previous command, we need to specify the actual Python C headers directory. We can find it with the following command:

```
$ python3-config --includes
```

We could also have compiled using the following command:

```
$ g++ -O2 -fPIC -c sum_rain.cpp $(python3-config --includes)
```

The location of this directory will differ depending on the Python version and operating system (it would be something like `/usr/include/python3.6`). Compile the generated SWIG wrapper file as follows:

```
$ g++ -O2 -fPIC -c sum_rain_wrap.cxx $(python3-config --includes) -I<numpy-dir>/core/include/
```

The preceding command depends on the location of the installed NumPy. Locate it from the Python shell as follows:

```
$ python3
>>> import numpy as np
>>> np.__file__
```

The string printed on the screen should contain the Python version, site-packages, and end in `__init__.pyc`. If we strip the last part, we should have the NumPy directory. Alternatively, we can use the following code:

```
>>> from imp import find_module  
>>> find_module('numpy')
```

On my computer, the following command is issued:

```
$ g++ -O2 -fPIC -c sum_rain_wrap.cxx $(python3-config --includes) -  
I/usr/local/lib/python3.6/site-packages/numpy/core/include/
```

The final step is to link the object files created by compiling:

```
$ g++ -lpython3.6 -dynamiclib sum_rain.o sum_rain_wrap.o -o _sum_rain.so -L  
/usr/local/Cellar/python3/3.6.0/Frameworks/Python.framework/Versions/3.6/li  
b
```

The preceding steps will work differently on other operating systems, such as Windows, unless we use Cygwin. It is recommended that you ask for help on the SWIG user mailing lists (<http://www.swig.org/mail.html>) or StackOverflow, if required.

Test the created library with the `swig_demo.py` file in this book's code bundle:

```
from _sum_rain import *  
import numpy as np  
  
rain = np.load('rain.npy')  
print("Swig", sum_rain(rain))  
rain = .1 * rain  
rain[rain < 0] = .025  
print("Numpy", rain.sum())
```

Execute this file using the following command:

```
$ python3 swig_demo.py
```

If everything went fine and we didn't confuse the Python installations, the following lines will be printed:

```
Swig 85291.554999999328  
Numpy 85291.55
```

Integrating Boost and Python

Boost is a C++ library that can interface with Python. Download it from <http://www.boost.org/users/download/>. The Boost version at the time of writing is 1.63.0. The easiest, but also slowest, installation method involves the following commands:

```
$ ./bootstrap.sh --prefix=/path/to/boost  
$ ./b2 install
```

The `prefix` argument specifies the installation directory. In this example, we will assume that Boost was installed under the user's home directory in a directory called Boost (such as `~/Boost`). In this directory, a `lib` and `include` directory will be created. For Unix and Linux, you should run the following command:

```
export LD_LIBRARY_PATH=$HOME/Boost/lib:${LD_LIBRARY_PATH}
```

On Mac OS X, set the following environment variable:

```
export DYLD_LIBRARY_PATH=$HOME/Boost/lib
```

In our case, we set this variable as follows:

```
export DYLD_LIBRARY_PATH=/usr/local/Cellar/boost/1.63.0/lib
```

Redefine a rain summation function as given in the `boost_rain.cpp` file in this book's code bundle:

```
#include <boost/python.hpp>  
  
double sum_rain(boost::python::list rain, int len) {  
  
    double sum = 0.;  
  
    for (int i = 0; i < len; i++) {  
        int val = boost::python::extract<int>(rain[i]);  
        if(val == -1) {  
            sum += 0.025;  
        } else {  
            sum += 0.1 * val;  
        }  
    }  
  
    return sum;  
}  
  
BOOST_PYTHON_MODULE(librain) {  
    using namespace boost::python;
```

```
    def("sum_rain", sum_rain);  
}
```

The function accepts a Python list and the size of the list. Call the function from Python, as given in the `rain_demo.py` file in this book's code bundle:

```
import numpy as np  
import librain  
  
rain_data = np.load('rain.npy')  
print("Boost", librain.sum_rain(rain_data.astype(int).tolist(),  
len(rain_data)))  
rain_data = .1 * rain_data  
rain_data[rain_data < 0] = .025  
print("Numpy", rain_data.sum())
```

We will automate the development process with the `Makefile` file in this book's code bundle:

```
CC = g++  
PYLIBPATH = $(shell python3-config --exec-prefix)/lib  
LIB = -L$(PYLIBPATH) $(shell python3-config --libs) -  
L/usr/local/Cellar/boost/1.63.0/lib -L/usr/local/Cellar/boost-  
python/1.63.0/lib -lboost_python3  
OPTS = $(shell python3-config --include) -O2 -  
I/usr/local/Cellar/boost/1.63.0/include  
  
default: librain.so  
    @python3 ./rain_demo.py  
  
librain.so: rain.o  
    $(CC) $(LIB) -Wl,-rpath,$(PYLIBPATH) -shared $< -o $@  
  
rain.o: boost_rain.cpp Makefile  
    $(CC) $(OPTS) -c $< -o $@  
  
clean:  
    rm -rf *.so *.o  
  
.PHONY: default clean
```

From the command line, run the following commands:

```
$ make clean;make
```

The results are identical, as expected:

```
Boost 85291.54999999328
NumPy 85291.55
```

Using Fortran code through f2py

Fortran (derived from Formula Translation) is a mature programming language mostly used for scientific computing. It was developed in the 1950s with newer versions emerging, such as Fortran 77, Fortran 90, Fortran 95, Fortran 2003, and Fortran 2008 (refer to <http://en.wikipedia.org/wiki/Fortran>). Each version added features and new programming paradigms. We will need a Fortran compiler for this example. The `gfortran` compiler is a GNU Fortran compiler, and can be downloaded from <http://gcc.gnu.org/wiki/GFortranBinaries>.

The NumPy `f2py` module serves as an interface between Fortran and Python. If a Fortran compiler is present, we can create a shared library from Fortran code using this module. We will write a Fortran subroutine that is intended to sum the rain amount values as given in the previous examples. Define the subroutine and store it in a Python string. After that, we can call the `f2py.compile()` function to produce a shared library from the Fortran code. The end product is in the `fort_src.py` file in this book's code bundle:

```
from numpy import f2py
fsource = '''
    subroutine sumarray(A, N)
    REAL, DIMENSION(N) :: A
    INTEGER :: N
    RES = 0.1 * SUM(A, MASK = A .GT. 0)
    RES2 = -0.025 * SUM(A, MASK = A .LT. 0)
    print*, RES + RES2
    end
'''
f2py.compile(fsource, modulename='fort_sum', verbose=0)
```

Execute the file using the following command to generate the module:

```
$ python3 fort_src.py
```

Call the subroutine as given in the `fort_demo.py` file in this book's code bundle:

```
import fort_sum
import numpy as np
rain = np.load('rain.npy')
fort_sum.sumarray(rain, len(rain))
```

```
rain = .1 * rain
rain[rain < 0] = .025
print("Numpy", rain.sum())
```

Execute the file using the following command to generate the output:

```
$ python3 fort_demo.py
```

The results of Fortran and NumPy match as expected (we can ignore the last two digits printed by the Fortran subroutine):

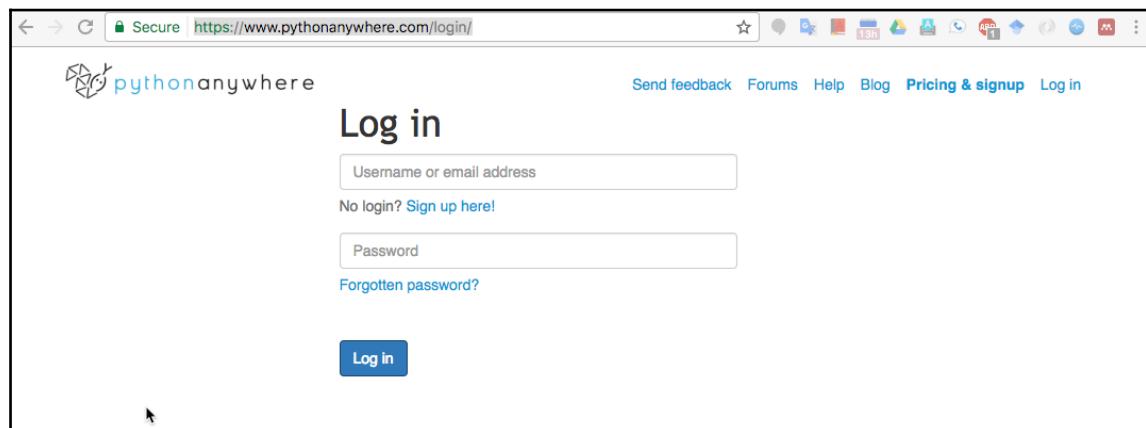
```
85291.5547
NumPy 85291.55
```

PythonAnywhere Cloud

PythonAnywhere is a Cloud service for Python development. The interface is completely web-based and simulates the Bash, Python, and IPython consoles. The preinstalled Python libraries in the PythonAnywhere environment are listed at https://www.pythonanywhere.com/batteries_included/.

The software version may lag a little behind the latest stable versions available. At the time of writing, installing Python software from the PythonAnywhere Bash console appears a bit problematic and is not recommended.

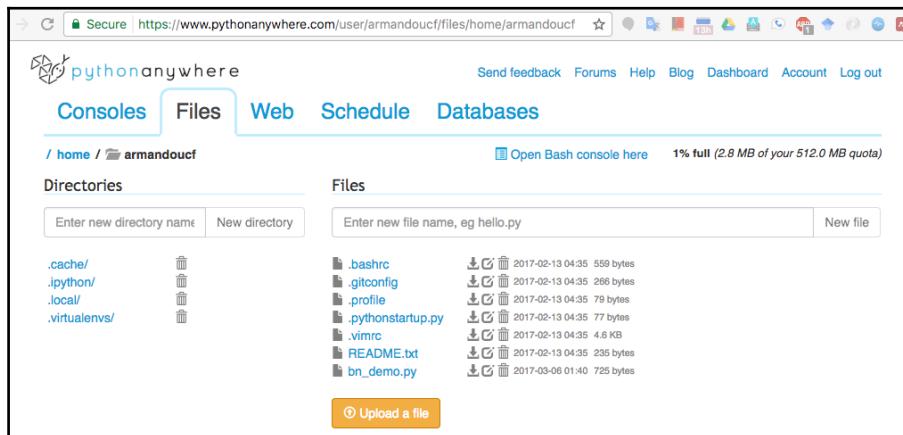
When you first visit the URL <https://www.pythonanywhere.com/login/>, you will see the following screen to log into the PythonAnywhere environment:



After you submit your login name and password, you will see the following web application screen:

The screenshot shows a web browser window for PythonAnywhere at the URL <https://www.pythontanywhere.com/user/armandoucf/consoles/>. The page has a header with the Python logo and the text "python anywhere". It includes links for "Send feedback", "Forums", "Help", "Blog", "Dashboard", "Account", and "Log out". Below the header is a navigation bar with tabs: "Consoles" (which is selected and highlighted in blue), "Files", "Web", "Schedule", and "Databases". A sidebar on the right displays "CPU Usage" information: "0% used: 0.00s of 100s" and "Resets in 3 hours, 22 minutes" with a "(more info)" link. The main content area contains sections for "Start a new console:", "Your consoles:", and "Consoles shared with you". The "Start a new console:" section provides instructions for using consoles, mentioning Python 3.5, IPython 3.5, PyPy 2.7, Bash, MySQL, and custom options. It also notes that the Files tab handles file management, the Web tab supports web app deployment, the Schedule tab manages periodic scripts, and the Databases tab connects to MySQL or Postgres. The "Your consoles:" section states "You have no consoles. Click a link above to start one." The "Consoles shared with you" section says "No-one has shared any consoles with you :(". At the bottom left, there is a button labeled "Fetch process list".

It is recommended that you upload Python source files instead of using the PythonAnywhere environment, as it is less responsive than our local environment. Upload the files by clicking on the **Files** tab in the web application. Upload the `bn_demo.py` file from this chapter:



To execute the program, click on the `bn_demo.py` file and then click on the **Run** button in the top right area of the screen:

The screenshot shows the PythonAnywhere code editor for the `bn_demo.py` file. The code is as follows:

```
1 import bottleneck as bn
2 import numpy as np
3 import timeit
4
5 setup = """
6 import numpy as np
7 import bottleneck as bn
8 from scipy.stats import rankdata
9
10 np.random.seed(42)
11 a = np.random.randn(30)
12 """
13
14 def time(code, setup, n):
15     return timeit.Timer(code, setup=setup).repeat(3, n)
16
17 if __name__ == '__main__':
18     n = 10**3
19     print(n, "pass", max(time("pass", "", n)))
20     print(n, "min np.median", min(time('np.median(a)', setup, n)))
21     print(n, "min bn.median", min(time('bn.median(a)', setup, n)))
22     a = np.arange(7)
23     print("Median diff", np.median(a) - bn.median(a))
24
25     print(n, "min scipy.stats.rankdata", min(time('rankdata(a)', setup, n)))
26     print(n, "min bn.rankdata", min(time('bn.rankdata(a)', setup, n)))
27
28
```

You will see the output in the console below the code listing:

```
1000 pass 9.993906132876873e-06
1000 min np.median 0.057233922998420894
1000 min bn.median 0.0007603260455653071
Median diff 0.0
1000 min scipy.stats.rankdata 0.11264373897574842
1000 min bn.rankdata 0.001692580059170723
>>> █
```

Summary

We looked over the borders of Python in this chapter. Outside the Python ecosystem, programming languages such as R, C, Java, and Fortran are fairly popular. We looked at libraries that provide glue to connect Python with external code, `rpy2` for R, SWIG and Boost for C, `JPyte` for Java, and `f2py` for Fortran. Cloud computing aims to deliver computing power as a utility over the Internet. A brief overview of PythonAnywhere—a Cloud computing services specialized in Python was also given.

The next chapter, *Chapter 12, Performance Tuning, Profiling, and Concurrency*, gives hints on improving performance. Typically, we can speed up Python code by optimizing our code using parallelization or rewriting parts of our code in C. We will also discuss several profiling tools and concurrency APIs.

12

Performance Tuning, Profiling, and Concurrency

“Premature optimization is the root of all evil”

— Donald Knuth, a renowned computer scientist and mathematician

For real-world applications, performance is as important as features, robustness, maintainability, testability, and usability. Performance is directly proportional to the scalability of an application. Ending this book without looking at performance enhancement was never an option. In fact, we delayed discussing the topic of performance until the last chapter of the book to avoid premature optimization. In this chapter, we will give hints on improving performance using profiling as the key technique. We will also discuss the relevant frameworks for multicore, distributed systems. We will discuss the following topics in this chapter:

- Profiling the code
- Installing Cython
- Calling the C code
- Creating a pool process with multiprocessing
- Speeding up embarrassingly parallel `for` loops with Joblib
- Comparing Bottleneck to NumPy functions
- Performing MapReduce with Jug
- Installing MPI for Python
- IPython Parallel

Profiling the code

Profiling involves identifying parts of the code that need performance tuning because they are either too slow or use a large amount of resources, such as processor power or memory. We will profile a modified version of sentiment analysis code from Chapter 9, *Analyzing Textual Data and Social Media*. The code is refactored to comply with multiprocessing programming guidelines (you will learn about multiprocessing later in this chapter). We also simplified the stopwords filtering. The third change was to have fewer word features in the code so that the reduction doesn't impact accuracy. This last change has the most impact. The original code ran for about 20 seconds. The new code runs faster than that and will serve as the baseline in this chapter. Some changes are related to profiling and will be explained later in this section. Please refer to the `prof_demo.py` file in this book's code bundle:

```
import random
from nltk.corpus import movie_reviews
from nltk.corpus import stopwords
from nltk import FreqDist
from nltk import NaiveBayesClassifier
from nltk.classify import accuracy

import builtins

# Define profile function so the profile decorator
# does not return error when code is not profiled
try:
    profile = builtins.profile
except AttributeError:
    def profile(func):
        return func

@profile
def label_docs():
    docs = [(list(movie_reviews.words(fid)), cat)
            for cat in movie_reviews.categories()
            for fid in movie_reviews.fileids(cat)]
    random.seed(42)
    random.shuffle(docs)

    return docs

@profile
def isStopWord(word):
    return word in sw or len(word) == 1
```

```
@profile
def filter_corpus():
    review_words = movie_reviews.words()
    print("# Review Words", len(review_words))
    res = [w.lower() for w in review_words if not isStopWord(w.lower())]
    print("# After filter", len(res))

    return res

@profile
def select_word_features(corpus):
    words = FreqDist(corpus)
    N = int(.02 * len(words.keys()))
    return list(words.keys())[:N]

@profile
def doc_features(doc):
    doc_words = FreqDist(w for w in doc if not isStopWord(w))
    features = {}
    for word in word_features:
        features['count %s' % word] = (doc_words.get(word, 0))
    return features

@profile
def make_features(docs):
    return [(doc_features(d), c) for (d, c) in docs]

@profile
def split_data(sets):
    return sets[200:], sets[:200]

if __name__ == "__main__":
    labeled_docs = label_docs()

    sw = set(stopwords.words('english'))
    filtered = filter_corpus()
    word_features = select_word_features(filtered)
    featuresets = make_features(labeled_docs)
    train_set, test_set = split_data(featuresets)
    classifier = NaiveBayesClassifier.train(train_set)
    print("Accuracy", accuracy(classifier, test_set))
    print(classifier.show_most_informative_features())
    print(classifier.show_most_informative_features())
```

When we measure time, it helps to have as few processes running as possible. However, we can't be sure that nothing is running in the background, so we will take the lowest time measured from three measurements using the `time` command. This is a command available on various operating systems and Cygwin. Run the command as follows:

```
$ time python3 prof_demo.py
```

We get a `real` time, which is the time we would measure using a clock. The `user` and `sys` times measure the CPU time used by the program. The `sys` time is the time spent in the kernel. On my machine, the following times in seconds were obtained (the lowest values were placed between brackets):

Types of time	Run 1	Run 2	Run 3
real	11.521	10.808	(10.416)
user	9.758	9.826	(9.444)
sys	0.965	0.643	(0.620)

Profile the code with the standard Python profiler as follows:

```
$ python3 -m cProfile -o /tmp/stat.prof prof_demo.py
```

The `-o` switch specifies an output file. We can visualize the profiler output with the `gprof2dot` PyPi package. Install it as follows:

```
$ pip3 install gprof2dot
```

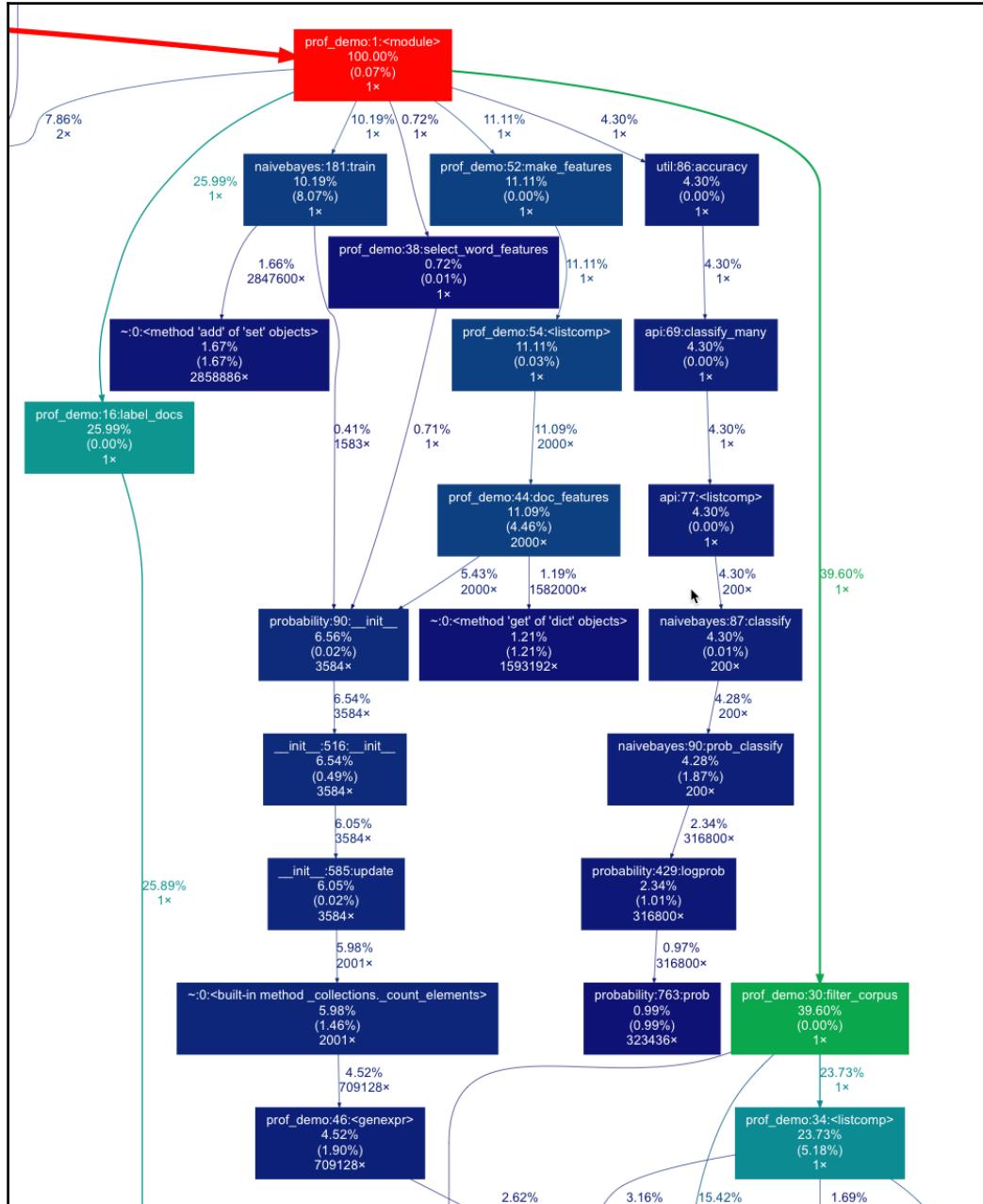
Create a PNG visualization with the following command:

```
$ gprof2dot -f pstats /tmp/stat.prof |dot -Tpng -o /tmp/cprof.png
```



If you get the `dot:` command not found error, it means that you don't have Graphviz installed. You can download Graphviz from <http://www.graphviz.org/Download.php>.

The full image is too large to display. Here is a small section of it:



Query the profiler output as follows:

```
$ python3 -m pstats /tmp/stat.prof
```

With this command, we enter the profile statistics browser. Strip the filenames from the output, sort by time, and show the top 10 times:

```
/tmp/stat.prof% strip  
/tmp/stat.prof% sort time  
/tmp/stat.prof% stats 10
```

Refer to the following screenshot for the end result:

```
fluid:ch-12 armando$ python3 -m pstats /tmp/stat.prof
Welcome to the profile statistics browser.
/tmp/stat.prof% strip
/tmp/stat.prof% sort time
/tmp/stat.prof% stats 10
Sun Feb  5 18:24:49 2017      /tmp/stat.prof

      30643998 function calls (30123080 primitive calls) in 15.502 seconds

Ordered by: internal time
List reduced from 3823 to 10 due to restriction <10>

  ncalls  tottime  percall  cumtime  percall filename:lineno(function)
 319962    2.397    0.000    2.397    0.000 {method 'findall' of '_sre.SRE_Pattern' objects}
      1    1.251    1.251    1.580    1.580 naivebayes.py:181(train)
 319960    0.056    0.000    2.748    0.000 data.py:1114(readline)
 6343280    0.847    0.000    7.338    0.000 util.py:261(iterate_from)
      1    0.803    0.803    3.678    3.678 prof_demo.py:34(<listcomp>)
 3167640    0.741    0.000    0.896    0.000 prof_demo.py:26(isStopWord)
    2000    0.692    0.000    1.719    0.001 prof_demo.py:44(doc_features)
 3167642    0.628    0.000    4.361    0.000 util.py:388(iterate_from)
 371223    0.393    0.000    0.898    0.000 data.py:1353(_read)
3885294/3376152    0.359    0.000    2.696    0.000 {built-in method builtins.len}

/tmp/stat.prof% □
```

The following is a description of the headers:

Headers	Description
ncalls	This is the number of calls.
tottime	This is the total time spent in the given function (excluding the time made in calls to subfunctions).
percall	This is the quotient of tottime divided by ncalls.

cumtime	This is the total time spent in this and all subfunctions (from invocation till exit). This figure is accurate even for recursive functions.
percall (second)	This is the quotient of cumtime divided by primitive calls.

Exit the profile browser with the following command:

```
/tmp/stat.prof% quit
```

The `line_profiler` is another profiler we can use. This profiler can display statistics for each line in functions which have been decorated with the `@profile` decorator. Install and run this profiler with the following commands:

```
$ pip3 install line_profiler  
$ kernprof -l -v prof_demo.py
```

The full report is too long to reproduce here; instead, the following is a per function summary (there is some overlap):

```
Function: label_docs at line 9 Total time: 6.19904 s  
Function: isStopWord at line 19 Total time: 2.16542 s  
File: prof_demo.py Function: filter_corpus at line 23  
Function: select_word_features at line 32 Total time: 4.05266 s  
Function: doc_features at line 38 Total time: 12.5919 s  
Function: make_features at line 46 Total time: 14.566 s  
Function: split_data at line 50 Total time: 3.6e-05 s
```

Installing Cython

The **Cython** programming language acts as glue between Python and C/C++. With the Cython tools, we can generate C code from plain Python code, which can then be compiled into binary, which is closer to the machine level. The `cytoolz` package contains utilities created by Cythonizing the handy Python `toolz` package. The following command will install `cython` and `cytoolz`:

```
$ pip3 install cython cytoolz
```

Just as in cooking shows, we will show the results of Cythonizing before going through the process involved (deferred to the next section). The `timeit` Python module measures time. We will use this module to measure different functions. Define the following function, which accepts a short code snippet, a function call, and the number of times the code will run as arguments:

```
def time(code, n):
    times = min(timeit.Timer(code, setup=setup).repeat(3, n))

    return round(1000* np.array(times)/n, 3)
```

Next, we redefine a large setup string containing all the code. The code is in the `timeits.py` file in this book's code bundle (the code uses `cython_module`, built on your machine):

```
import timeit
import numpy as np

setup = '''
import nltk
import cython_module as cm
import collections
from nltk.corpus import stopwords
from nltk.corpus import movie_reviews
from nltk.corpus import names
import string
import pandas as pd
import cytoolz

sw = set(stopwords.words('english'))
punctuation = set(string.punctuation)
all_names = set([name.lower() for name in names.words()])
txt = movie_reviews.words(movie_reviews.fileids()[0])

def isStopWord(w):
    return w in sw or w in punctuation

def isStopWord2(w):
    return w in sw or w in punctuation or not w.isalpha()

def isStopWord3(w):
    return w in sw or len(w) == 1 or not w.isalpha() or w in all_names

def isStopWord4(w):
    return w in sw or len(w) == 1

def freq_dict(words):
```

```
dd = collections.defaultdict(int)

for word in words:
    dd[word] += 1

return dd

def zero_init():
    features = {}

    for word in set(txt):
        features['count (%s)' % word] = (0)

def zero_init2():
    features = {}
    for word in set(txt):
        features[word] = (0)

keys = list(set(txt))

def zero_init3():
    features = dict.fromkeys(keys, 0)

zero_dict = dict.fromkeys(keys, 0)

def dict_copy():
    features = zero_dict.copy()
    '''

def time(code, n):
    times = min(timeit.Timer(code, setup=setup).repeat(3, n))

    return round(1000* np.array(times)/n, 3)

if __name__ == '__main__':
    print("Best of 3 times per loop in milliseconds")
    n = 10
    print("zero_init ", time("zero_init()", n))
    print("zero_init2", time("zero_init2()", n))
    print("zero_init3", time("zero_init3()", n))
    print("dict_copy ", time("dict_copy()", n))
    print("\n")

    n = 10**2
    print("isStopWord ", time('[w.lower() for w in txt if not
isStopWord(w.lower())]', n))
    print("isStopWord2", time('[w.lower() for w in txt if not
isStopWord2(w.lower())]', n))
```

```
print("isStopWord3", time('[w.lower() for w in txt if not
isStopWord3(w.lower())]', n))
print("isStopWord4", time('[w.lower() for w in txt if not
isStopWord4(w.lower())]', n))
print("Cythonized isStopWord", time('[w.lower() for w in txt if not
cm.isStopWord(w.lower())]', n))
print("Cythonized filter_sw()", time('cm.filter_sw(txt)', n))
print("\n")
print("FreqDist", time("nltk.FreqDist(txt)", n))
print("Default dict", time('freq_dict(txt)', n))
print("Counter", time('collections.Counter(txt)', n))
print("Series", time('pd.Series(txt).value_counts()', n))
print("Cytoolz", time('cytoolz.frequencies(txt)', n))
print("Cythonized freq_dict", time('cm.freq_dict(txt)', n))
```

So, we have several `isStopword()` function versions with the following running times in milliseconds:

```
isStopWord 0.843
isStopWord2 0.902
isStopWord3 0.963
isStopWord4 0.869
Cythonized isStopWord 0.924
Cythonized filter_sw() 0.887
```

For comparison, we also have the running time of a plain `pass` statement. The Cythonized `isStopWord()` is based on the `isStopWord3()` function (the most elaborate filter). If we look at the `doc_features()` function in `prof_demo.py`, it becomes obvious that we shouldn't go over each word feature. Instead, we should just intersect the set of words in a document and the words chosen as features. All the other word counts can be safely set to zero. In fact, it's best if we initialize all the values to zero once and copy this dictionary. For the corresponding functions, we get the following execution times:

```
zero_init 0.61
zero_init2 0.555
zero_init3 0.017
dict_copy 0.011
```

Another improvement is to use the Python `defaultdict` class instead of the NLTK `FreqDist` class. The related routines have the following run times:

```
FreqDist 2.206
Default dict 0.674
Counter 0.79
Series 7.006
Cytoolz 0.542
Cythonized freq_dict 0.616
```

As we can see, the Cythonized versions are consistently faster, although not by much.

Calling C code

We can call C functions from Cython. The C string `strlen()` function is the equivalent of the Python `len()` function. Call this function from a Cython `.pyx` file by importing it as follows:

```
from libc.string cimport strlen
```

We can then call `strlen()` from somewhere else in the `.pyx` file. The `.pyx` file can contain any Python code. Have a look at the `cython_module.pyx` file in this book's code bundle:

```
from collections import defaultdict
from nltk.corpus import stopwords
from nltk.corpus import names
from libc.string cimport strlen

sw = set(stopwords.words('english'))
all_names = set([name.lower() for name in names.words()])

def isStopWord(w):
    py_byte_string = w.encode('UTF-8')
    cdef char* c_string = py_byte_string
    truth = (w in sw) or (w in all_names) or (not w.isalpha()) or
(strlen(c_string) == 1)
    return truth

def filter_sw(words):
    return [w.lower() for w in words if not isStopWord(w.lower())]

def freq_dict(words):
    dd = defaultdict(int)

    for word in words:
        dd[word] += 1

    return dd
```

To compile this code we need a `setup.py` file with the following contents:

```
from distutils.core import setup
from Cython.Build import cythonize

setup(
    ext_modules = cythonize("cython_module.pyx")
)
```

Compile the code with the following command:

```
$ python3 setup.py build_ext --inplace
```

The following output shows the build of the `cython_module` extension:

```
$python3 setup.py build_ext --inplace
running build_ext
building 'cython_module' extension
creating build
creating build/temp.macosx-10.12-x86_64-3.6
clang -Wno-unused-result -Wsign-compare -Wunreachable-code -fno-common -
dynamic -DNDEBUG -g -fwrapv -O3 -Wall -Wstrict-prototypes -
I/usr/local/include -I/usr/local/opt/openssl/include -
I/usr/local/opt/sqlite/include -
I/usr/local/Cellar/python3/3.6.0/Frameworks/Python.framework/Versions/3.6/i
nclude/python3.6m -c cython_module.c -o build/temp.macosx-10.12-
x86_64-3.6/cython_module.o
clang -bundle -undefined dynamic_lookup build/temp.macosx-10.12-
x86_64-3.6/cython_module.o -L/usr/local/lib -L/usr/local/opt/openssl/lib -
L/usr/local/opt/sqlite/lib -o
/Users/armando/gdrive/projects/bitbucket/pubs/2016-pda-e2-
packt/chapters/ch-12/cython_module.cpython-36m-darwin.so
```

We can now modify the sentiment analysis program to call the Cython functions. We will also add the improvements mentioned in the previous section. As we are going to use some of the functions over and over again, these functions were extracted into the `core.py` file in this book's code bundle. Check out the `cython_demo.py` file in this book's code bundle (the code uses `cython_module`, built on your machine):

```
from nltk.corpus import movie_reviews
from nltk import NaiveBayesClassifier
from nltk.classify import accuracy
import cython_module as cm
import cytoolz
from core import label_docs
from core import filter_corpus
from core import split_data
```

```
def select_word_features(corpus):
    words = cytoolz.frequencies(filtered)
    sorted_words = sorted(words, key=words.get)
    N = int(.02 * len(sorted_words))

    return sorted_words[-N:]

def match(a, b):
    return set(a.keys()).intersection(b)

def doc_features(doc):
    doc_words = cytoolz.frequencies(cm.filter_sw(doc))

    # initialize to 0
    features = zero_features.copy()

    word_matches = match(doc_words, word_features)

    for word in word_matches:
        features[word] = (doc_words[word])

    return features

def make_features(docs):
    return [(doc_features(d), c) for (d,c) in docs]

if __name__ == "__main__":
    labeled_docs = label_docs()
    filtered = filter_corpus()
    word_features = select_word_features(filtered)
    zero_features = dict.fromkeys(word_features, 0)
    featuresets = make_features(labeled_docs)
    train_set, test_set = split_data(featuresets)
    classifier = NaiveBayesClassifier.train(train_set)
    print("Accuracy", accuracy(classifier, test_set))
    print(classifier.show_most_informative_features())
```

Execute the code with the time command as follows:

```
$ time python3 cython_demo.py
```

The following table summarizes the results of the `time` command (lowest values were placed between brackets):

Types of time	Run 1	Run 2	Run 3
real	(9.639)	9.817	9.912
user	(9.604)	9.661	9.683
sys	(0.404)	0.424	0.451

We can see the performance gains as compared to the previous execution of the code. The following timing table is reproduced from the previous section for easy comparison:

Types of time	Run 1	Run 2	Run 3
real	11.521	10.808	(10.416)
user	9.758	9.826	(9.444)
sys	0.965	0.643	(0.620)

Creating a process pool with multiprocessing

Multiprocessing is a standard Python module that targets machines with multiple processors. Multiprocessing works around the **Global Interpreter Lock (GIL)** by creating multiple processes.

The GIL locks Python bytecode so that only one thread can access it.



Multiprocessing supports process pools, queues, and pipes. A process pool is a pool of system processes that can execute a function in parallel. Queues are data structures that are usually used to store tasks. Pipes connect different processes in such a way that the output of one process becomes the input of another.



Windows doesn't have an `os.fork()` function, so we need to make sure that only imports and `def` blocks are defined outside the `if __name__ == "__main__"` block.

Create a pool and register a function as follows:

```
p = mp.Pool(nprocs)
```

The pool has a `map()` method that is the parallel equivalent of the Python `map()` function:

```
p.map(simulate, [i for i in xrange(10, 50)])
```

We will simulate the movement of a particle in one dimension. The particle performs a random walk, and we are interested in computing the average end position of the particle. We repeat this simulation for different walk lengths. The calculation itself is not important. The important part is to compare the speedup with multiple processes versus a single process. We will plot the speedup with `matplotlib`. The full code is in the `multiprocessing_sim.py` file in this book's code bundle:

```
from numpy.random import random_integers
from numpy.random import randn
import numpy as np
import timeit
import argparse
import multiprocessing as mp
import matplotlib.pyplot as plt

def simulate(size):
    n = 0
    mean = 0
    M2 = 0

    speed = randn(10000)

    for i in range(1000):
        n = n + 1
        indices = random_integers(0, len(speed)-1, size=size)
        x = (1 + speed[indices]).prod()
        delta = x - mean
        mean = mean + delta/n
```

```
M2 = M2 + delta*(x - mean)

return mean

def serial():
    start = timeit.default_timer()

    for i in range(10, 50):
        simulate(i)

    end = timeit.default_timer() - start
    print("Serial time", end)

    return end
def parallel(nprocs):
    start = timeit.default_timer()
    p = mp.Pool(nprocs)
    print(nprocs, "Pool creation time", timeit.default_timer() - start)

    p.map(simulate, [i for i in range(10, 50)])
    p.close()
    p.join()

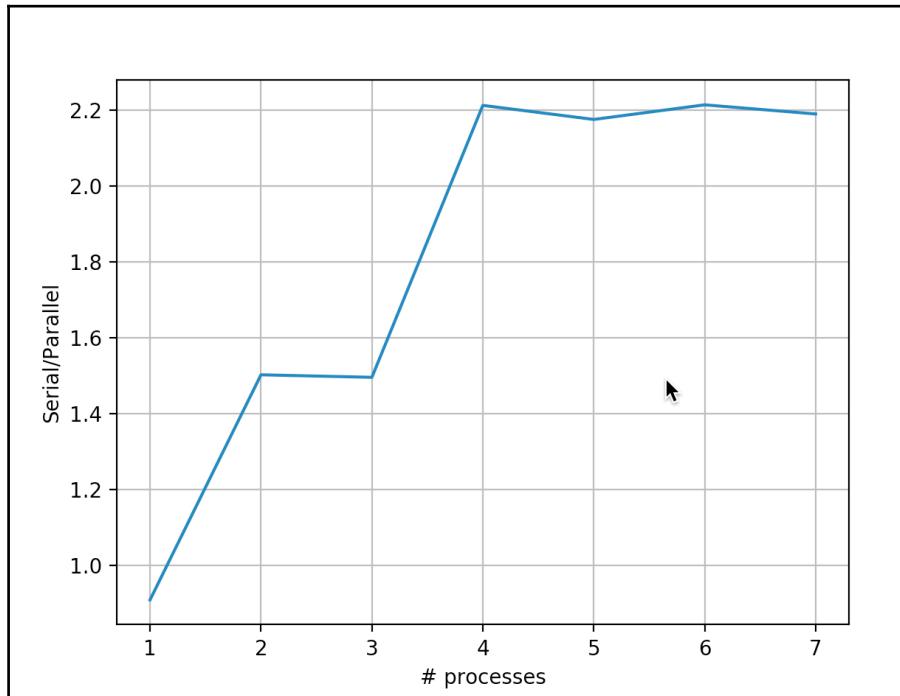
    end = timeit.default_timer() - start
    print(nprocs, "Parallel time", end)
    return end

if __name__ == "__main__":
    ratios = []
    baseline = serial()

    for i in range(1, mp.cpu_count()):
        ratios.append(baseline/parallel(i))

    plt.xlabel('# processes')
    plt.ylabel('Serial/Parallel')
    plt.plot(np.arange(1, mp.cpu_count()), ratios)
    plt.grid(True)
    plt.show()
```

If we take the speedup values for process pool sizes ranging from 1 to 8 (the number of processors is hardware dependent), we get the following figure:



Amdahl's law (see http://en.wikipedia.org/wiki/Amdahl%27s_law) best describes the speedups due to parallelization. This law predicts the maximum possible speedup. The number of processes limits the absolute maximum speedup. However, as we can see in the preceding plot, we don't get a doubling of speed with two processes, nor does using three processes triple the speed, but we come close. Some parts of any given Python code may be impossible to parallelize. For example, we may need to wait for a resource to become available, or we may be performing a calculation that has to be performed sequentially. We also have to take into account the overhead from the parallelization setup and related interprocess communication. Amdahl's law states that there is a linear relationship between the inverse of the speedup, the inverse of the number of processes, and the portion of the code, which cannot be parallelized.

Speeding up embarrassingly parallel for loops with Joblib

Joblib is a Python library created by the developers of scikit-learn. Its main mission is to improve the performance of long-running Python functions. Joblib achieves these improvements through caching and parallelization using multiprocessing or threading under the hood. Install Joblib as follows:

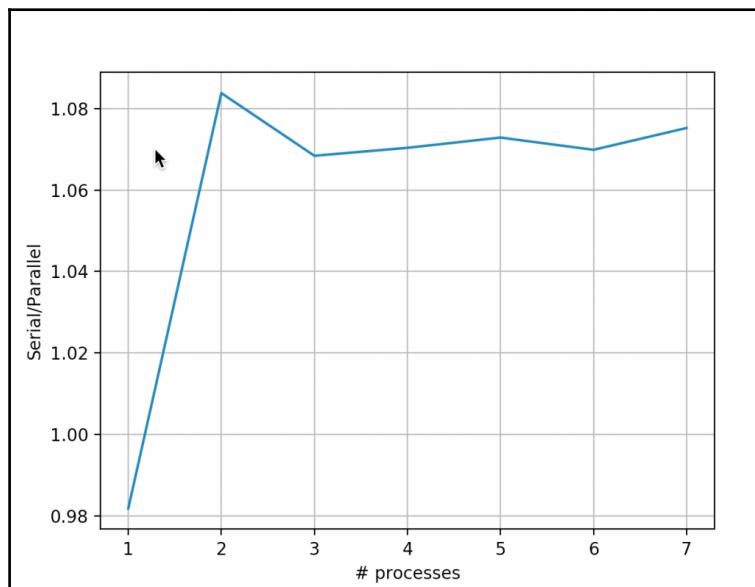
```
$ pip3 install joblib
```

We will reuse the code from the previous example, only changing the `parallel()` function. Refer to the `joblib_demo.py` file in this book's code bundle:

```
def parallel(nprocs):
    start = timeit.default_timer()
    Parallel(nprocs)(delayed(simulate)(i) for i in xrange(10, 50))

    end = timeit.default_timer() - start
    print(nprocs, "Parallel time", end)
    return end
```

Refer to the following plot for the end result (the number of processors is hardware dependent):



Comparing Bottleneck to NumPy functions

Bottleneck is a set of functions inspired by NumPy and SciPy, but written in Cython with high performance in mind. Bottleneck provides separate Cython functions for each combination of array dimensions, axis, and data type. This is not shown to the end user, and the limiting factor for Bottleneck is to determine which Cython function to execute. Install Bottleneck as follows:

```
$ pip3 install bottleneck
```

We will compare the execution times for the `numpy.median()` and `scipy.stats.rankdata()` functions in relation to their Bottleneck counterparts. It can be useful to determine the Cython function manually before using it in a tight loop or frequently called function.

This program is given in the `bn_demo.py` file in this book's code bundle:

```
import bottleneck as bn
import numpy as np
import timeit

setup = '''
import numpy as np
import bottleneck as bn
from scipy.stats import rankdata

np.random.seed(42)
a = np.random.randn(30)
'''

def time(code, setup, n):
    return timeit.Timer(code, setup=setup).repeat(3, n)

if __name__ == '__main__':
    n = 10**3
    print(n, "pass", max(time("pass", "", n)))
    print(n, "min np.median", min(time('np.median(a)', setup, n)))
    print(n, "min bn.median", min(time('bn.median(a)', setup, n)))
    a = np.arange(7)
    print("Median diff", np.median(a) - bn.median(a))

    print(n, "min scipy.stats.rankdata", min(time('rankdata(a)', setup,
n)))
    print(n, "min bn.rankdata", min(time('bn.rankdata(a)', setup, n)))
```

The following is the output with running times and function names:

```
$ python3 bn_demo.py
1000 pass 7.228925824165344e-06
1000 min np.median 0.019842895912006497
1000 min bn.median 0.0003261091187596321
Median diff 0.0
1000 min scipy.stats.rankdata 0.04070987505838275
1000 min bn.rankdata 0.0011222949251532555
```

Clearly, Bottleneck is very fast; unfortunately, due to its setup, Bottleneck doesn't have that many functions yet. The following table lists the implemented functions from <http://pypi.python.org/pypi/Bottleneck>:

Category	Functions
NumPy/SciPy	median, nanmedian, rankdata, ss, nansum, nanmin, nanmax, nanmean, nanstd, nanargmin, and nanargmax
Functions	nanrankdata, nanvar, partsort, argpartsort, replace, nn, anynan, and allnan
Moving window	move_sum, move_nansum, move_mean, move_nanmean, move_median, move_std, move_nanstd, move_min, move_nanmin, move_max, and move_nanmax

Performing MapReduce with Jug

Jug is a distributed computing framework that uses tasks as central parallelization units. Jug uses filesystems or the Redis server as backends. The Redis server was discussed in Chapter 8, *Working with Databases*. Install Jug with the following command:

```
$ pip3 install jug
```

MapReduce (see <http://en.wikipedia.org/wiki/MapReduce>) is a distributed algorithm used to process large datasets with a cluster of computers. The algorithm consists of a **Map** and a **Reduce** phase. During the Map phase, data is processed in a parallel fashion. The data is split up into parts, and on each part, filtering or other operations are performed. In the Reduce phase, the results from the Map phase are aggregated, for instance, to create a statistics report.

If we have a list of text files, we can compute word counts for each file. This can be done during the Map phase. At the end, we can combine individual word counts into a corpus word frequency dictionary. Jug has MapReduce functionality, which is demonstrated in the `jug_demo.py` file in this book's code bundle (the code depends on the `cython_module` artifact):

```
import jug.mapreduce
from jug.compound import CompoundTask
import cython_module as cm
import cytoolz
import pickle

def get_txts():
    return [(1, 'Lorem ipsum dolor sit amet, consectetur adipiscing elit.'),
            (2, 'Donec a elit pharetra, malesuada massa vitae, elementum dolor.'),
            (3, 'Integer a tortor ac mi vehicula tempor at a nunc.')]

def freq_dict(file_words):
    filtered = cm.filter_sw(file_words[1].split())
    fd = cytoolz.frequencies(filtered)
    return fd

def merge(left, right):
    return cytoolz.merge_with(sum, left, right)

merged_counts = CompoundTask(jug.mapreduce.mapreduce, merge, freq_dict,
                             get_txts(), map_step=1)
```

In the preceding code, the `merge()` function is called during the Reduce phase and the `freq_dict()` function is called during the Map phase. We define a Jug `CompoundTask` consisting of multiple subtasks. Before we run this code, we need to start a Redis server. Perform MapReduce by issuing the following command:

```
$ jug execute jug_demo.py --jugdir=redis://127.0.0.1/&
```

The ampersand (&) at the end means that this command runs in the background. We can issue the command from multiple computers in this manner, if the Redis server is accessible in the network. In this example, Redis only runs on the local machine (127.0.0.1 is the IP address of the localhost). However, we can still run the command multiple times locally. We can check the status of the `jug` command as follows:

```
$ jug status jug_demo.py
```

By default, Jug stores data in the current working directory if we don't specify the `jugdir` option. Clean the `jug` directory with the following command:

```
$ jug cleanup jug_demo.py
```

To query Redis and perform the rest of the analysis, we will use another program. In this program, initialize Jug as follows:

```
jug.init('jug_demo.py', 'redis://127.0.0.1/')
import jug_demo
```

The following line gets the results from the Reduce phase:

```
words = jug.task.value(jug_demo.merged_counts)
```

The rest of the code is given in the `jug_redis.py` file in this book's code bundle:

```
import jug

def main():
    jug.init('jug_demo.py', 'redis://127.0.0.1')
    import jug_demo
    print("Merged counts", jug.task.value(jug_demo.merged_counts))

if __name__ == "__main__":
    main()
```

Installing MPI for Python

The **Message Passing Interface (MPI)** (see http://en.wikipedia.org/wiki/Message_Passing_Interface) is a standard protocol developed by experts to work on a broad assortment of distributed machines. Originally, in the nineties, MPI was used to write programs in Fortran and C. MPI is independent of hardware and programming languages. MPI functions include the send and receive operations, MapReduce functionality, and synchronization. MPI has point-to-point functions involving two processors, and operations involving all processors. MPI has bindings for several programming languages, including Python. Download MPI from <http://www.open-mpi.org/software/ompi/>. MPI 2.0.2 was installed and used at the time of writing; we can check on the website whether there is a newer version available. Installing MPI can take a while (nearly 30 minutes). The following are the commands involved, assuming that we install it in the `/usr/local` directory:

```
$ ./configure --prefix=/usr/local
$ make all
$ sudo make install
```

Install Python bindings for MPI as follows:

```
$ pip3 install mpi4py
```

IPython Parallel

IPython Parallel is the IPython API for parallel computing. We will set it up to use MPI for message passing. We may have to set environment variables as follows:

```
$ export LC_ALL=en_US.UTF-8  
$ export LANG=en_US.UTF-8
```

Issue the following command at the command line:

```
$ ipython3 profile create --parallel --profile=mpi
```

The preceding command will create several files in the `.ipython/profile_mpi` folder located in your `home` directory.

Start a cluster that uses the MPI profile as follows:

```
$ ipcluster start --profile=mpi --engines=MPI --debug
```

The preceding command specifies that we are using the `mpi` profile and MPI engine with debug-level logging. We can now interact with the cluster from an IPython notebook. Start a notebook with plotting enabled and with NumPy, SciPy, and matplotlib automatically imported, as follows:

```
$ jupyter-notebook --profile=mpi --log-level=DEBUG
```

The preceding command uses the `mpi` profile with debug log level. The notebook for this example is stored in the `IPythonParallel.ipynb` file in this book's code bundle. Import the IPython Parallel Client class and the `statsmodels.api` module as follows:

```
In [1]:from ipyparallel import Client  
import statsmodels.api as sm
```

Load the sunspot data and calculate the mean:

```
In [2]: data_loader = sm.datasets.sunspots.load_pandas()  
vals = data_loader.data['SUNACTIVITY'].values  
glob_mean = vals.mean()  
glob_mean
```

The following will be the output:

```
Out [2]: 49.752103559870541
```

Create a client as follows:

```
In [3]: c = Client(profile='mpi')
```

Create a view to the clients with the following line:

```
In [4]: view=c[:]
```

IPython uses the concept of **magics**. These are special commands specific to IPython notebooks. Enable magics as follows:

```
In [5]: view.activate()
```

Load the `mpi_ipython.py` file in this book's code bundle:

```
from mpi4py import MPI  
from numpy.random import random_integers  
from numpy.random import randn  
import numpy as np  
import statsmodels.api as sm  
import bottleneck as bn  
import logging  
  
def jackknife(a, parallel=True):  
    data_loader = sm.datasets.sunspots.load_pandas()  
    vals = data_loader.data['SUNACTIVITY'].values  
  
    results = []  
  
    for i in a:  
        tmp = np.array(vals.tolist())  
        tmp[i] = np.nan  
        results.append(bn.nanmean(tmp))  
    results = np.array(results)  
  
    if parallel:  
        comm = MPI.COMM_WORLD
```

```
recvBuf = np.zeros(0.0, 'd')
comm.gather([results, MPI.DOUBLE], [recvBuf, MPI.DOUBLE])

return results

if __name__ == "__main__":
    skipList = np.arange(39, dtype='int')
    print(jackknife(skipList, False))
```

The preceding program contains a function which performs **jackknife resampling**. Jackknife resampling is a type of resampling where we omit one of the observations in the sample and then calculate the statistical estimator we are interested in. In this case, we are interested in the mean. We leave one observation out by setting it to NumPy NaN. Then, we call the Bottleneck `nanmean()` function on the new sample. The following is the load command:

```
In [6]: view.run('mpi_ipython.py')
```

Next, we split and spread an array with all the indices of the sunspots array:

```
In [7]: view.scatter('a', np.arange(len(vals), dtype='int'))
```

The `a` array can be displayed in the notebook as follows:

```
In [8]: view['a']
```

Here is the output of the preceding command:

```
Out[8]: [array([ 0,  1,  2,  3,  4,  5,  6,  7,  8,  9, 10, 11, 12, 13, 14,
 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, 30, 31, 32,
 33, 34, 35, 36, 37, 38]), ... TRUNCATED ...]
```

Call the `jackknife()` function on all the clients:

```
In [9]: %px means = jackknife(a)
```

Once all the worker processes are done, we can view the result:

```
In [10]: view['means']
```

The resulting list displays as many processes as we started. Each process returns a NumPy array containing the means calculated by jackknife resampling. This structure is not very useful, so transform it into a flat list:

```
In [11]: all_means = []

for v in view['means']:
    all_means.extend(v)

mean(all_means)
```

You will get the following output:

```
Out [11]: 49.752103559870577
```

We can also compute the standard deviation, but that is easy, so we will skip it. It's much more interesting to plot a histogram of the jackknifed means:

```
In [13]: hist(all_means, bins=sqrt(len(all_means)))
```

Refer to the following plot for the end result:

For troubleshooting, we can use the following line that displays error messages from the worker processes:

```
In [14]: [(k, c.metadata[k]['started'], c.metadata[k]['pyout'],
c.metadata[k]['pyerr']) for k in c.metadata.keys()]
```

Summary

In this chapter, we tuned the performance of the sentiment analysis script from Chapter 9, *Analyzing Textual Data and Social Media*. Using profiling, Cython, and various improvements, we doubled the execution speed of that example. We also used multiprocessing, Joblib, Jug, and MPI via IPython Parallel to take advantage of parallelization.

This was the last chapter of this book. Of course, the learning process should not stop. Change the code to suit your needs. It's always nice to have a private data analysis project, even if it is just for practice. If you can't think of a project, join a competition on <http://www.kaggle.com/>. They have several competitions with nice prizes.

A Key Concepts

This appendix gives a brief overview and glossary of technical concepts used throughout the book.

Amdahl's law predicts the maximum possible speedup due to parallelization. The number of processes limits the absolute maximum speedup. Some parts of any given Python code might be impossible to parallelize. We also have to take into account overhead from parallelization setup and related interprocess communication. Amdahl's law states that there is a linear relationship between the inverse of the speedup, the inverse of the number of processes, and the portion of the code that cannot be parallelized.

ARMA models combine autoregressive and moving average models. They are used to forecast future values of time series.

Artificial Neural Networks (ANN) are models inspired by the animal brain. A neural network is a network of neurons—units with inputs and outputs. The output of a neuron can be passed to a neuron and so on, thus creating a multilayered network. Neural networks contain adaptive elements, making them suitable to deal with nonlinear models and pattern recognition problems.

Augmented Dickey Fuller (ADF) test is a statistical test related to cointegration. ADF test is used to check stationarity of a time series.

Autocorrelation is the correlation within a dataset and can indicate a trend. For example, if we have a lag of one period, we can check whether the previous value influences the current value. For that to be true, the autocorrelation value has to be pretty high.

Autocorrelation plots graph autocorrelations of time series data for different lags. Autocorrelation is the correlation of a time series with the same lagged time series.

The **autoregressive model** is a model that uses (usually linear) regression to forecast future values of a time series using previous values. Autoregressive models are a special case of the ARMA models. They are equivalent to ARMA models with zero moving average components.

The **bag-of-words model** is a simplified model of text, in which the text is represented by a bag of words. In this representation, the order of the words is ignored. Typically, word counts or the presence of certain words are used as features in this model.

Bubble charts are an extension of the scatter plot. In a bubble chart, the value of a third variable is represented by the size of the bubble surrounding a data point.

Cassandra Query Language (CQL) is a query language for Apache Cassandra with a syntax similar to SQL.

Cointegration is similar to correlation and is a statistical characteristic of time series data. Cointegration is a measure of how synchronized two time series are.

Clustering aims to partition data into groups called clusters. Clustering is usually unsupervised in the sense that the training data is not labeled. Some clustering algorithms require a guess for the number of clusters, while other algorithms don't.

Cascading Style Sheets (CSS) is a language used to style elements of a web page. CSS is maintained and developed by the World Wide Web Consortium.

CSS selectors are rules used to select content in a web page.

Character codes are included in NumPy for backward compatibility with Numeric. Numeric is the predecessor of NumPy.

Data type objects are instances of the `numpy.dtype` class. They provide an object-oriented interface for manipulation of NumPy data types.

Eigenvalues are scalar solutions to the equation $Ax = ax$, where A is a two-dimensional matrix and x is a one-dimensional vector.

Eigenvectors are vectors corresponding to eigenvalues.

The **exponential moving average** is a type of moving average with exponentially decreasing weights with time.

Fast Fourier Transform (FFT) is a fast algorithm to compute the Fourier transform. FFT is $O(N \log N)$, which is a huge improvement over older algorithms.

Filtering is a type of signal-processing technique, which involves removing or suppressing part of the signal. Many filter types exist including the median and Wiener filter.

Fourier analysis is based on the Fourier series named after the mathematician Joseph Fourier. The Fourier series is a mathematical method to represent functions as an infinite series of sine and cosine terms. The functions in question can be real or complex valued.

Genetic algorithms are based on the biological theory of evolution. This type of algorithms is useful for searching and optimization.

Graphical Processor Units (GPUs) are specialized circuits used to display graphics efficiently. Recently, GPUs have been used to perform massively parallel computations (for instance, to train neural networks).

The **Hierarchical Data Format (HDF)** is a specification and technology for the storage of big numerical data. The HDF group maintains a related software library.

The Hilbert-Huang transform is a mathematical algorithm to decompose a signal. This method can be used to detect periodic cycles in time series data. It was used successfully to determine sunspot cycles.

HyperText Markup Language (HTML) is the fundamental technology used to create web pages. It defines tags for media, text, and hyperlinks.

The **Internet Engineering Task Force (IETF)** is an open group working on maintaining and developing the Internet. IETF is open in the sense that anybody can join in principle.

JavaScript Object Notation (JSON) is a data format. In this format, data is written down using JavaScript notation. JSON is more succinct than other data formats such as XML.

k-fold cross-validation is a form of cross-validation involving k (a small integer number) random data partitions called folds. In k iterations, each fold is used once for validation and the rest of the data is used for training. The results of the iterations can be combined at the end.

Kruskal-Wallis one-way analysis of variance is a statistical method that analyzes sample variance without making assumptions about their distributions.

The **lag plot** is a scatter plot for a time series and the same time series lagged. A lag plot shows autocorrelation within time series data for a certain lag.

The **learning curve** is a way to visualize the behavior of a learning algorithm. It is a plot of training and test scores for a range of train data sizes.

Logarithmic plots (or log plots) are plots that use a logarithmic scale. This type of plots is useful when the data varies a lot because they display orders of magnitude.

Logistic regression is a type of a classification algorithm. This algorithm can be used to predict probabilities associated with a class or an event occurring. Logistic regression is based on the logistic function, which has values in the range between zero and one, just like in probabilities. The logistic function can therefore be used to transform arbitrary values into probabilities.

MapReduce is a distributed algorithm used to process large datasets with a cluster of computers. The algorithm consists of Map and Reduce phases. During the Map phase, data is processed in parallel fashion. The data is split up in parts and on each part, filtering or other operations are performed. In the Reduce phase, the results from the Map phase are aggregated.

Moore's law is the observation that the number of transistors in a modern computer chip doubles every two years. This trend has continued since Moore's law formulation around 1970. There is also a second Moore's law, which is also known as Rock's law. This law states that the cost of R and D and manufacturing of integrated circuits increases exponentially.

Moving averages specify a window of previously seen data that is averaged each time the window slides forward by one period. The different types of moving average differ essentially in the weights used for averaging.

Naive Bayes classification is a probabilistic classification algorithm based on Bayes theorem from probability theory and statistics. It is called naive because of its strong independence assumptions.

Object-relational mapping (ORM) is a software architecture pattern for translation between database schemas and object-oriented programming languages.

Opinion mining or sentiment analysis is a research field with the goal of efficiently finding and evaluating opinions and sentiments in text.

Part of Speech (POS) tags are tags for each word in a sentence. These tags have a grammatical meaning such as a verb or noun.

Representational State Transfer (REST) is an architectural style for web services.

Really Simple Syndication (RSS) is a standard for the publication and retrieval of web feeds such as blogs.

The **scatter plot** is a two-dimensional plot showing the relationship between two variables in a Cartesian coordinate system. The values of one variable are represented on one axis and the values of the other variable are represented by the other axis. We can quickly visualize correlation this way.

Signal processing is a field of engineering and applied mathematics that handles the analysis of analog and digital signals, corresponding to variables that vary with time.

SQL is a specialized language for relational database querying and manipulation. This includes creating tables, inserting rows in tables, and deleting tables.

Stopwords are common words with low-information value. Stopwords are usually removed before analyzing text. Although filtering stopwords is a common practice, there is no standard definition for stopwords.

Supervised learning is a type of machine learning that requires labeled training data.

Support vector machines (SVM) can be used for regression (SVR) and classification (SVC). SVM maps the data points to points in a multidimensional space. The mapping is performed by a so-called kernel function. The kernel function can be linear or nonlinear.

Term frequency-inverse document frequency (tf-idf) is a metric measuring the importance of a word in a corpus. It is composed of a term frequency number and an inverse document frequency number. The term frequency counts the number of times a word occurs in a document. The inverse document frequency counts the number of documents in which the word occurs and takes the inverse of the number.

A **time series** is an ordered list of data points starting with the oldest measurements first. Usually, each data point has a related timestamp. A time series could be stationary or non-stationary.

B

Useful Functions

This appendix lists useful functions organized by packages for matplotlib, NumPy, Pandas, scikit-learn, and SciPy.

Matplotlib

The following are useful matplotlib functions:

`matplotlib.pyplot.axis(*v, **kwargs)`: This is the method to get or set axis properties. For example, `axis('off')` turns off the axis lines and labels.

`matplotlib.pyplot.figure(num=None, figsize=None, dpi=None, facecolor=None, edgecolor=None, frameon=True, FigureClass=<class 'matplotlib.figure.Figure'>, **kwargs)`: This function creates a new figure.

`matplotlib.pyplot.grid(b=None, which='major', axis='both', **kwargs)`: This function turns the plot grids on or off.

`matplotlib.pyplot.hist(x, bins=10, range=None, normed=False, weights=None, cumulative=False, bottom=None, histtype='bar', align='mid', orientation='vertical', rwidth=None, log=False, color=None, label=None, stacked=False, hold=None, **kwargs)`: This function plots a histogram.

`matplotlib.pyplot.imshow(X, cmap=None, norm=None, aspect=None, interpolation=None, alpha=None, vmin=None, vmax=None, origin=None, extent=None, shape=None, filternorm=1, filterrad=4.0, imlim=None, resample=None, url=None, hold=None, **kwargs)`: This function displays an image for array-like data.

`matplotlib.pyplot.legend(*args, **kwargs)`: This function shows a legend at an optionally specified location (for instance, `plt.legend(loc='best')`).

`matplotlib.pyplot.plot(*args, **kwargs)`: This function creates a two-dimensional plot with single or multiple (x, y) pairs and a corresponding optional format string.

`matplotlib.pyplot.scatter(x, y, s=20, c='b', marker='o', cmap=None, norm=None, vmin=None, vmax=None, alpha=None, linewidths=None, verts=None, hold=None, **kwargs)`: This function creates a scatter plot of two arrays.

`matplotlib.pyplot.show(*args, **kw)`: This function displays a plot.

`matplotlib.pyplot.subplot(*args, **kwargs)`: This function creates subplots if the row number, column number, and index number of the plot are given. All these numbers start from one. For instance, `plt.subplot(221)` creates the first subplot in a two-by-two grid.

`matplotlib.pyplot.title(s, *args, **kwargs)`: This function puts a title on the plot.

NumPy

The following are useful NumPy functions:

`numpy.arange([start,] stop[, step,], dtype=None)`: This function creates a NumPy array with evenly spaced values within a specified range.

`numpy.argsort(a, axis=-1, kind='quicksort', order=None)`: This function returns the indices that will sort the input array.

`numpy.array(object, dtype=None, copy=True, order=None, subok=False, ndmin=0)`: This function creates a NumPy array from an array-like sequence such as a Python list.

`numpy.dot(a, b, out=None)`: This function calculates the dot product of two arrays.

`numpy.eye(N, M=None, k=0, dtype=<type 'float'>)`: This function returns the identity matrix.

`numpy.load(file, mmap_mode=None)`: This function loads NumPy arrays or pickled objects from .npy, .npz, or pickles. A memory-mapped array is stored in the filesystem and doesn't have to be completely loaded in the memory. This is especially useful for large arrays.

`numpy.loadtxt(fname, dtype=<type 'float'>, comments='#', delimiter=None, converters=None, skiprows=0, usecols=None, unpack=False, ndmin=0)`: This function loads data from a text file into a NumPy array.

`numpy.mean(a, axis=None, dtype=None, out=None, keepdims=False)`: This function calculates the arithmetic mean along the given axis.

`numpy.median(a, axis=None, out=None, overwrite_input=False)`: This function calculates the median along the given axis.

`numpy.ones(shape, dtype=None, order='C')`: This function creates a NumPy array of a specified shape and data type, containing ones.

`numpy.polyfit(x, y, deg, rcond=None, full=False, w=None, cov=False)`: This function performs a least squares polynomial fit.

`numpy.reshape(a, newshape, order='C')`: This function changes the shape of a NumPy array.

`numpy.save(file, arr)`: This function saves a NumPy array to a file in the NumPy .npy format.

`numpy.savetxt(fname, X, fmt='%.18e', delimiter=' ', newline='\n', header='', footer='', comments='# ')`: This function saves a NumPy array to a text file.

`numpy.std(a, axis=None, dtype=None, out=None, ddof=0, keepdims=False)`: This function returns the standard deviation along the given axis.

`numpy.where(condition, [x, y])`: This function selects array elements from input arrays based on a Boolean condition.

`numpy.zeros(shape, dtype=float, order='C')`: This function creates a NumPy array of a specified shape and data type, containing zeros.

Pandas

The following are useful pandas functions:

`pandas.date_range(start=None, end=None, periods=None, freq='D', tz=None, normalize=False, name=None, closed=None)`: This function creates a fixed frequency date-time index

`pandas.isnull(obj)`: This function finds NaN and None values

`pandas.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)`: This function merges the DataFrame objects with a database-like join on columns or indices

`pandas.pivot_table(data, values=None, rows=None, cols=None, aggfunc='mean', fill_value=None, margins=False, dropna=True)`: This function creates a spreadsheet-like pivot table as a pandas DataFrame

`pandas.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, na_fvalues=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=Nment=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, mangle_dupe_cols=True, tupleize_cols=False, infer_datetime_format=False)`: This function creates a DataFrame from a CSV file

`pandas.read_excel(io, sheetname, **kwds)`: This function reads an Excel worksheet into a DataFrame

`pandas.read_hdf(path_or_buf, key, **kwargs)`: This function returns a pandas object from an HDF store

`pandas.read_json(path_or_buf=None, orient=None, typ='frame',
dtype=True, convert_axes=True, convert_dates=True,
keep_default_dates=True, numpy=False, precise_float=False,
date_unit=None)`: This function creates a pandas object from a JSON string

`pandas.to_datetime(arg, errors='ignore', dayfirst=False, utc=None,
box=True, format=None, coerce=False, unit='ns',
infer_datetime_format=False)`: This function converts a string or list of strings to
datetime

Scikit-learn

The following are useful scikit-learn functions:

`sklearn.cross_validation.train_test_split(*arrays, **options)`: This
function splits arrays into random train and test sets

`sklearn.metrics.accuracy_score(y_true, y_pred, normalize=True,
sample_weight=None)`: This function returns the accuracy classification score

`sklearn.metrics.euclidean_distances (X, Y=None, Y_norm_squared=None,
squared=False)`: This function computes the distance matrix for the input data

SciPy

This section shows useful SciPy functions:

scipy.fftpack

`fftshift(x, axes=None)`: This function shifts the zero-frequency component to the
center of the spectrum

`rfft(x, n=None, axis=-1, overwrite_x=0)`: This function performs a discrete
Fourier transform of an array containing real values

scipy.signal

`detrend(data, axis=-1, type='linear', bp=0)`: This function removes the linear trend or a constant from the data

`medfilt(volume, kernel_size=None)`: This function applies a median filter on an array

`wiener(im, mysize=None, noise=None)`: This function applies a Wiener filter on an array

scipy.stats

`anderson(x, dist='norm')`: This function performs the Anderson-Darling test for data coming from a specified distribution

`kruskal(*args)`: This function performs the Kruskal-Wallis H test for data

`normaltest(a, axis=0)`: This function tests whether data complies to the normal distribution

`scoreatpercentile(a, per, limit=(), interpolation_method='fraction')`: This function computes the score at a specified percentile of the input array

`shapiro(x, a=None, reta=False)`: This function applies the Shapiro-Wilk test for normality

C

Online Resources

The following is a list of links to documentation, forums, articles, and other information:

The Apache Cassandra database: <http://cassandra.apache.org>

Beautiful Soup: <https://www.crummy.com/software/BeautifulSoup/>

The HDF Group website: <https://www.hdfgroup.org/>

A gallery of interesting IPython notebooks: <https://github.com/ipython/ipython/wiki/A-gallery-of-interesting-IPython-Notebooks>

The Graphviz open source graph visualization software: <http://graphviz.org/>

The IPython website: <http://ipython.org/>

The Jupyter website: <http://jupyter.org/>

Matplotlib (a Python plotting library): <http://matplotlib.org/>

MongoDB (an open source document database): <http://www.mongodb.org>

The mpi4py docs: <http://mpi4py.scipy.org/docs/usrman/index.html>

Natural Language Toolkit (NLTK): <http://www.nltk.org/>

NumPy and SciPy documentation: <http://docs.scipy.org/doc/>

NumPy and SciPy mailing lists: http://www.scipy.org/Mailing_Lists

Open MPI (a high performance message passing library): <http://www.open-mpi.org>

Packt Publishing help and support: <http://www.packtpub.com/support>

The pandas home page: <http://pandas.pydata.org>

Python performance tips: <https://wiki.python.org/moin/PythonSpeed/PerformanceTips>

Redis (an open source, key-value store): <http://redis.io/>

Scikit-learn (machine learning with Python): <http://scikit-learn.org/stable/>

Scikit-learn performance tips: <http://scikit-learn.org/stable/developers/performance.html>

SciPy performance tips: <http://wiki.scipy.org/PerformanceTips>

SQLAlchemy (the Python SQL toolkit and Object Relational Mapper): <http://www.sqlalchemy.org>

The Toolz utility functions documentation: <http://toolz.readthedocs.org/en/latest/>

Plotly matplotlib figure converter: <https://plot.ly/matplotlib/getting-started/>

Using Plotly with Python offline: <https://plot.ly/python/offline/>

Saving static images (PNG, PDF, etc): <https://plot.ly/python/static-image-export/>

Creating HTML or PDF reports in Python: <https://plot.ly/python/#report-generation>

Security and Plotly's server at your company: <https://plot.ly/products/on-premise/>

Creating dashboards with Plotly and Python: <https://plot.ly/python/dashboard/>

Connecting to databases: <https://plot.ly/python/#databases>

Plotly and IPython / Jupyter notebook: <https://plot.ly/ipython-notebooks/>

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