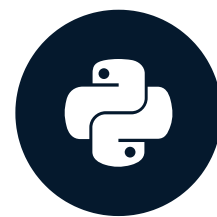


Reading, inspecting, and cleaning data from CSV

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON



Stefan Jansen
Instructor

Import and clean data

- Ensure that `pd.DataFrame()` is same as CSV source file
- Stock exchange listings: `amex-listings.csv`

	A	B	C	D	E	F	G	H
1	Stock Symbo	Company Name	Last Sale	Market Capitalization	IPO Year	Sector	Industry	Last Update
2	XXII	22nd Century Group, Inc	1.33	120628490.3	n/a	Consumer Ne	Farming/See	4/24/17
3	FAX	Aberdeen Asia-Pacific Income Fund Inc	5	1266332595	1986	n/a	n/a	4/24/17
4	IAF	Aberdeen Australia Equity Fund Inc	6.15	139865304.9	n/a	n/a	n/a	4/24/17
5	CH	Aberdeen Chile Fund, Inc.	7.2201	67563457.57	n/a	n/a	n/a	4/24/17
6	ABE	Aberdeen Emerging Markets Smaller Company Opportunities Fund I	13.36	128842971.6	n/a	n/a	n/a	4/24/17
7	FCO	Aberdeen Global Income Fund, Inc.	8.62	75376107.36	1992	n/a	n/a	4/24/17
8	IF	Aberdeen Indonesia Fund, Inc.	7.3299	68200145.64	1990	n/a	n/a	4/24/17
9	ISL	Aberdeen Israel Fund, Inc.	17.65	70564682.35	1992	n/a	n/a	4/24/17
10	ACU	Acme United Corporation.	27.39	91138992.45	1988	Capital Good	Industrial Ma	4/24/17
11	AIII	ACRE Realty Investors, Inc.	1.16	23768939.4	n/a	Consumer Se	Real Estate Ir	4/24/17
12	ATNM	Actinium Pharmaceuticals, Inc.	1.47	82037380.74	n/a	Health Care	Major Pharm	4/24/17
13	AE	Adams Resources & Energy, Inc.	37.8	159425128.8	n/a	Energy	Oil Refining/I	4/24/17
14	ADK	Adcare Health Systems Inc	1.06	21122620	n/a	Health Care	Hospital/Nur	4/24/17
15	ADK^A	Adcare Health Systems Inc	21.946	0	n/a	n/a	n/a	4/24/17

How pandas stores data

- Each column has its own data format (`dtype`)
- `dtype` affects your calculation and visualization

pandas dtype	Column characteristics
<code>object</code>	Text, or a mix of text and numeric data
<code>int64</code>	Numeric: whole numbers - 64 bits ($\leq 2^{64}$)
<code>float64</code>	Numeric: Decimals, or whole numbers with missing values
<code>datetime64</code>	Date and time information

Import & inspect

```
import pandas as pd  
amex = pd.read_csv('amex-listings.csv')  
amex.info() # To inspect table structure & data types
```

```
RangeIndex: 360 entries, 0 to 359  
Data columns (total 8 columns):  
Stock Symbol          360 non-null object  
Company Name          360 non-null object  
Last Sale             360 non-null object  
Market Capitalization 360 non-null float64  
IPO Year              360 non-null object  
Sector                360 non-null object  
Industry              360 non-null object  
Last Update           360 non-null object  
dtypes: float64(1), object(7)
```

Dealing with missing values

```
# Replace 'n/a' with np.nan
amex = pd.read_csv('amex-listings.csv', na_values='n/a')
amex.info()
```

```
RangeIndex: 360 entries, 0 to 359
Data columns (total 8 columns):
Stock Symbol      360 non-null object
Company Name      360 non-null object
Last Sale         346 non-null float64
Market Capitalization 360 non-null float64
IPO Year          105 non-null float64
Sector            238 non-null object
Industry          238 non-null object
Last Update       360 non-null object
dtypes: float64(3), object(5)
```

Properly parsing dates

```
amex = pd.read_csv('amex-listings.csv',  
                  na_values='n/a',  
                  parse_dates=['Last Update'])  
  
amex.info()
```

```
RangeIndex: 360 entries, 0 to 359  
Data columns (total 8 columns):  
Stock Symbol      360 non-null object  
Company Name      360 non-null object  
Last Sale         346 non-null float64  
Market Capitalization 360 non-null float64  
IPO Year          105 non-null float64  
Sector            238 non-null object  
Industry          238 non-null object  
Last Update       360 non-null datetime64[ns]  
dtypes: datetime64[ns](1) float64(3), object(4)
```

Showing off the result

```
amex.head(2) # Show first n rows (default: 5)
```

```
   Stock Symbol  Company Name
0         XXII  22nd Century Group, Inc
1         FAX   Aberdeen Asia-Pacific Income Fund Inc

   Last Sale  Market Capitalization  IPO Year
0     1.3300      1.206285e+08      NaN
1     5.0000      1.266333e+09    1986.0

   Sector      Industry      Last Update
0 Non-Durables  Farming/Seeds/Milling  2017-04-26
1      NaN         NaN                2017-04-25
```

Let's practice!

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON

Read data from Excel worksheets

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON



Stefan Jansen
Instructor

Import data from Excel

	A	B	C	D	E	F	G
1	Stock Symbol	Company Name	Last Sale	Market Capitalization	IPO Year	Sector	Industry
2	XXII	22nd Century Group, In	1.33	120628490.3	n/a	Consumer Non-Durables	Farming/Seeds/Milling
3	FAX	Aberdeen Asia-Pacific Ir	5	1266332595	1986	n/a	n/a
4	IAF	Aberdeen Australia Equ	6.15	139865304.9	n/a	n/a	n/a
5	CH	Aberdeen Chile Fund, Ir	7.2201	67563457.57	n/a	n/a	n/a
6	ABE	Aberdeen Emerging Ma	13.36	128842971.6	n/a	n/a	n/a
7	FCO	Aberdeen Global Incom	8.62	75376107.36	1992	n/a	n/a

amex nasdaq nyse +

- `pd.read_excel(file, sheetname=0)`
 - Select first sheet by default with `sheetname=0`
 - Select by name with `sheetname='amex'`
 - Import several sheets with list such as `sheetname=['amex', 'nasdaq']`

Import data from one sheet

```
amex = pd.read_excel('listings.xlsx',  
                    sheetname='amex',  
                    na_values='n/a')  
  
amex.info()
```

```
RangeIndex: 360 entries, 0 to 359  
Data columns (total 8 columns):  
Stock Symbol      360 non-null object  
Company Name      360 non-null object  
Last Sale         346 non-null float64  
Market Capitalization 360 non-null float64  
IPO Year          105 non-null float64  
...
```

Import data from two sheets

```
listings = pd.read_excel('listings.xlsx',  
                        sheetname=['amex', 'nasdaq'],      # keys = sheet name  
                        na_values='n/a')                 # values = DataFrame  
listings['nasdaq'].info()
```

```
RangeIndex: 3167 entries, 0 to 3166  
Data columns (total 7 columns):  
Stock Symbol      3167 non-null object  
Company Name      3167 non-null object  
Last Sale         3165 non-null float64  
Market Capitalization  3167 non-null float64  
IPO Year          1386 non-null float64  
...
```

Get sheet names

```
xls = pd.ExcelFile('listings.xlsx') # pd.ExcelFile object  
exchanges = xls.sheet_names  
exchanges
```

```
['amex', 'nasdaq', 'nyse']
```

```
nyse = pd.read_excel(xls,  
                     sheetname=exchanges[2],  
                     na_values='n/a')
```

Get sheet names

```
nyse.info()
```

```
RangeIndex: 3147 entries, 0 to 3146  
Data columns (total 7 columns):  
Stock Symbol      3147 non-null object  
Company Name      3147 non-null object  
...              ...  
Industry          2177 non-null object  
dtypes: float64(3), object(4)  
memory usage: 172.2+ KB
```

Let's practice!

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON

Combine data from multiple worksheets

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON



Stefan Jansen
Instructor

Combine DataFrames


- Concatenate or "stack" a list of `pd.DataFrame` s
- Syntax: `pd.concat([amex, nasdaq, nyse])`

NASDAQ				
	Symbol	Name	...	Last Sale
0	GOOG	Google		623.21
NYSE				
	Symbol	Name	...	Last Sale
0	JPM	JP		84.40
AMEX				
	Symbol	Name	...	Last Sale
0	BTI	British	...	67.24
1	IMO	...	...	...
2	...	...	...	...
3	...	...	...	...

Combine DataFrames

- Concatenate or "stack" a list of `pd.DataFrame` s
- Syntax: `pd.concat([amex, nasdaq, nyse])`

NASDAQ				
	Symbol	Name	...	Last Sale
0	GOOG	Google		623.21
NYSE				
	Symbol	Name	...	Last Sale
0	JPM	JP		84.40
AMEX				
	Symbol	Name	...	Last Sale
0	BTI	British	...	67.24
1	IMO	...	...	...
2	...	...	...	...
3	...	...	...	...



Combine DataFrames

- Concatenate or "stack" a list of `pd.DataFrame`s
- Syntax: `pd.concat([amex, nasdaq, nyse])`

NASDAQ				
	Symbol	Name	...	Last Sale
0	GOOG	Google		623.21
NYSE				
	Symbol	Name	...	Last Sale
0	JPM	JP		84.40
AMEX				
	Symbol	Name	...	Last Sale
0	BTI	British	...	67.24
1	IMO	...	...	...
2	...	...	...	...
3	...	...	...	...



Matches on column names

Exchanges	Symbol	Name	...	Last Sale
0	GOOG	Google	...	623.21
1	...	...	...	...
2	...	...	...	...
3	...	...	...	...
0	JPM	JP		84.40
1	...	...	...	...
2	...	...	...	...
3	...	...	...	...
0	BTI	British		67.24
1	...	...	...	...
2	...	...	...	...

Concatenate two DataFrames

```
amex = pd.read_excel('listings.xlsx',  
                     sheetname='amex',  
                     na_values=['n/a'])  
  
nyse = pd.read_excel('listings.xlsx',  
                     sheetname='nyse',  
                     na_values=['n/a'])  
  
pd.concat([amex, nyse]).info()
```

```
Int64Index: 3507 entries, 0 to 3146  
Stock Symbol      3507 non-null object  
...
```

Add a reference column

```
amex['Exchange'] = 'AMEX' # Add column to reference source
nyse['Exchange'] = 'NYSE'
listings = pd.concat([amex, nyse])
listings.head(2)
```

	Stock Symbol	...	Exchange
0	XXII	...	AMEX
1	FAX	...	AMEX

Combine three DataFrames

```
xls = pd.ExcelFile('listings.xlsx')
exchanges = xls.sheet_names
# Create empty list to collect DataFrames
listings = []
for exchange in exchanges:
    listing = pd.read_excel(xls, sheetname=exchange)
    # Add reference col
    listing['Exchange'] = exchanges
    # Add DataFrame to list
    listings.append(listing)
# List of DataFrames
combined_listings = pd.concat(listings)
```

Combine three DataFrames

```
combined_listings.info()
```

```
Int64Index: 6674 entries, 0 to 359  
Data columns (total 8 columns):  
Stock Symbol      6674 non-null object  
Company Name      6674 non-null object  
Last Sale         6590 non-null float64  
Market Capitalization  6674 non-null float64  
IPO Year          2852 non-null float64  
Sector            5182 non-null object  
Industry          5182 non-null object  
Exchange          6674 non-null object  
dtypes: float64(3), object(5)
```

Let's practice!

IMPORTING AND MANAGING FINANCIAL DATA IN PYTHON