



pandas Foundations

What is pandas?

- Python library for data analysis
- High-performance containers for data analysis
- Data structures with a lot of functionality
 - Meaningful labels
 - Time series functionality
 - Handling missing data
 - Relational operations

What you will learn

- How to work with pandas
 - Data import & export in various formats
- Exploratory Data Analysis using pandas
 - Statistical & graphical methods
- Using pandas to model time series
 - Time indexes, resampling





See you in the course!





Review of pandas DataFrames



pandas DataFrames

• Example: DataFrame of Apple Stock data

Date		Open	High	Low	Close	Volume	Adj Close
	2014-09-16	99.80	101.26	98.89	100.86	66818200	100.86
	2014-09-15	102.81	103.05	101.44	101.63	61216500	101.63
	2014-09-12	101.21	102.19	101.08	101.66	62626100	101.66
	•••	•••	•••	•••	•••	•••	•••



Indexes and columns

```
In [1]: import pandas as pd
In [2]: type(AAPL)
Out[2]: pandas.core.frame.DataFrame
In [3]: AAPL.shape
Out[3]: (8514, 6)
In [4]: AAPL.columns
Out[4]:
Index(['Open', 'High', 'Low', 'Close', 'Volume', 'Adj Close'],
dtype='object')
In [5]: type(AAPL.columns)
Out[5]: pandas.indexes.base.Index
```



Indexes and columns

```
In [6]: AAPL.index
Out[6]:
DatetimeIndex(['2014-09-16', '2014-09-15', '2014-09-12',
               '2014-09-11', '2014-09-10', '2014-09-09',
               '2014-09-08', '2014-09-05', '2014-09-04',
               '2014-09-03',
               '1980-12-26', '1980-12-24', '1980-12-23',
               '1980-12-22', '1980-12-19', '1980-12-18',
               '1980-12-17', '1980-12-16', '1980-12-15',
               '1980-12-12'],
               dtype='datetime64[ns]', name='Date', length=8514,
               freq=None)
  [7]: type(AAPL.index)
Out[7]: pandas.tseries.index.DatetimeIndex
```



Slicing

```
In [8]: AAPL.iloc[:5,:]
Out[8]:
                       High
                                      Close
                                                 Volume
                                                         Adj Close
                                Low
              0pen
Date
2014-09-16
             99.80
                     101.26
                              98.89
                                      100.86
                                               66818200
                                                             100.86
2014-09-15
            102.81
                     103.05
                                                             101.63
                             101.44
                                      101.63
                                               61216500
2014-09-12
                     102.19
            101.21
                             101.08
                                      101.66
                                               62626100
                                                             101.66
2014-09-11
            100.41
                                               62353100
                                                             101.43
                     101.44
                              99.62
                                      101.43
2014-09-10
                                                             101.00
             98.01
                     101.11
                              97.76
                                      101.00
                                              100741900
In [9]: AAPL.iloc[-5:,:]
Out[9]:
                     High
                                                     Adj Close
                                  Close
                                             Volume
             0pen
                             Low
Date
                           26.63
                                  26.63
                                                           0.41
1980-12-18
            26.63
                   26.75
                                           18362400
1980-12-17
            25.87
                    26.00
                           25.87
                                  25.87
                                           21610400
                                                           0.40
            25.37
                   25.37
                           25.25
                                                           0.39
1980-12-16
                                  25.25
                                           26432000
1980-12-15
            27.38
                                                           0.42
                   27.38
                           27.25
                                  27.25
                                           43971200
1980-12-12
            28.75
                   28.87
                           28.75
                                  28.75
                                          117258400
                                                           0.45
```



head()

```
In [10]: AAPL.head(5)
Out[10]:
                                                 Volume
                                                          Adj Close
                       High
                                       Close
              0pen
                                Low
Date
2014-09-16
             99.80
                              98.89
                     101.26
                                      100.86
                                               66818200
                                                             100.86
2014-09-15
                     103.05
                             101.44
                                      101.63
                                               61216500
                                                             101.63
            102.81
2014-09-12
                                               62626100
            101.21
                     102.19
                             101.08
                                      101.66
                                                             101.66
2014-09-11
            100.41
                     101.44
                              99.62
                                      101.43
                                               62353100
                                                             101.43
                                                             101.00
2014-09-10
                     101.11
                              97.76
                                              100741900
             98.01
                                      101.00
In [11]: AAPL.head(2)
Out[11]:
                       High
                                       Close
                                                Volume
                                                         Adj Close
              0pen
                                Low
Date
                              98.89
2014-09-16
             99.80
                     101.26
                                      100.86
                                              66818200
                                                            100.86
2014-09-15 102.81 103.05 101.44 101.63
                                                            101.63
                                              61216500
```



tail()

In [12]: AA	PL.tail	()								
Out[12]:	0pen	High	Low	Close	Volume	Adj Close				
Date		_								
1980-12-18	26.63	26.75	26.63	26.63	18362400	0.41				
1980-12-17	25.87	26.00	25.87	25.87	21610400	0.40				
1980-12-16	25.37	25.37	25.25	25.25	26432000	0.39				
1980-12-15	27.38	27.38	27.25	27.25	43971200	0.42				
1980-12-12	28.75	28.87	28.75	28.75	117258400	0.45				
In [13]: AAPL.tail(3)										
Out[13]:										
	0pen	High	Low	Close	Volume	Adj Close				
Date										
1980-12-16	25.37	25.37	25.25	25.25	26432000	0.39				
1980-12-15	27.38	27.38	27.25	27.25	43971200	0.42				
1980-12-12	28.75	28.87	28.75	28.75	117258400	0.45				



info()

```
In [14]: AAPL.info()
Out[14]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 8514 entries, 2014-09-16 to 1980-12-12
Data columns (total 6 columns):
            8514 non-null float64
0pen
High
           8514 non-null float64
         8514 non-null float64
Low
         8514 non-null float64
Close
         8514 non-null int64
Volume
Adj Close 8514 non-null float64
dtypes: float64(5), int64(1)
memory usage: 465.6 KB
```



Broadcasting

```
[15]: import numpy as np
                                             Assigning scalar value to column
In [16]: AAPL.iloc[::3, -1] = np.nan
                                             slice broadcasts value to each row.
In [17]: AAPL.head(6)
Out[17]:
                       High
                                                   Volume
                                                           Adj Close
                                        Close
               0pen
                                 Low
Date
2014-09-16
             99.80
                               98.89
                                       100.86
                                                66818200
                                                                  NaN
                     101.26
2014-09-15
             102.81
                     103.05
                              101.44
                                       101.63
                                                61216500
                                                               101.63
2014-09-12
             101.21
                     102.19
                              101.08
                                       101.66
                                                62626100
                                                               101.66
2014-09-11
             100.41
                                                                  NaN
                     101.44
                               99.62
                                       101.43
                                                62353100
2014-09-10
             98.01
                     101.11
                               97.76
                                       101.00
                                                100741900
                                                               101.00
2014-09-09
              99.08
                     103.08
                               96.14
                                        97.99
                                                189560600
                                                                97.99
                                                46277800
                                                                  NaN
2014-09-08
              99.30
                      99.31
                                        98.36
                               98.05
```



Broadcasting

```
In [18]: AAPL.info()
Out[18]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 8514 entries, 2014-09-16 to 1980-12-12
Data columns (total 6 columns):
Open 8514 non-null float64
High 8514 non-null float64
   8514 non-null float64
Low
Close 8514 non-null float64
Volume
      8514 non-null int64
Adj Close 5676 non-null float64
dtypes: float64(5), int64(1)
memory usage: 465.6 KB
```



Series

```
In [19]: low = AAPL['Low']
In [20]: type(low)
Out[20]: pandas.core.series.Series
In [21]: low.head()
Out[21]:
Date
2014-09-16
           98.89
2014-09-15 101.44
2014-09-12 101.08
2014-09-11
           99.62
2014-09-10 97.76
Name: Low, dtype: float64
In [22]: lows = low.values
In [23]: type(lows)
Out[23]: numpy.ndarray
```





Let's practice!





Building DataFrames from scratch



DataFrames from CSV files



DataFrames from dict (1)

```
In [1]: import pandas as pd
In [2]: data = {'weekday': ['Sun', 'Sun', 'Mon', 'Mon'],
               'city': ['Austin', 'Dallas', 'Austin', 'Dallas',
              'visitors': [139, 237, 326, 456],
               'signups': [7, 12, 3, 5]}
In [3]: users = pd.DataFrame(data)
In [4]: print(users)
Out[4]:
weekday
        city visitors signups
          Austin
                  139
     Sun
     Sun Dallas
                  237
     Mon Austin
                       326
     Mon Dallas
                       456
                                  5
```



DataFrames from dict (2)

```
In [1]: import pandas as pd
In [2]: cities = ['Austin', 'Dallas', 'Austin', 'Dallas']
In [3]: signups = [7, 12, 3, 5]
In [4]: visitors = [139, 237, 326, 456]
In [5]: weekdays = ['Sun', 'Sun', 'Mon', 'Mon']
In [6]: list_labels = ['city', 'signups', 'visitors', 'weekday']
In [7]: list_cols = [cities, signups, visitors, weekdays]
In [8]: zipped = list(zip(list_labels, list_cols))
```



DataFrames from dict (3)

```
In [9]: print(zipped)
Out[9]:
[('city', ['Austin', 'Dallas', 'Austin', 'Dallas']), ('signups',
[7, 12, 3, 5]), ('visitors', [139, 237, 326, 456]), ('weekday',
['Sun', 'Sun', 'Mon', 'Mon'])]
In [10]: data = dict(zipped)
In [11]: users = pd.DataFrame(data)
In [12]: print(users)
Out[12]:
 weekday city visitors signups
     Sun Austin
                  139
      Sun Dallas
                       237
                                  12
          Austin
                        326
      Mon
          Dallas
                                   5
                       456
      Mon
```



Broadcasting

```
In [13]: users['fees'] = 0 # Broadcasts to entire column
In [14]: print(users)
Out[14]:
    city signups visitors weekday
 Austin
                     139
                            Sun
  Dallas
                237
                           Sun
        3 326
  Austin
                           Mon
  Dallas
         5 456
                            Mon
```



Broadcasting with a dict

```
In [1]: import pandas as pd
In [2]: heights = [ 59.0, 65.2, 62.9, 65.4, 63.7, 65.7, 64.1 ]
In [3]: data = {'height': heights, 'sex': 'M'}
In [4]: results = pd.DataFrame(data)
In [5]: print(results)
Out[5]:
   height sex
    59.0
    65.2
     62.9
     65.4
     63.7
5
     65.7
     64.1
6
```



Index and columns

```
In [6]: results.columns = ['height (in)', 'sex']
In [7]: results.index = ['A', 'B', 'C', 'D', 'E', 'F', 'G']
In [8]: print(results)
Out[8]:
   height (in) sex
          59.0
A
          65.2
          62.9
          65.4
          63.7
          65.7
G
          64.1
```





Let's practice!





Importing & exporting data



Original CSV file

Dataset: Sunspot observations collected from SILSO

```
1818,01,01,1818.004, -1,1
1818,01,02,1818.007, -1,1
1818,01,03,1818.010, -1,1
1818,01,04,1818.012, -1,1
1818,01,05,1818.015, -1,1
1818,01,06,1818.018, -1,1
```



Datasets from CSV files

```
In [1]: import pandas as pd
In [2]: filepath = 'ISSN_D_tot.csv'
In [3]: sunspots = pd.read_csv(filepath)
In [4]: sunspots.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 71921 entries, 0 to 71920
Data columns (total 6 columns):
           71921 non-null int64
1818
           71921 non-null int64
01
01.1 71921 non-null int64
1818.004 71921 non-null float64
           71921 non-null int64
            71921 non-null int64
dtypes: float64(1), int64(5)
memory usage: 3.3 MB
```



Datasets from CSV files

```
In [5]: sunspots.iloc[10:20, :]
Out[5]:
    1818
                     1818.004
          01
              01.1
                     1818.034
    1818
                                 -1
10
    1818
                                 22
11
                 13
                     1818.037
                     1818.040
                                 -1
12
    1818
    1818
                     1818.042
                                 -1
13
    1818
14
                     1818.045
                                 -1
                     1818.048
                                 46
    1818
    1818
                     1818.051
                                 59 1
16
    1818
                                 63 1
17
                     1818.053
    1818
                     1818.056
18
    1818
                     1818.059
19
                                 -1
```



Problems

- CSV file has no column headers
 - Columns 0-2: Gregorian date (year, month, day)
 - Column 3: Date as fraction as year
 - Column 4: Daily total sunspot number
 - Column 5: Definitive/provisional indicator (1 or o)
- Missing values in column 4: indicated by -1
- Dates representation inconvenient



Using header keyword

```
In [6]: sunspots = pd.read_csv(filepath, header=None)
   [7]: sunspots.iloc[10:20, :]
Out[7]:
    1818
                  1818.031
10
    1818
                  1818.034
11
12
    1818
              13
                  1818.037
                             22
    1818
                  1818.040
    1818
                  1818.042
14
15
    1818
              16
                  1818.045
                             -1
    1818
                  1818.048
                            46
16
                  1818.051
    1818
              18
                             59
18
    1818
                  1818.053
                             63
              19
    1818
                  1818.056
              20
```



Using names keyword

```
In [8]: col_names = ['year', 'month', 'day', 'dec_date',
               'sunspots', 'definite']
  • • • •
In [9]: sunspots = pd.read_csv(filepath, header=None,
                            names=col_names)
  • • • •
        sunspots.iloc[10:20, :]
In [10]:
Out[10]:
         month day dec_date sunspots definite
   year
            1 11 1818.031
   1818
10
        1 12 1818.034 -1
   1818
        1 13 1818.037 22
   1818
12
        1 14 1818.040
13
   1818
                            -1
        1 15 1818.042
14
   1818
            1 16 1818.045
                                  -1
   1818
16 1818
                                  46
            1 17 1818.048
                                   59
   1818
                    1818.051
                18
   1818
                                   63
18
                    1818.053
                19
19
   1818
                    1818.056
                20
                                   -1
```



Using na_values keyword (1)

```
In [11]: sunspots = pd.read_csv(filepath, header=None,
                                names=col_names, na_values='-1')
    • • • •
In [12]: sunspots.iloc[10:20, :]
Out[12]:
                                         definite
                day dec_date sunspots
         month
   year
   1818
                 11 1818.031
10
11
   1818
             1 12 1818.034
         1 13 1818.037
                                     22
   1818
12
                 14 1818.040
   1818
13
14
   1818
                 15 1818.042
                 16 1818.045
   1818
                 17 1818.048
                                      46
   1818
16
                 18 1818.051
                                      59
17
    1818
                                      63
18
   1818
                  19
                     1818.053
19 1818
                 20
                    1818.056
```



Using na_values keyword (2)

```
In [13]: sunspots = pd.read_csv(filepath, header=None,
                                names=col_names, na_values=' -1')
    • • • •
In [14]: sunspots.iloc[10:20, :]
Out[14]:
                                         definite
                 day dec_date sunspots
          month
    year
    1818
                                     NaN
                  11 1818.031
10
              1 12 1818.034
11
    1818
                                     NaN
                 13 1818.037
    1818
                                    22.0
12
    1818
                 14 1818.040
                                     NaN
13
                 15 1818.042
14
    1818
                                     NaN
                  16 1818.045
    1818
                                     NaN
                  17 1818.048
    1818
                                    46.0
16
                  18 1818.051
17
    1818
                                    59.0
                                    63.0
18
    1818
                  19
                      1818.053
19 1818
                     1818.056
                  20
                                     NaN
```



Using na_values keyword (3)

```
In [15]: sunspots = pd.read_csv(filepath, header=None,
    ...: names=col_names, na_values={'sunspots':[' -1']})
In [16]: sunspots.iloc[10:20, :]
Out[16]:
                                         definite
                day dec_date sunspots
         month
   year
   1818
                                     NaN
                 11 1818.031
10
             1 12 1818.034
11
   1818
                                    NaN
   1818
                 13 1818.037
                                   22.0
12
                                    NaN
   1818
                 14 1818.040
13
                 15 1818.042
14
   1818
                                     NaN
                 16 1818.045
   1818
                                     NaN
                 17 1818.048
   1818
                                    46.0
16
                 18 1818.051
17
    1818
                                    59.0
                                    63.0
18
   1818
                  19
                     1818.053
  1818
                     1818.056
                                     NaN
                  20
```



Using parse_dates keyword

```
In [17]: sunspots = pd.read_csv(filepath, header=None,
    ...: names=col_names, na_values={'sunspots':[' -1']},
    ...: parse_dates=[[0, 1, 2]])
In [18]: sunspots.iloc[10:20, :]
Out[18]:
  year_month_day dec_date sunspots definite
      1818-01-11
                  1818.031
                                  NaN
10
      1818-01-12 1818.034
                                  NaN
11
      1818-01-13
12
                  1818.037
                                 22.0
13
      1818-01-14
                  1818.040
                                  NaN
      1818-01-15
                  1818.042
                                  NaN
14
      1818-01-16
15
                  1818.045
                                  NaN
      1818-01-17
16
                  1818.048
                                 46.0
17
                  1818.051
       1818-01-18
                                 59.0
18
       1818-01-19
                                 63.0
                   1818.053
19
       1818-01-20
                   1818.056
                                  NaN
```



Inspecting DataFrame



Using dates as index

```
In [20]: sunspots.index = sunspots['year_month_day']
In [21]: sunspots.index.name = 'date'
In [22]: sunspots.info()
Out[22]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 71922 entries, 1818-01-01 to 2014-11-30
Data columns (total 4 columns):
year_month_day 71922 non-null datetime64[ns]
                 71922 non-null float64
dec_date
                 68675 non-null float64
sunspots
definite
                 71922 non-null int64
dtypes: datetime64[ns](1), float64(2), int64(1)
memory usage: 2.7 MB
```



Trimming redundant columns

```
In [23]: cols = ['sunspots', 'definite']
In [24]: sunspots = sunspots[cols]
In [25]: sunspots.iloc[10:20, :]
Out[25]:
            sunspots definite
date
1818-01-11
                 NaN
1818-01-12
                 NaN
1818-01-13
            22.0
1818-01-14
                 NaN
1818-01-15
                 NaN
1818-01-16
                 NaN
1818-01-17
                46.0
1818-01-18
                59.0
1818-01-19
                63.0
1818-01-20
                 NaN
```



Writing files

```
In [26]: out_csv = 'sunspots.csv'
In [27]: sunspots.to_csv(out_csv)
In [28]: out_tsv = 'sunspots.tsv'
In [29]: sunspots.to_csv(out_tsv, sep='\t')
In [30]: out_xlsx = 'sunspots.xlsx'
In [31]: sunspots.to_excel(out_xlsx)
```





Let's practice!





Plotting with pandas



AAPL stock data

```
In [1]: import pandas as pd
In [2]: import matplotlib.pyplot as plt
In [3]: aapl = pd.read_csv('aapl.csv', index_col='date',
                            parse_dates=True)
   • • • •
In [4]: aapl.head(6)
Out[4]:
            adj_close
                        close
                                  high
                                           low
                                                           volume
                                                   open
date
2000-03-01
                31.68
                        130.31
                                132.06
                                        118.50
                                                 118.56
                                                         38478000
2000-03-02
                        122.00
                                127.94
                                                 127.00
                29.66
                                         120.69
                                                         11136800
2000-03-03
                31.12
                        128.00
                                128.23
                                         120.00
                                                 124.87
                                                         11565200
2000-03-06
                        125.69
                                129.13
                                         125.00
                                                 126.00
                                                           7520000
                30.56
                29.87
2000-03-07
                                127.44
                                         121.12
                                                 126.44
                                                          9767600
                        122.87
2000-03-08
                29.66
                        122.00
                                123.94
                                         118.56
                                                 122.87
                                                           9690800
```

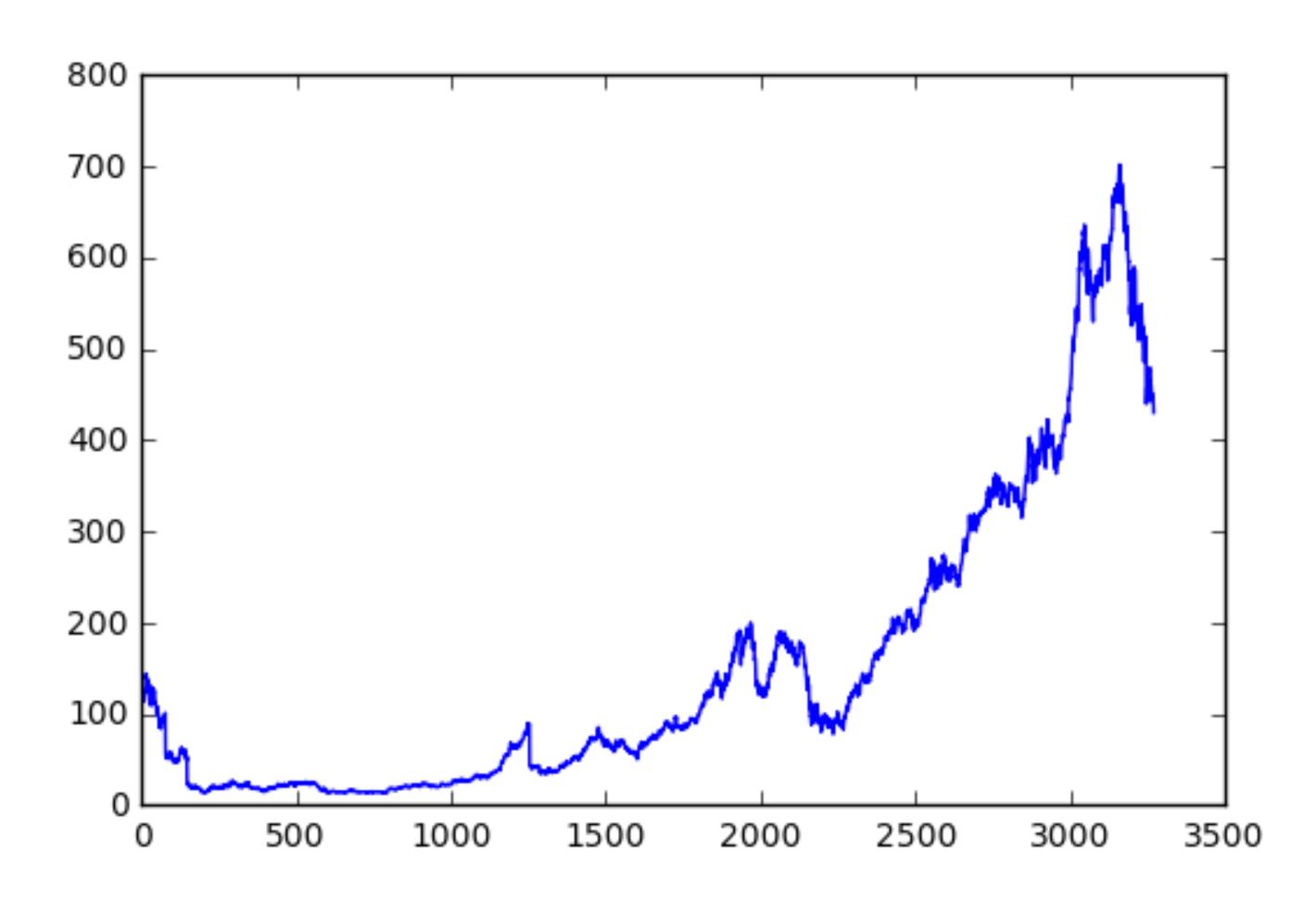


Plotting arrays (matplotlib)

```
In [5]: close_arr = aapl['close'].values
In [6]: type(close_arr)
Out[6]: numpy.ndarray
In [7]: plt.plot(close_arr)
Out[7]: [<matplotlib.lines.Line2D at 0x115550358>]
In [8]: plt.show()
```



Plotting arrays (Matplotlib)



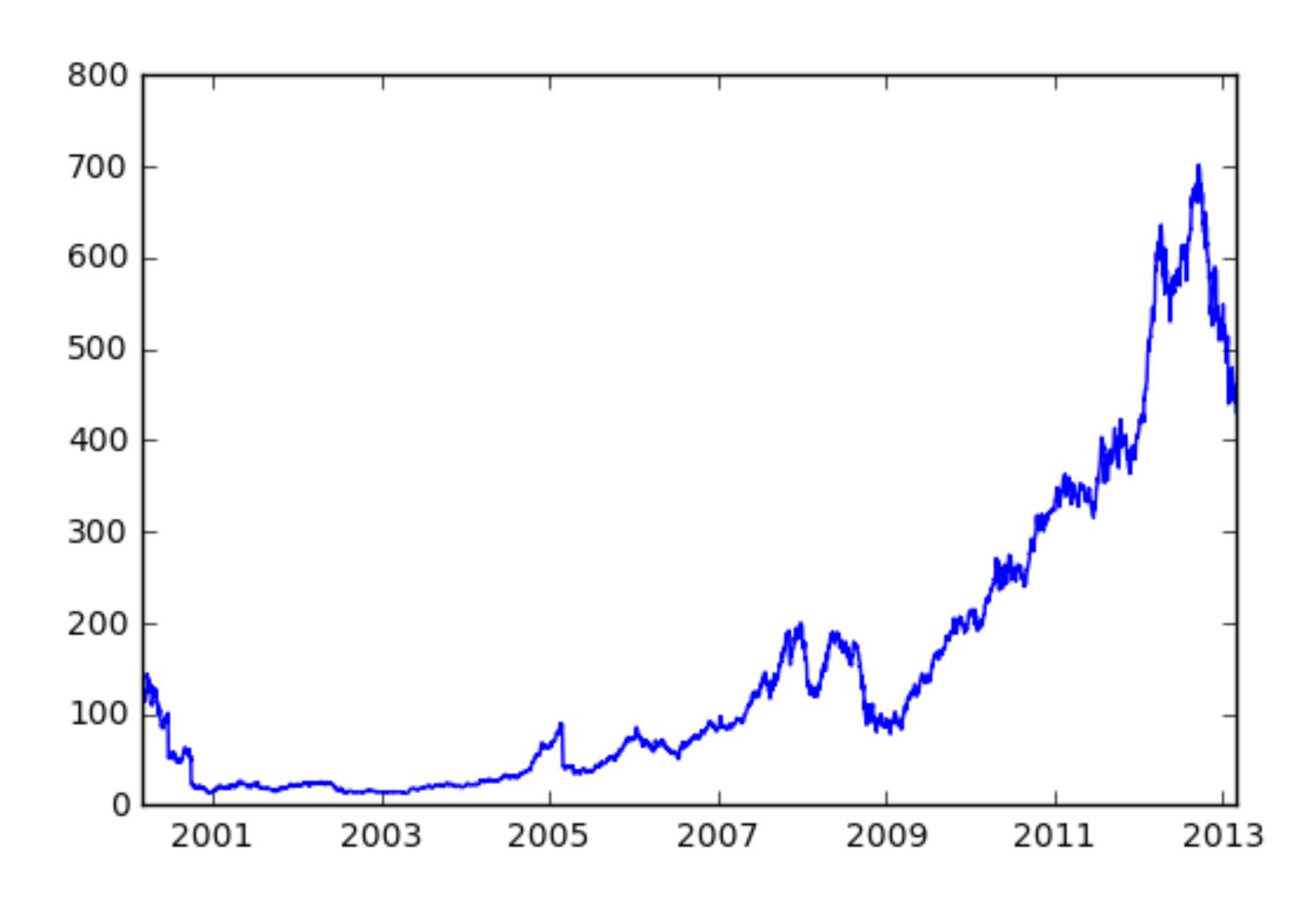


Plotting Series (matplotlib)

```
In [9]: close_series = aapl['close']
In [10]: type(close_series)
Out[10]: pandas.core.series.Series
In [11]: plt.plot(close_series)
Out[11]: [<matplotlib.lines.Line2D at 0x11801cd30>]
In [12]: plt.show()
```



Plotting Series (matplotlib)





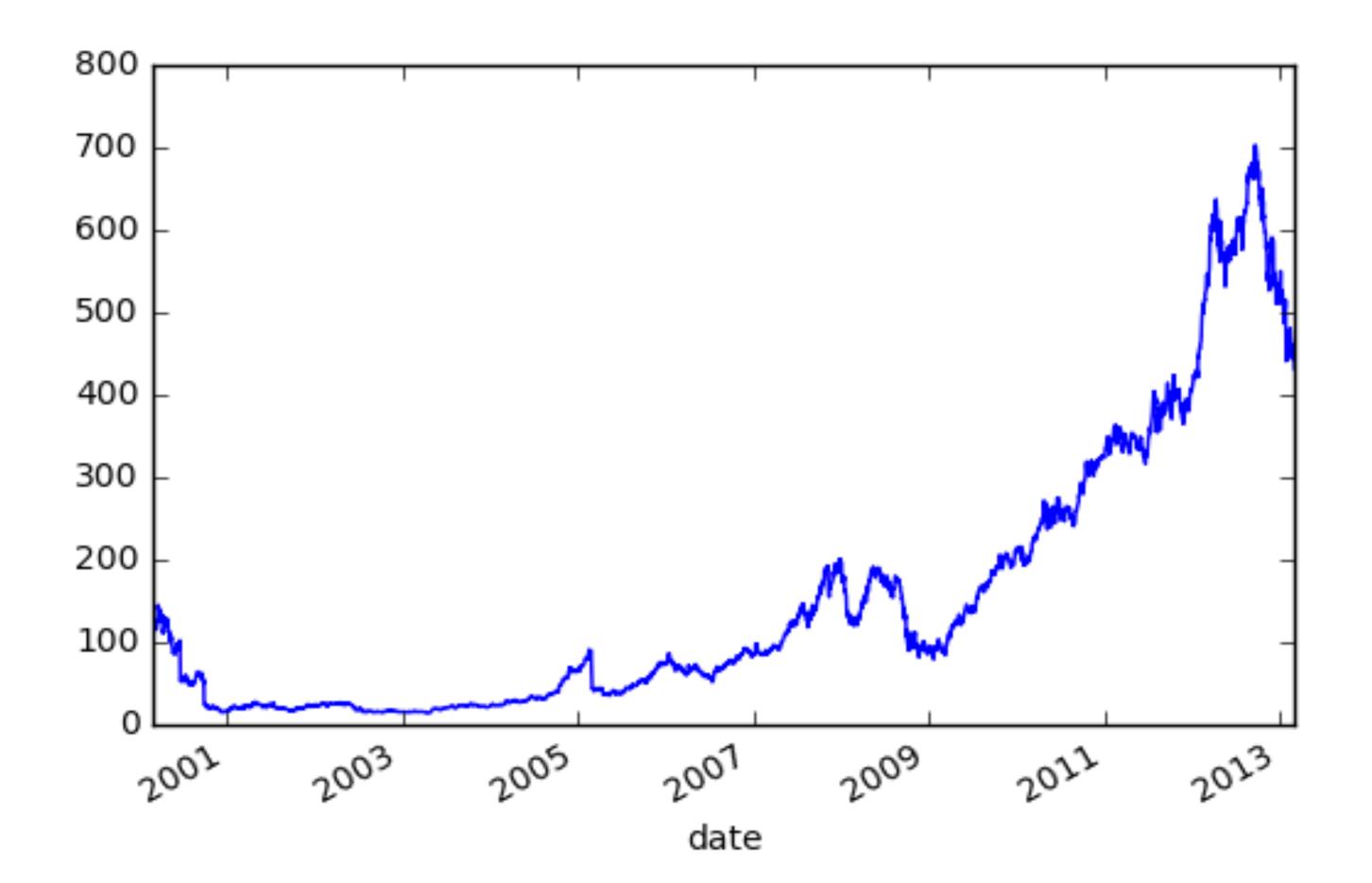


Plotting Series (pandas)

```
In [13]: close_series.plot() # plots Series directly
In [14]: plt.show()
```



Plotting Series (pandas)





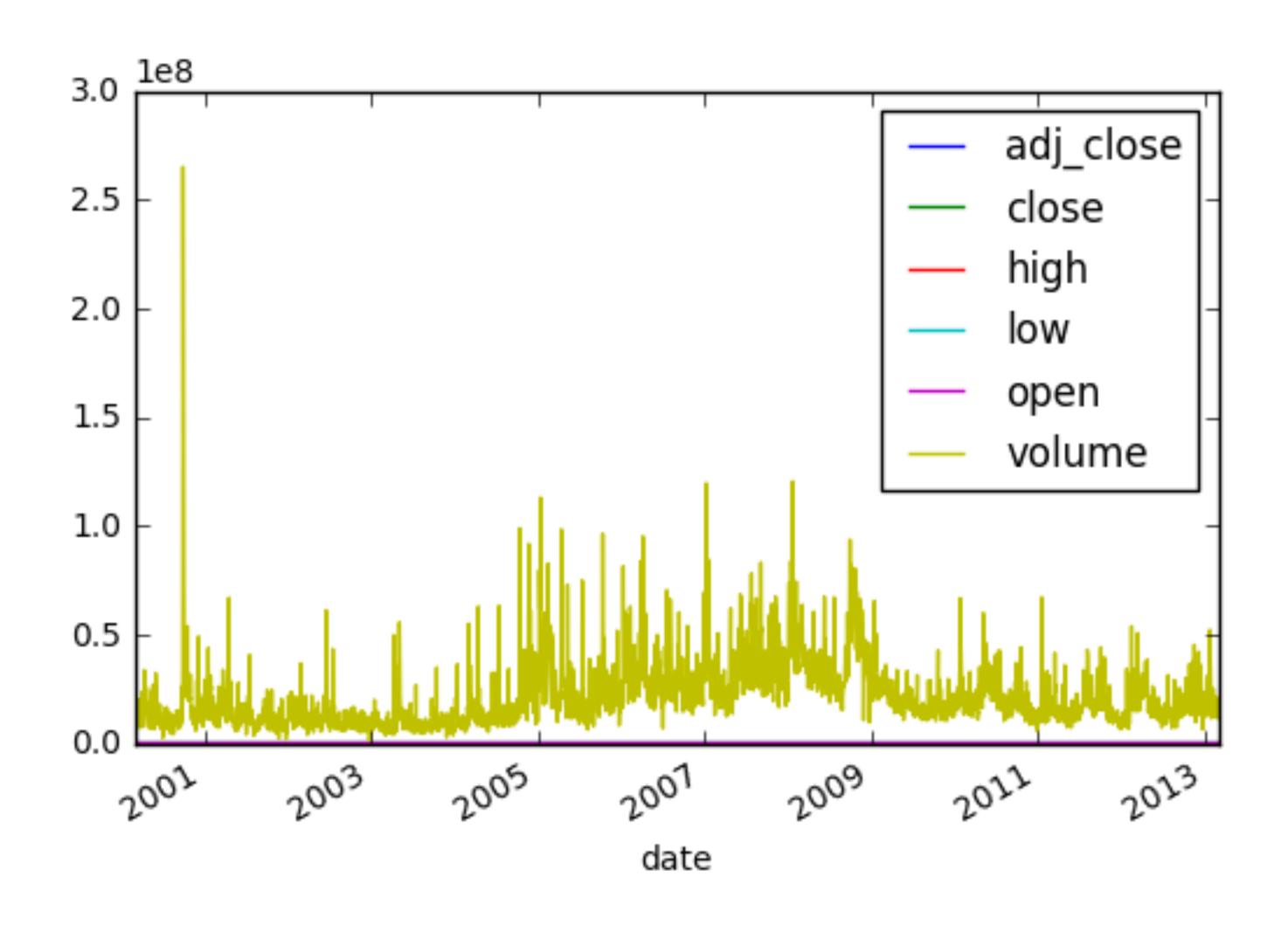
Plotting DataFrames (pandas)

```
In [15]: aapl.plot() # plots all Series at once
Out[15]: <matplotlib.axes._subplots.AxesSubplot at 0x118039b38>
In [16]: plt.show()
```



pandas Foundations

Plotting DataFrames (pandas)



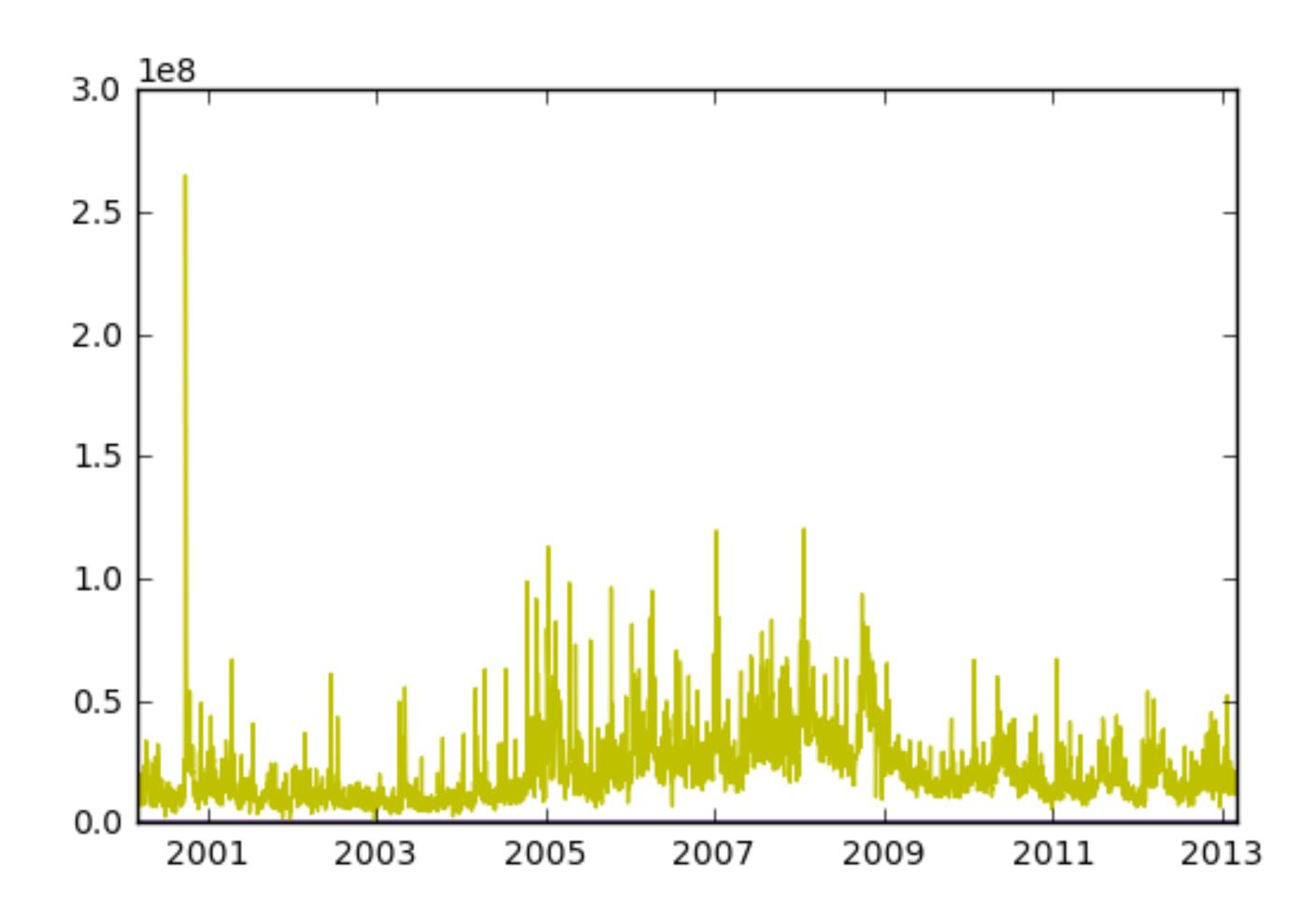


Plotting DataFrames (matplotlib)

```
In [17]: plt.plot(aapl) # plots all columns at once
Out[17]:
    <matplotlib.lines.Line2D at 0x1156290f0>,
    <matplotlib.lines.Line2D at 0x1156525f8>,
    <matplotlib.lines.Line2D at 0x1156527f0>,
    <matplotlib.lines.Line2D at 0x1156529e8>,
    <matplotlib.lines.Line2D at 0x115652be0>,
    <matplotlib.lines.Line2D at 0x115652dd8>
In [18]: plt.show()
```



Plotting DataFrames (matplotlib)



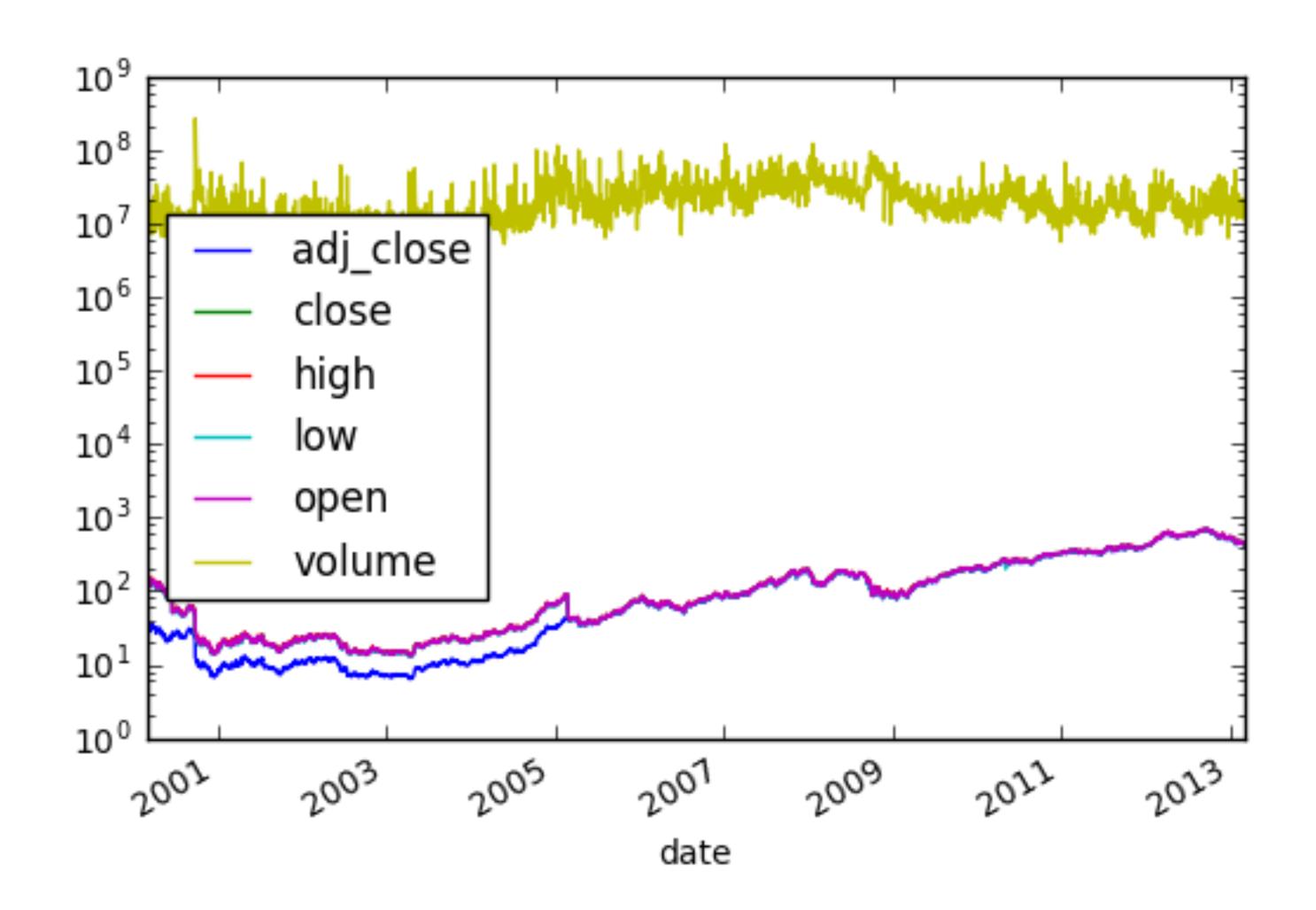


Fixing scales

```
In [19]: aapl.plot()
Out[19]: <matplotlib.axes._subplots.AxesSubplot at 0x118afe048>
In [20]: plt.yscale('log') # logarithmic scale on vertical axis
In [21]: plt.show()
```



Fixing scales





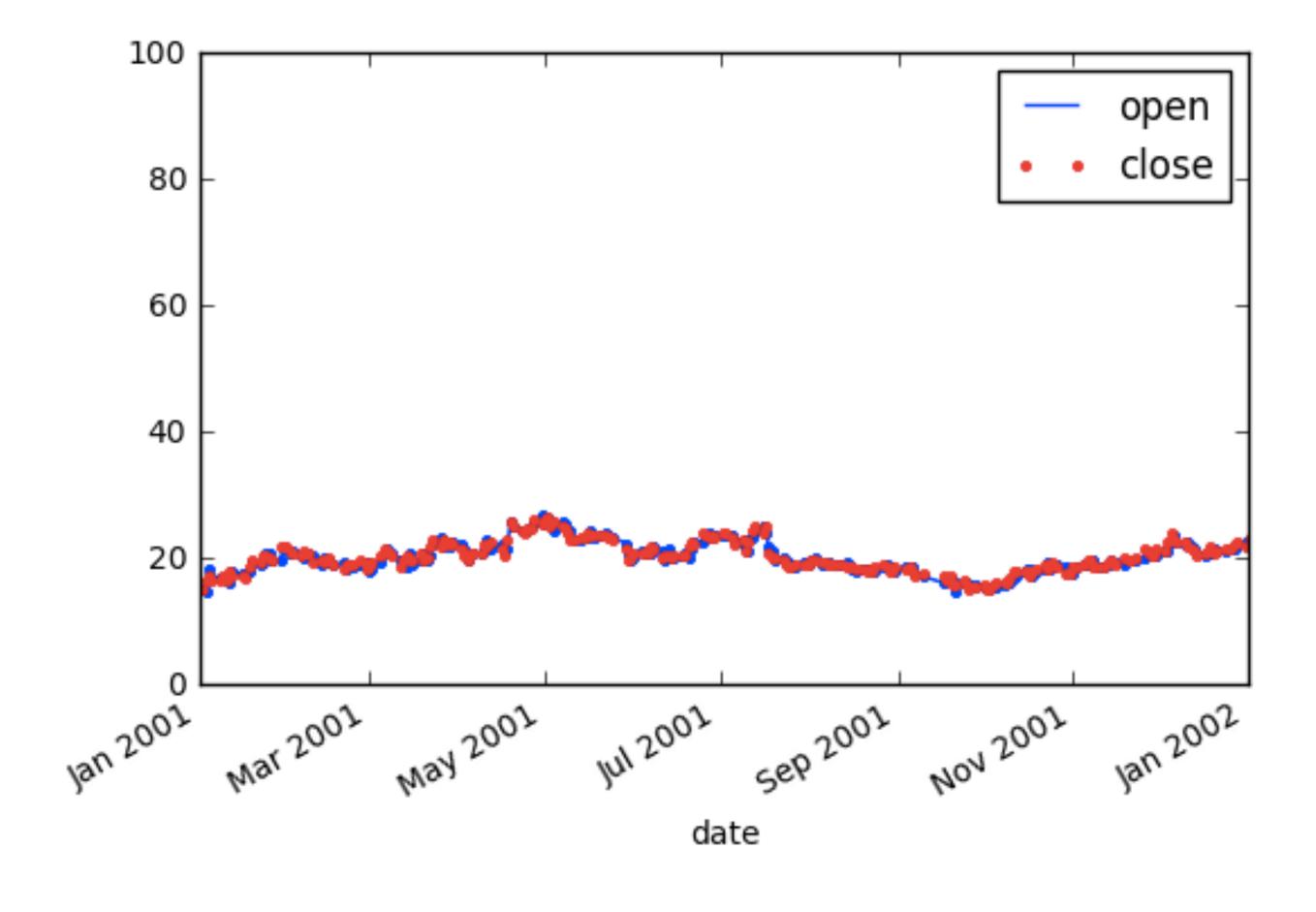


Customizing plots

```
In [22]: aapl['open'].plot(color='b', style='.-', legend=True)
Out[22]: <matplotlib.axes._subplots.AxesSubplot at 0x11a17db38>
In [23]: aapl['close'].plot(color='r', style='.', legend=True)
Out[23]: <matplotlib.axes._subplots.AxesSubplot at 0x11a17db38>
In [24]: plt.axis(('2001', '2002', 0, 100))
Out[24]: ('2001', '2002', 0, 100)
In [25]: plt.show()
```

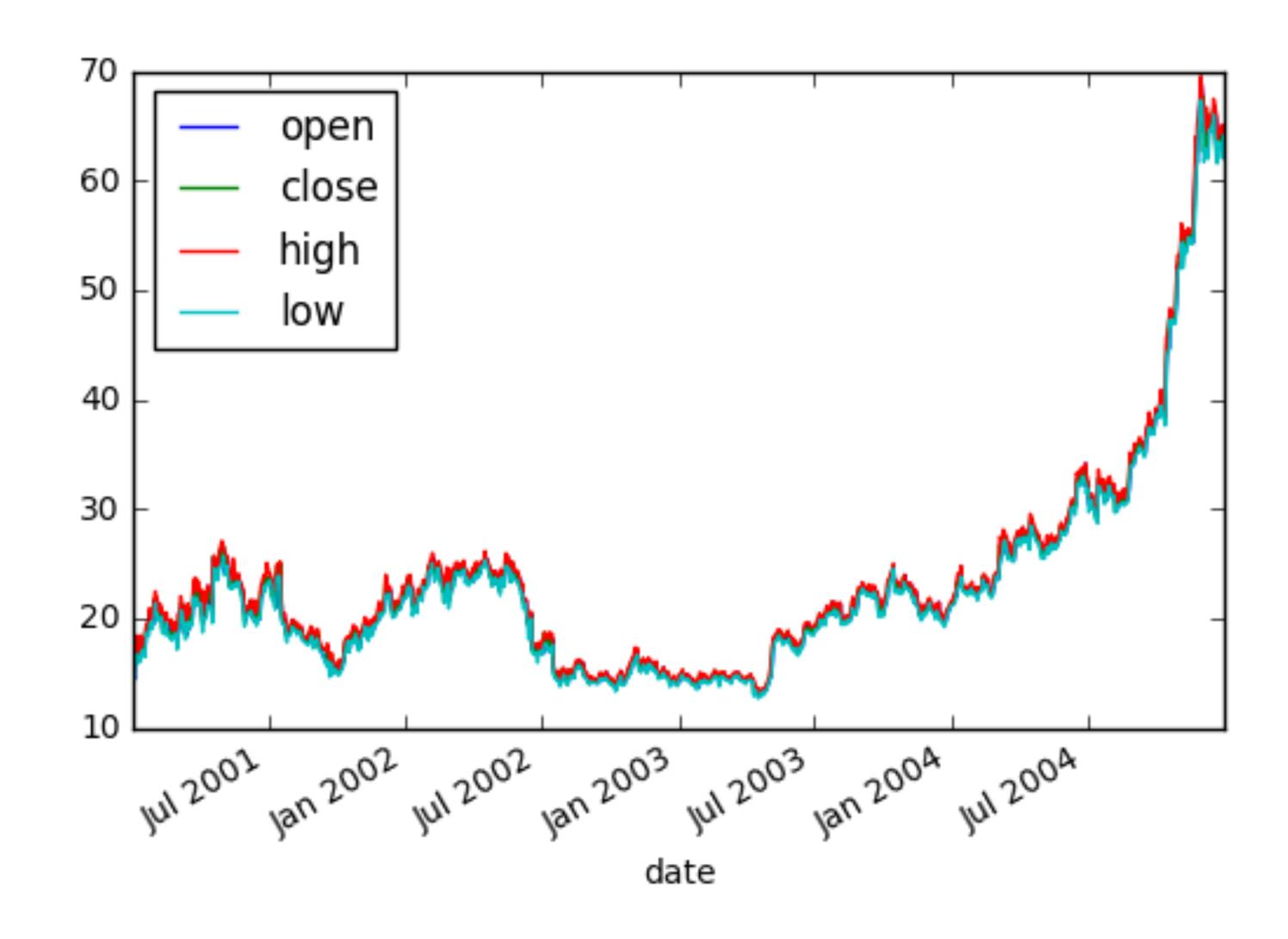


Customizing plots





Saving plots





Saving plots





Let's practice!





Visual exploratory data analysis



The iris data set

- Famous data set in pattern recognition
- 150 observations, 4 features each
 - Sepal length
 - Sepal width
 - Petal length
 - Petal width
- 3 species: setosa, versicolor, virginica





Data import

```
In [1]: import pandas as pd
In [2]: import matplotlib.pyplot as plt
In [3]: iris = pd.read_csv('iris.csv', index_col=0)
In [4]: print(iris.shape)
(150, 5)
```

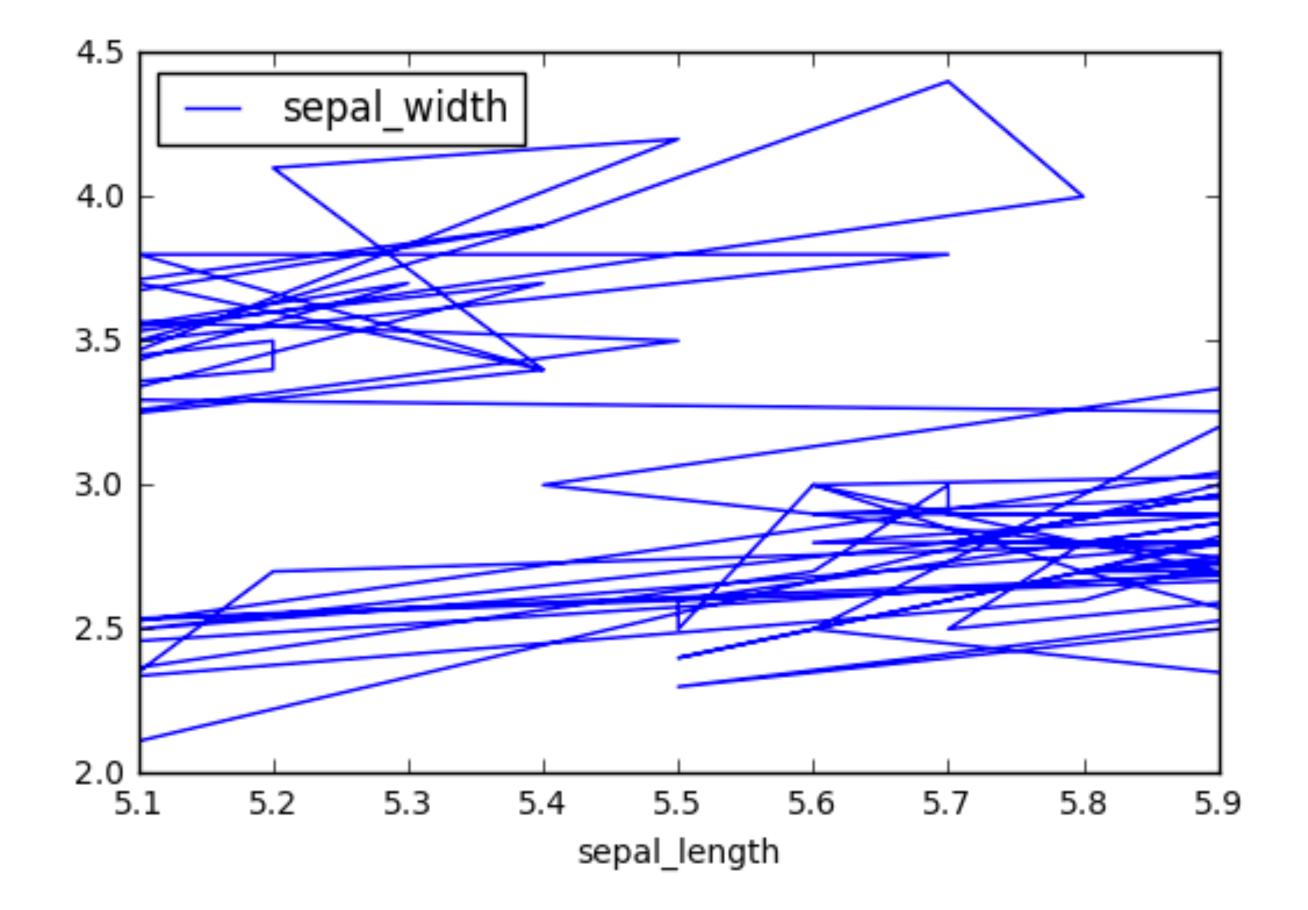


Line plot

```
In [5]: iris.head()
Out[5]:
  sepal_length sepal_width petal_length petal_width species
           5.1
                      3.5
                                               0.2 setosa
                                   1.4
                                   1.4
          4.9
                      3.0
                                               0.2 setosa
          4.7
                                   1.3
                      3.2
                                               0.2 setosa
          4.6
                      3.1
                                   1.5
                                               0.2 setosa
           5.0
                                   1.4
                      3.6
                                               0.2 setosa
4
In [6]: iris.plot(x='sepal_length', y='sepal_width')
In [7]: plt.show()
```



Line plot



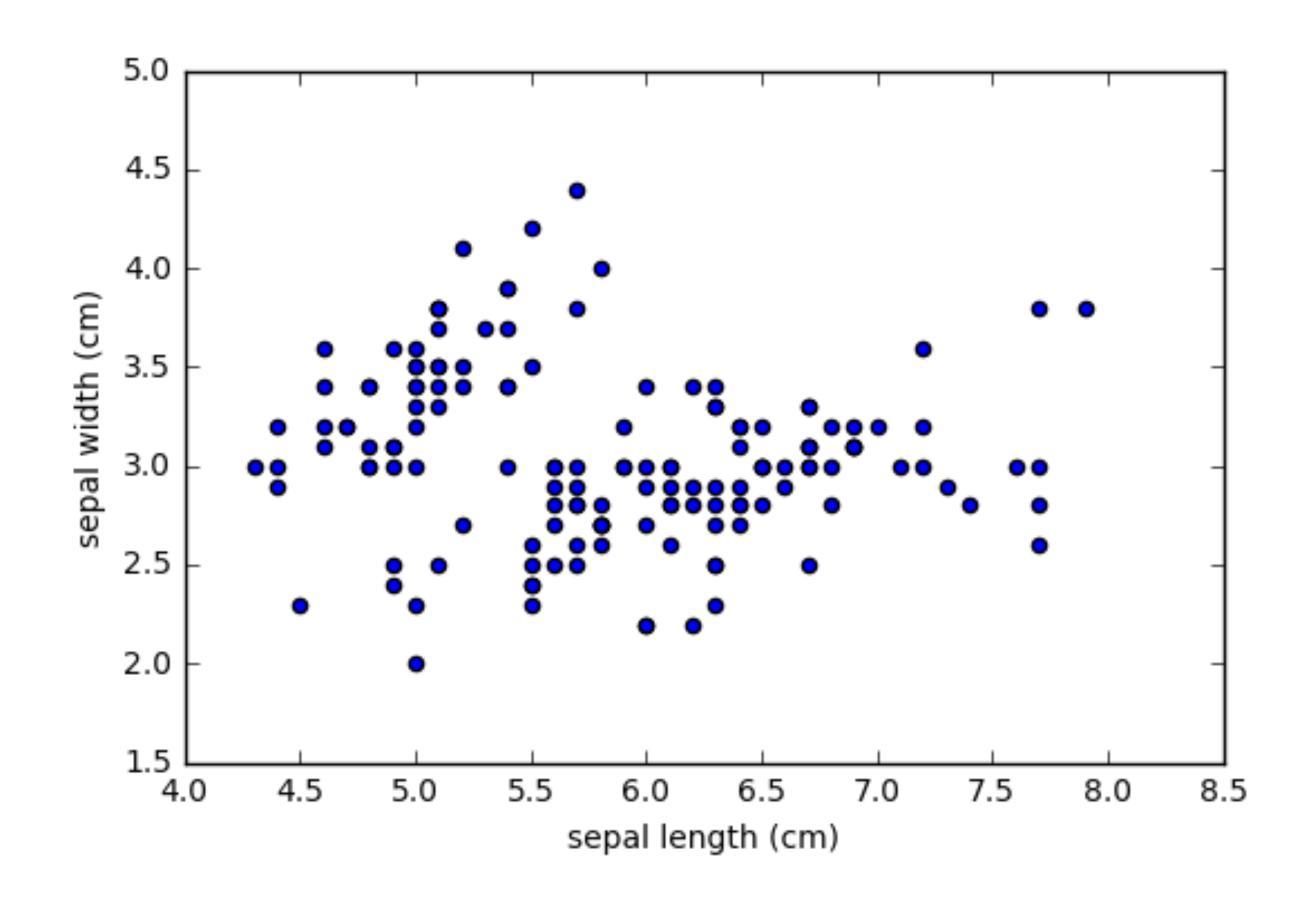


Scatter plot



ons 🕝

Scatter plot



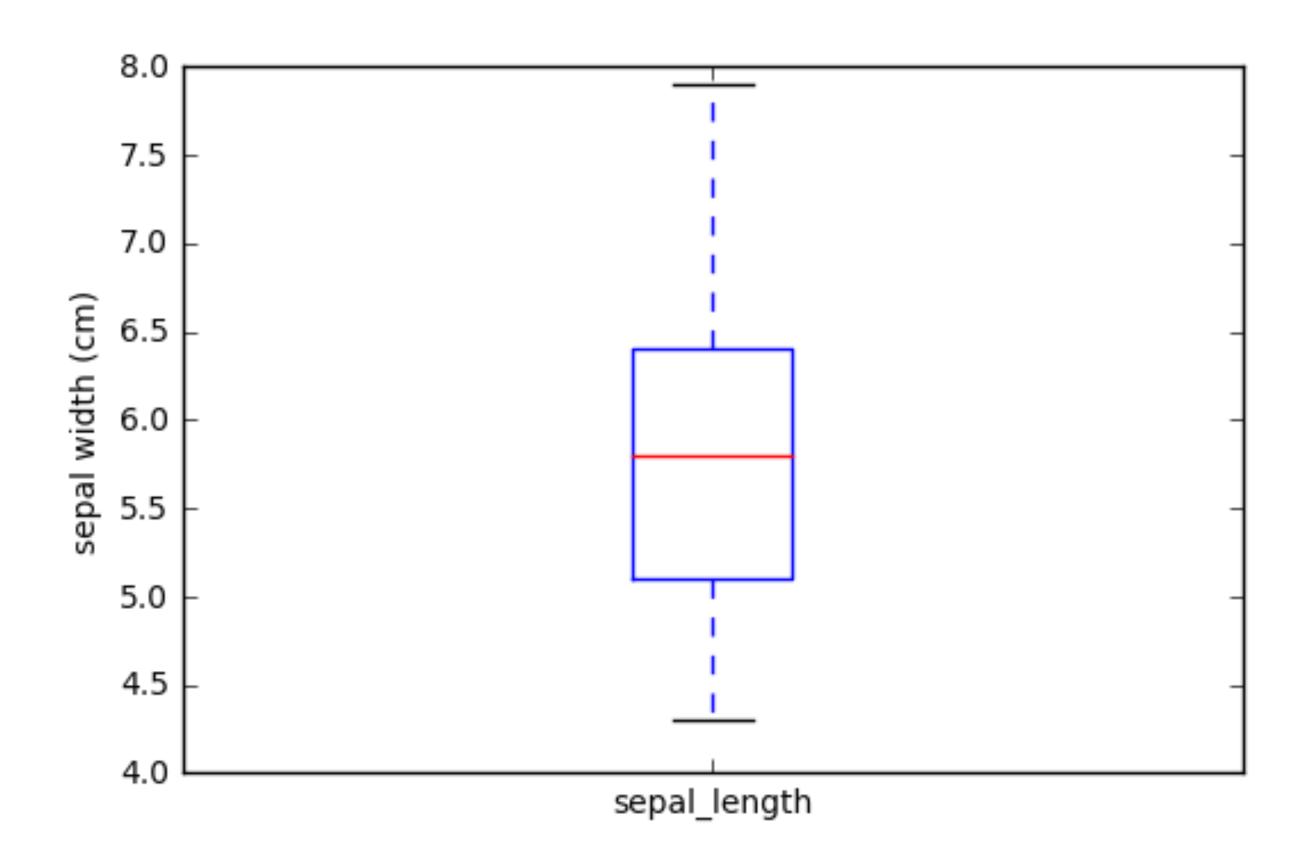


Box plot

```
In [12]: iris.plot(y='sepal_length', kind='box')
In [13]: plt.ylabel('sepal width (cm)')
In [14]: plt.show()
```



Box plot



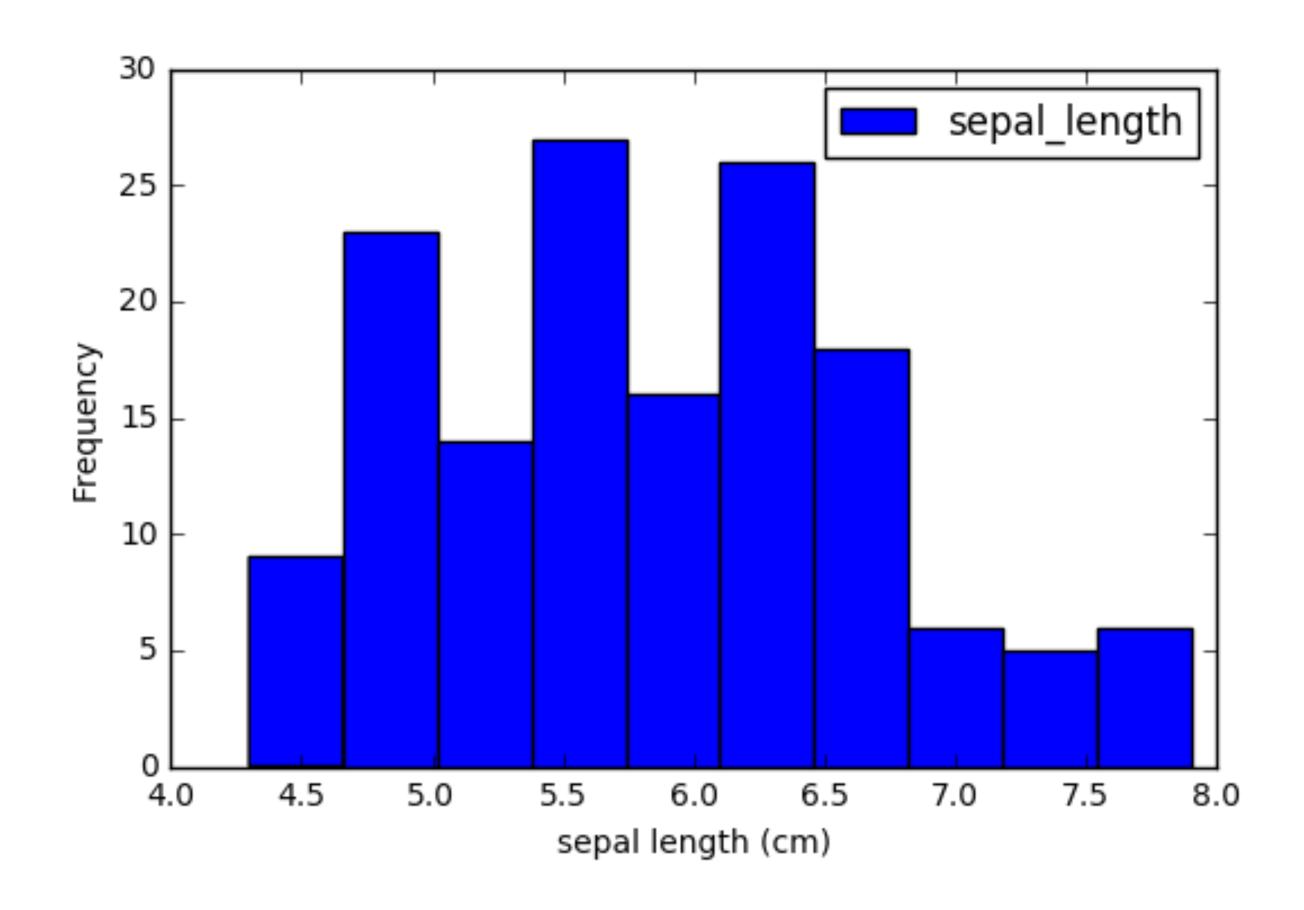


Histogram

```
In [15]: iris.plot(y='sepal_length', kind='hist')
In [16]: plt.xlabel('sepal length (cm)')
In [17]: plt.show()
```



Histogram



Histogram options

- bins (integer): number of intervals or bins
- range (tuple): extrema of bins (minimum, maximum)
- normed (boolean): whether to normalize to one
- *cumulative* (boolean): compute Cumulative Distribution Function (CDF)
- ... more Matplotlib customizations



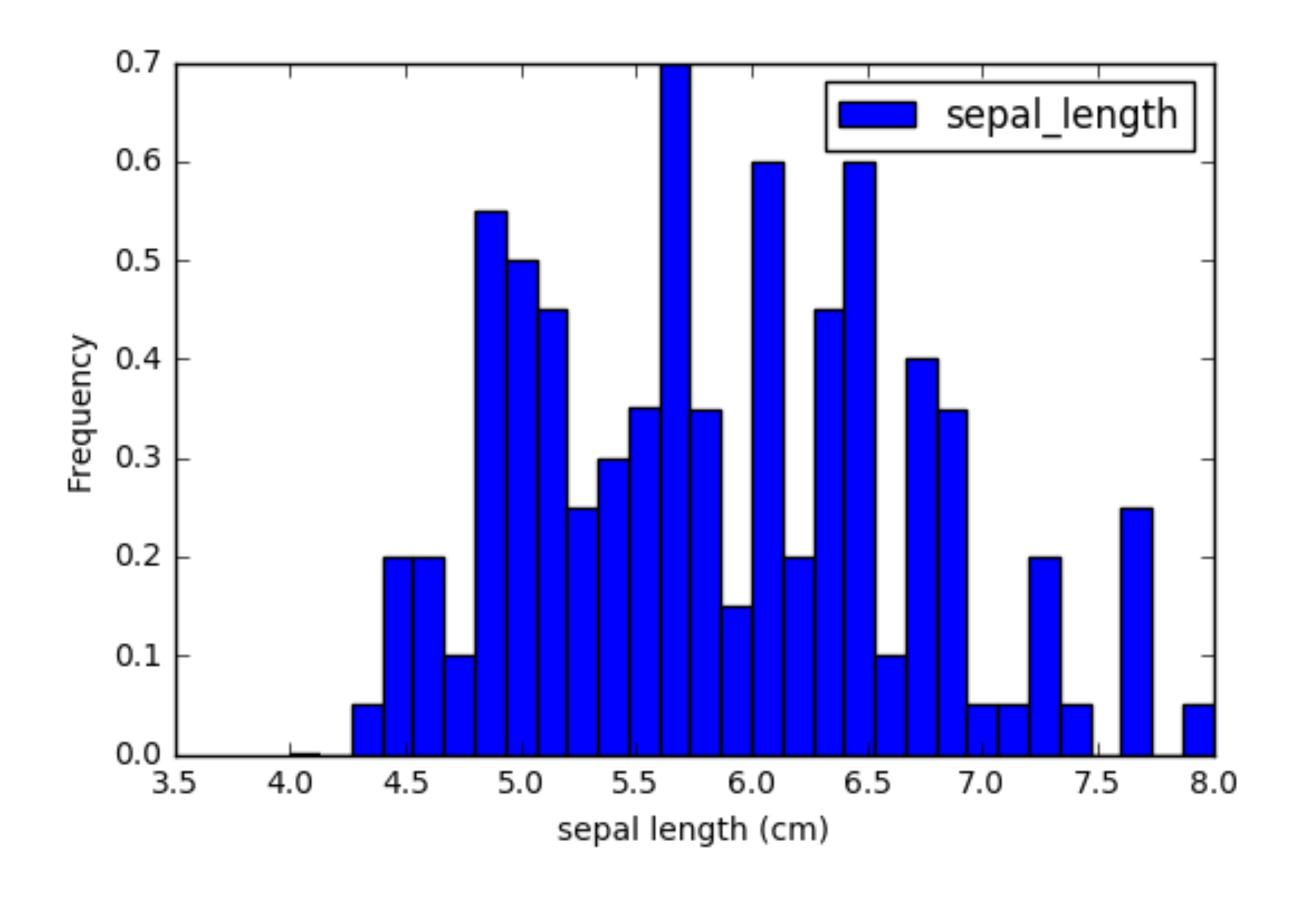


Customizing histogram





Customizing histogram



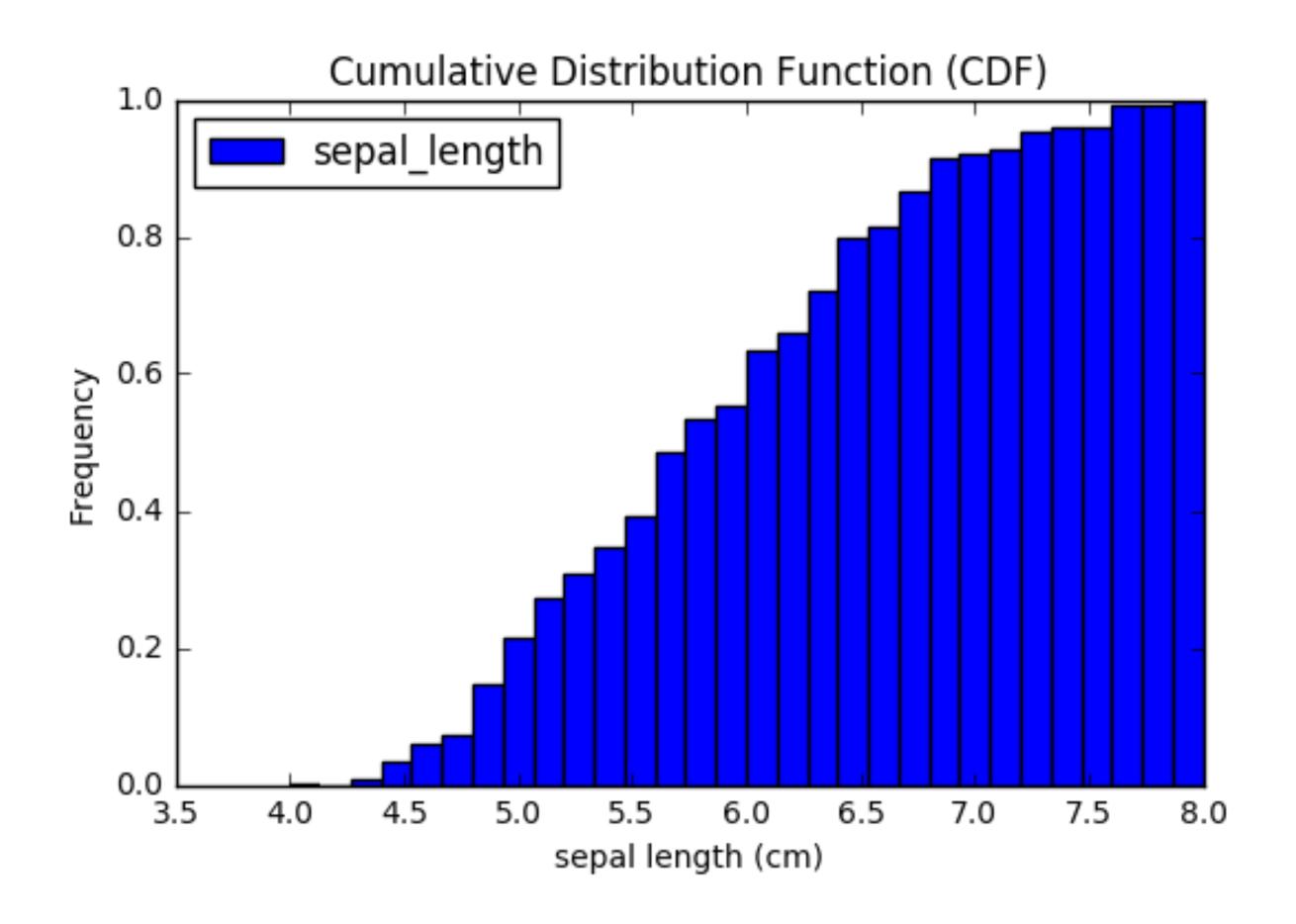


Cumulative distribution

```
In [21]: iris.plot(y='sepal_length', kind='hist', bins=30,
                   range=(4,8), cumulative=True, normed=True)
In [22]: plt.xlabel('sepal length (cm)')
In [23]: plt.title('Cumulative distribution function (CDF)')
In [24]: plt.show()
```



Cumulative distribution





Word of warning

- Three different DataFrame plot idioms
 - iris.plot(kind='hist')
 - iris.plt.hist()
 - iris.hist()
- Syntax/results differ!
- Pandas API still evolving: check documentation!





Let's practice!





Statistical exploratory data analysis



Summarizing with describe()

```
In [1]: iris.describe() # summary statistics
Out[1]:
                                                  petal_width
       sepal_length
                      sepal_width
                                   petal_length
count
         150.000000
                       150.000000
                                      150.000000
                                                   150.000000
           5.843333
                         3.057333
                                        3.758000
                                                      1.199333
mean
                                                     0.762238
std
           0.828066
                         0.435866
                                        1.765298
           4.300000
                         2.000000
                                        1.000000
                                                     0.100000
min
25%
           5.100000
                         2.800000
                                        1.600000
                                                     0.300000
50%
           5.800000
                         3.000000
                                        4.350000
                                                      1.300000
           6.400000
                         3.300000
                                        5.100000
                                                      1.800000
75%
           7.900000
                         4.400000
                                        6.900000
                                                      2.500000
max
```

Describe

- count: number of entries
- *mean*: average of entries
- *std*: standard deviation
- min: minimum entry
- 25%: first quartile
- 50%: median or second quartile
- 75%: third quartile
- max: maximum entry



Counts

```
In [2]: iris['sepal_length'].count() # Applied to Series
Out[2]: 150
In [3]: iris['sepal_width'].count() # Applied to Series
Out[3]: 150
In [4]: iris[['petal_length', 'petal_width']].count() # Applied
    ...: to DataFrame
Out[4]:
petal_length
               150
petal_width
             150
dtype: int64
In [5]: type(iris[['petal_length', 'petal_width']].count()) #
    ...: returns Series
Out[5]: pandas.core.series.Series
```



Averages

```
In [6]: iris['sepal_length'].mean() # Applied to Series
Out[6]: 5.84333333333333

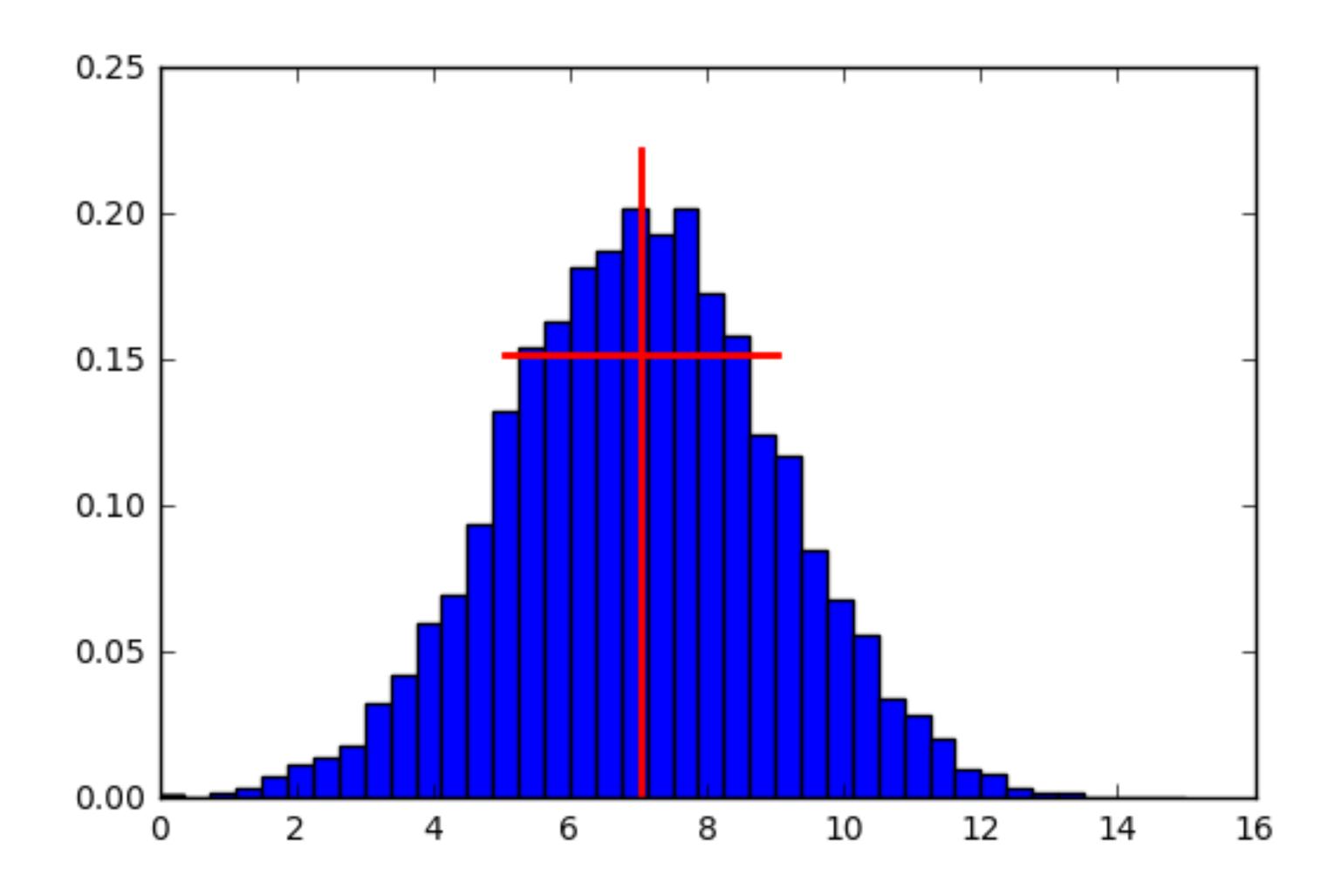
In [7]: iris.mean() # Applied to entire DataFrame
Out[7]:
sepal_length    5.843333
sepal_width    3.057333
petal_length    3.758000
petal_width    1.199333
dtype: float64
```



Standard deviations

```
In [8]: iris.std()
Out[8]:
sepal_length    0.828066
sepal_width    0.435866
petal_length    1.765298
petal_width    0.762238
dtype: float64
```

Mean and standard deviation on a bell curve







Medians

```
In [9]: iris.median()
Out[9]:
sepal_length   5.80
sepal_width   3.00
petal_length   4.35
petal_width   1.30
dtype: float64
```



Medians & 0.5 quantiles

```
In [10]: iris.median()
Out[10]:
sepal_length
              5.80
sepal_width 3.00
petal_length 4.35
petal_width 1.30
dtype: float64
In [11]: q = 0.5
In [12]: iris.quantile(q)
Out[12]:
sepal_length
               5.80
sepal_width 3.00
petal_length
               4.35
petal_width
               1.30
dtype: float64
```



Inter-quartile range (IQR)



Ranges

```
In [15]: iris.min()
Out[15]:
sepal_length
                  4.3
sepal_width
petal_length
petal_width
                  0.1
species
         setosa
dtype: object
In [16]: iris.max()
Out[16]:
sepal_length
                     7.9
sepal_width
                     4.4
petal_length
                     6.9
petal_width
                     2.5
               virginica
species
dtype: object
```

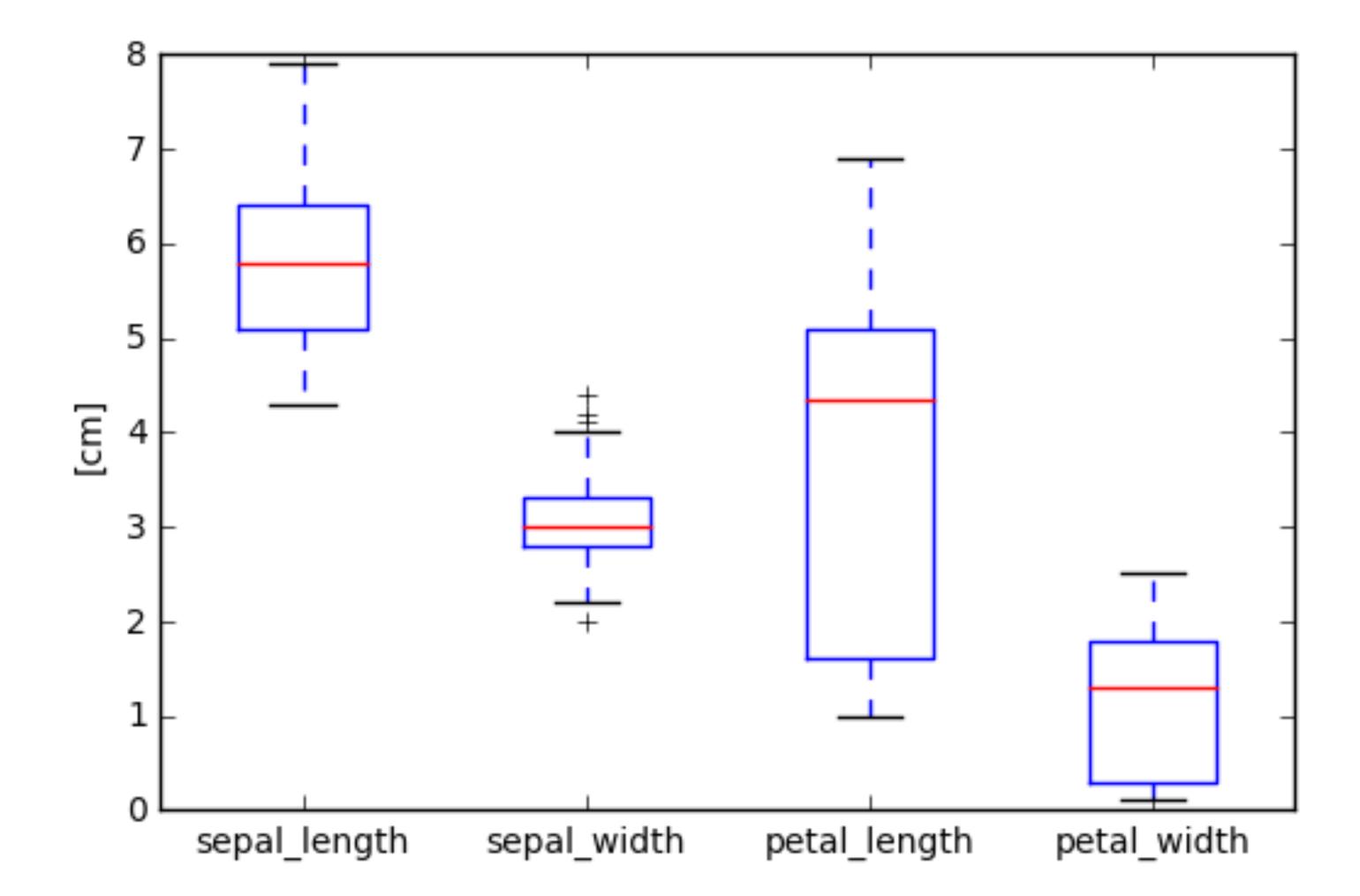


Box plots

```
In [17]: iris.plot(kind= 'box')
Out[17]: <matplotlib.axes._subplots.AxesSubplot at 0x118a3d5f8>
In [18]: plt.ylabel('[cm]')
Out[18]: <matplotlib.text.Text at 0x118a524e0>
In [19]: plt.show()
```



Box plots





Percentiles as quantiles

```
In [20]: iris.describe() # summary statistics
Out[20]:
                                   petal_length
                                                  petal_width
       sepal_length
                     sepal_width
                                     150.000000
         150.000000
                      150.000000
                                                   150.000000
count
           5.843333
                         3.057333
                                       3.758000
                                                     1.199333
mean
                                       1.765298
                                                     0.762238
std
           0.828066
                        0.435866
min
           4.300000
                        2.000000
                                       1.000000
                                                     0.100000
           5.100000
                                                     0.300000
25%
                        2.800000
                                       1.600000
                                                     1.300000
50%
           5.800000
                         3.000000
                                       4.350000
           6.400000
                         3.300000
                                                     1.800000
75%
                                       5.100000
           7.900000
                        4.400000
                                       6.900000
                                                     2.500000
max
```





Let's practice!





Separating populations



```
In [1]: iris.head()
Out[1]:
  sepal_length sepal_width petal_length petal_width species
                                                  0.2 setosa
           5.1
                       3.5
                                     1.4
                                     1.4
           4.9
                        3.0
                                                  0.2
                                                      setosa
           4.7
                        3.2
                                     1.3
                                                  0.2
                                                      setosa
           4.6
                                     1.5
                        3.1
                                                  0.2
                                                      setosa
           5.0
                                     1.4
4
                        3.6
                                                  0.2
                                                       setosa
```



Describe species column

Unique & factors

```
In [3]: iris['species'].unique()
Out[3]: array(['setosa', 'versicolor', 'virginica'], dtype=object)
```



Filtering by species

```
In [4]: indices = iris['species'] == 'setosa'
In [5]: setosa = iris.loc[indices,:] # extract new DataFrame
In [6]: indices = iris['species'] == 'versicolor'
In [7]: versicolor = iris.loc[indices,:] # extract new DataFrame
In [8]: indices = iris['species'] == 'virginica'
In [9]: virginica = iris.loc[indices,:] # extract new DataFrame
```



Checking species

```
In [10]: setosa['species'].unique()
Out[10]: array(['setosa'], dtype=object)

In [11]: versicolor['species'].unique()
Out[11]: array(['versicolor'], dtype=object)

In [12]: virginica['species'].unique()
Out[12]: array(['virginica'], dtype=object)

In [13]: del setosa['species'], versicolor['species'],
...: virginica['species']
```



Checking indexes

```
In [14]: setosa.head(2)
Out[14]:
  sepal_length sepal_width petal_length petal_width
          5.1 3.5 1.4
                     3.0 1.4
          4.9
                                             0.2
In [15]: versicolor.head(2)
Out[15]:
   sepal_length sepal_width petal_length petal_width
50
           7.0
                                   4.7
                      3.2
51
                      3.2
                                  4.5
                                              1.5
           6.4
In [16]: virginica.head(2)
Out[16]:
    sepal_length sepal_width petal_length petal_width
100
            6.3
                                    6.0
                                               2.5
                       3.3
101
            5.8
                       2.7
                                    5.1
                                               1.9
```



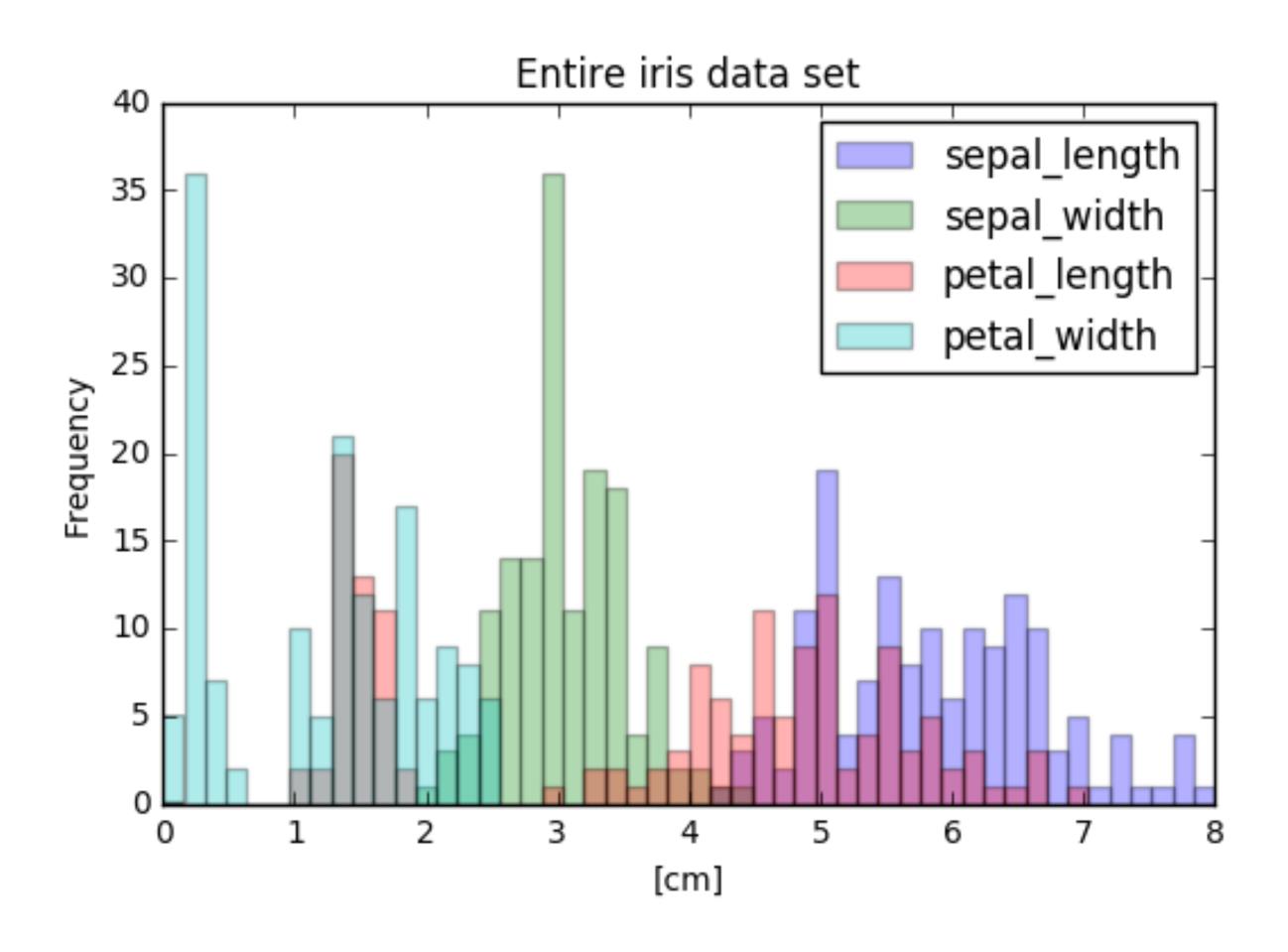


Visual EDA: all data

```
In [17]: iris.plot(kind= 'hist', bins=50, range=(0,8), alpha=0.3)
In [18]: plt.title('Entire iris data set')
In [19]: plt.xlabel('[cm]')
In [20]: plt.show()
```



Visual EDA: all data



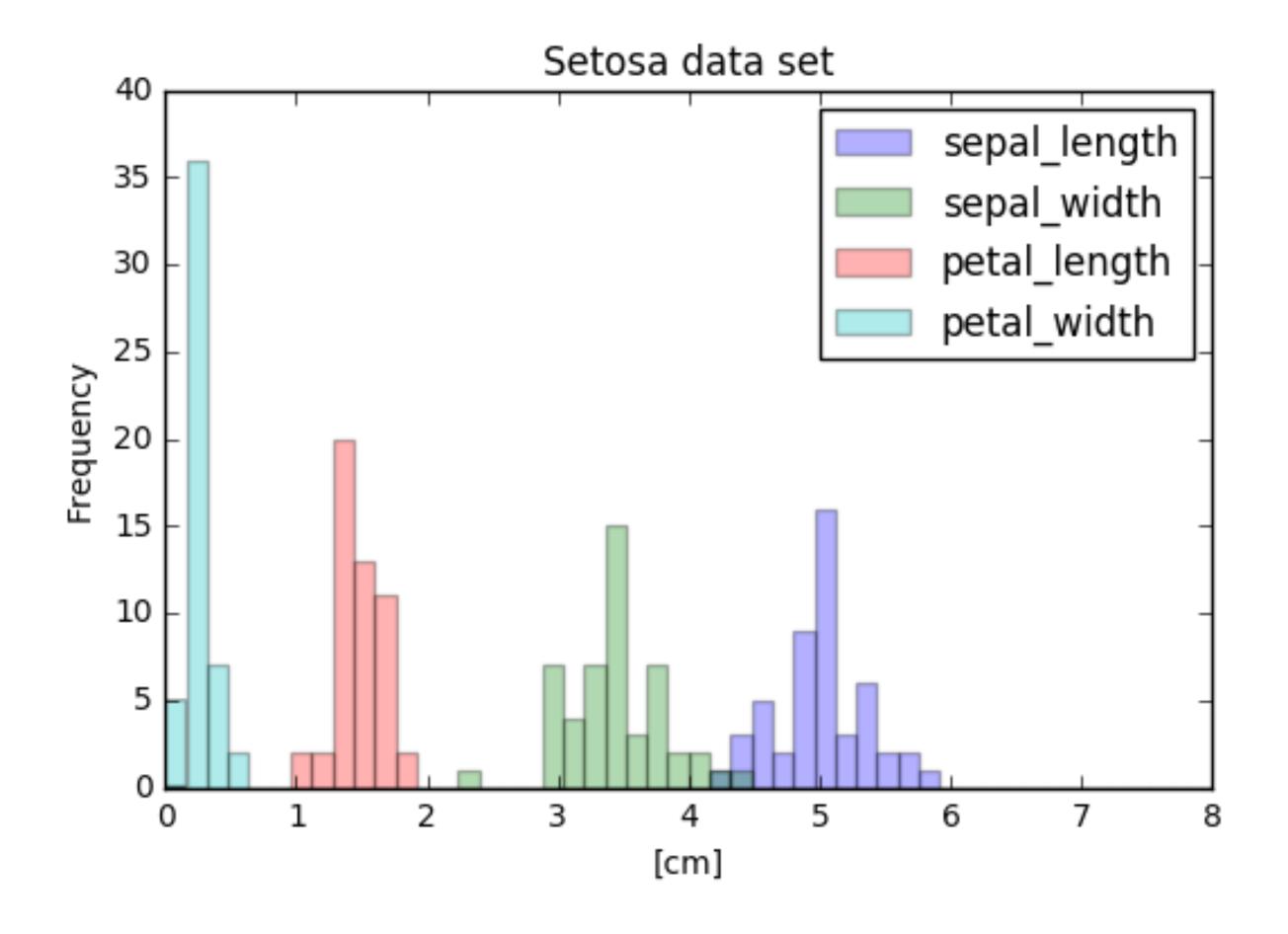


Visual EDA: individual factors

```
In [21]: setosa.plot(kind='hist', bins=50, range=(0,8), alpha=0.3)
In [22]: plt.title('Setosa data set')
In [23]: plt.xlabel('[cm]')
In [24]: versicolor.plot(kind='hist', bins=50, range=(0,8), alpha=0.3)
In [25]: plt.title('Versicolor data set')
In [26]: plt.xlabel('[cm]')
In [27]: virginica.plot(kind='hist', bins=50, range=(0,8), alpha=0.3)
  [28]: plt.title('Virginica data set')
In [29]: plt.xlabel('[cm]')
In [30]: plt.show()
```



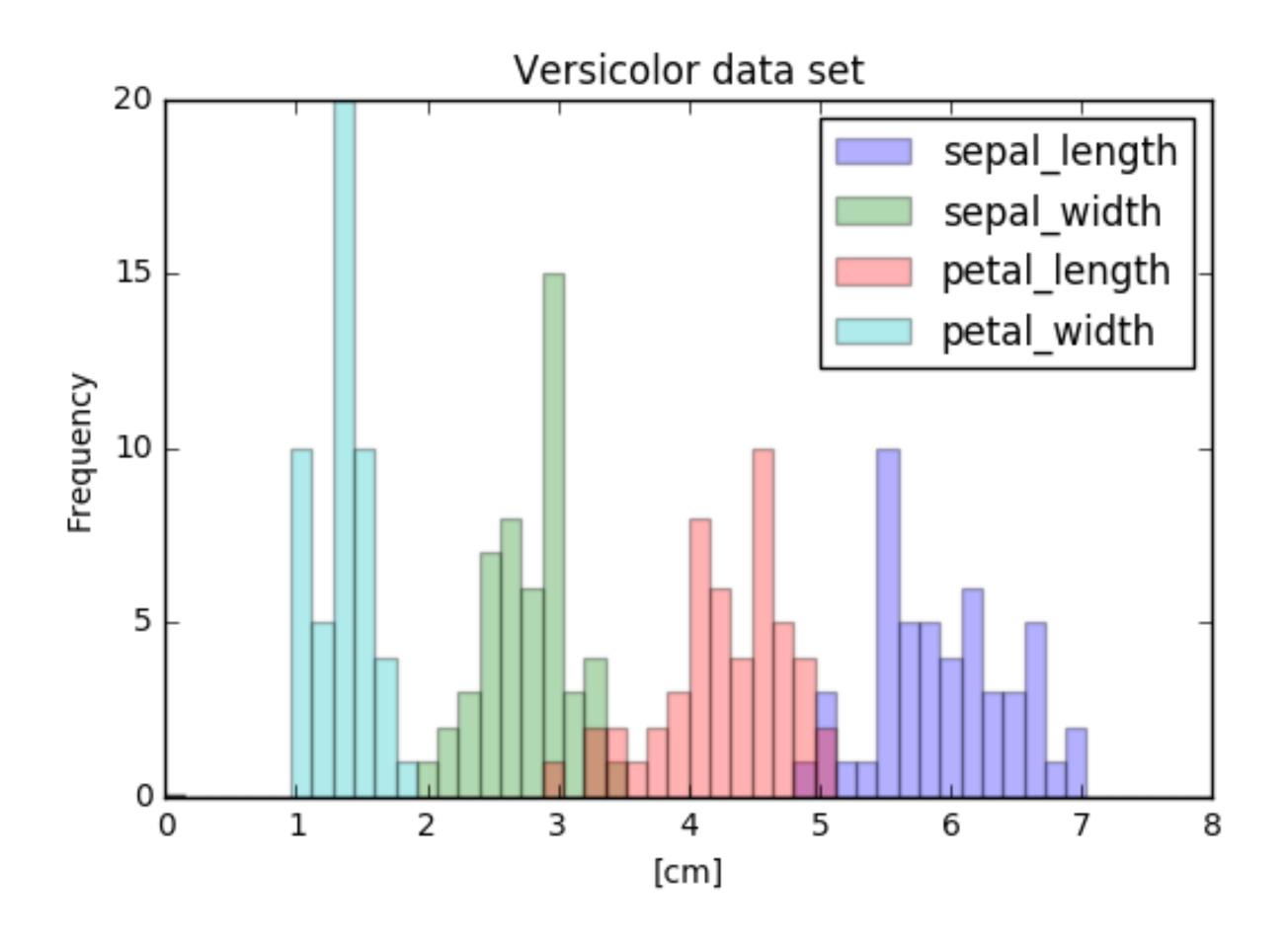
Visual EDA: Setosa data





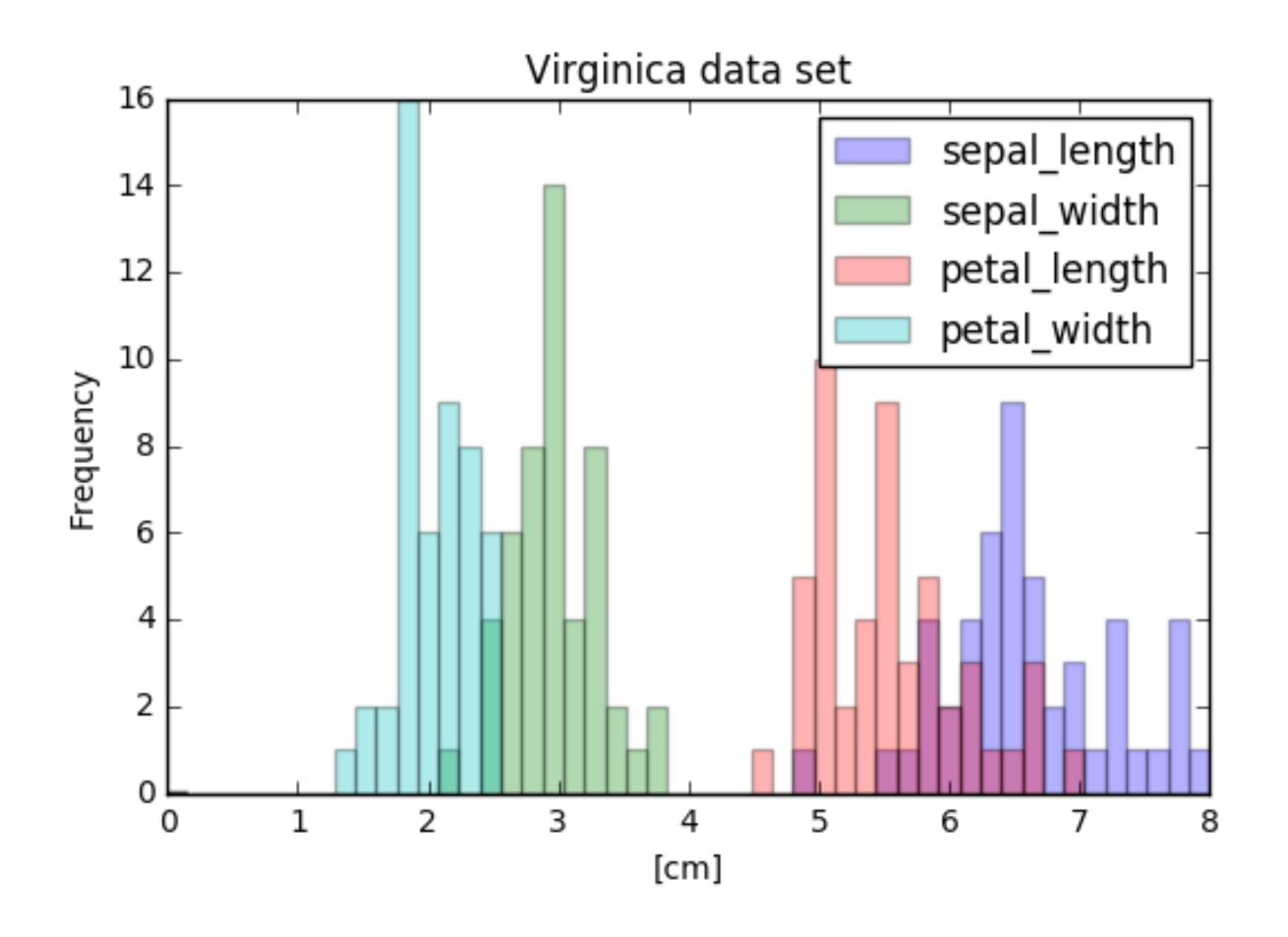


Visual EDA: Versicolor data





Visual EDA: Virginica data





Statistical EDA: describe()

```
In [31]: describe_all = iris.describe()
  [32]: print(describe_all)
Out[32]:
                                  petal_length
       sepal_length sepal_width
                                                 petal_width
         150.000000
                     150.000000
                                     150.000000
                                                  150.000000
count
           5.843333
                        3.057333
                                       3.758000
                                                    1.199333
mean
           0.828066
                        0.435866
                                       1.765298
                                                    0.762238
std
min
           4.300000
                        2.000000
                                      1.000000
                                                    0.100000
25%
           5.100000
                        2.800000
                                       1.600000
                                                    0.300000
           5.800000
50%
                        3.000000
                                      4.350000
                                                    1.300000
           6.400000
                                                    1.800000
75%
                        3.300000
                                       5.100000
                        4.400000
           7.900000
                                       6.900000
                                                    2.500000
max
  [33]: describe_setosa = setosa.describe()
In [34]: describe_versicolor = versicolor.describe()
In [35]: describe_virginica = virginica.describe()
```



Computing errors

```
In [36]: error_setosa = 100 * np.abs(describe_setosa -
    ...: describe_all)
In [37]: error_setosa = error_setosa/describe_setosa
In [38]: error_versicolor = 100 * np.abs(describe_versicolor -
    ...: describe_all)
In [39]: error_versicolor = error_versicolor/describe_versicolor
In [40]: error_virginica = 100 * np.abs(describe_virginica -
    ...: describe_all)
In [41]: error_virginica = error_verginica/describe_virginica
```



undations (2)

Viewing errors

```
In [42]: print(error_setosa)
                                                 petal_width
                                   petal_length
       sepal_length sepal_width
         200.000000
                     200.000000
                                     200.000000
                                                  200.000000
count
          16.726595
                     10.812913
                                     157.045144
                                                  387.533875
mean
std
                                     916.502136
         134.919250
                       14.984768
                                                  623.284534
min
           0.000000
                       13.043478
                                       0.00000
                                                    0.000000
           6.250000
                       12.500000
                                      14.285714
                                                   50.000000
25%
          16.000000
50%
                       11.764706
                                     190.000000
                                                  550.000000
          23.076923
                                     223.809524
75%
                       10.204082
                                                  500.000000
          36.206897
                        0.000000
                                     263.157895
                                                  316.666667
max
```





Let's practice!





Indexing time series

Using pandas to read datetime objects

- read_csv() function
 - Can read strings into datetime objects
 - Need to specify 'parse_dates=True'
- ISO 8601 format
 - yyyy-mm-dd hh:mm:ss



Product sales CSV

	Date	Company	Product	Units
0	2015-02-02 08:30:00	Hooli	Software	3
1	2015-02-02 21:00:00	Mediacore	Hardware	9
2	2015-02-03 14:00:00	Initech	Software	13
3	2015-02-04 15:30:00	Streeplex	Software	13
4	2015-02-04 22:00:00	Acme Coporation	Hardware	14



Parse dates

```
In [1]: import pandas as pd
In [2]: sales = pd.read_csv('sales-feb-2015.csv',
                             parse_dates=True, index_col= 'Date')
   • • • •
```



Parse dates

```
In [3]: sales.head()
Out[3]:
                                       Product
                                                Units
                             Company
Date
                                      Software
2015-02-02 08:30:00
                               Hooli
2015-02-02 21:00:00
                           Mediacore
                                      Hardware
                                                     9
                             Initech Software
2015-02-03 14:00:00
                                                   13
2015-02-04 15:30:00
                           Streeplex Software
                                                   13
2015-02-04 22:00:00
                     Acme Coporation Hardware
                                                   14
```



Parse dates

```
In [4]: sales.info()
DatetimeIndex: 19 entries, 2015-02-02 08:30:00 to 2015-02-26
09:00:00
Data columns (total 3 columns):
Company 19 non-null object
Product 19 non-null object
Units 19 non-null int64
dtypes: int64(1), object(2)
memory usage: 608.0+ bytes
```



Selecting single datetime

```
In [5]: sales.loc['2015-02-19 11:00:00', 'Company']
Out[5]: 'Mediacore'
```



Selecting whole day

```
In [6]: sales.loc['2015-2-5']
Out[6]:
                                      Product Units
                             Company
Date
2015-02-05 02:00:00 Acme Coporation Software
                                                  19
                              Hooli
2015-02-05 22:00:00
                                      Service
                                                   10
```

Partial datetime string selection

- Alternative formats:
 - sales.loc['February 5, 2015']
 - sales.loc['2015-Feb-5']
- Whole month: sales.loc['2015-2']
- Whole year: sales.loc['2015']



Selecting whole month

```
In [7]: sales.loc['2015-2']
Out[7]:
                                        Product
                             Company
                                                 Units
Date
2015-02-02 08:30:00
                               Hooli
                                       Software
2015-02-02 21:00:00
                           Mediacore
                                       Hardware
                                                     9
2015-02-03 14:00:00
                             Initech
                                      Software
                                                    13
2015-02-04 15:30:00
                           Streeplex
                                                    13
                                      Software
2015-02-04 22:00:00
                     Acme Coporation
                                      Hardware
                                                    14
                     Acme Coporation
2015-02-05 02:00:00
                                       Software
                                                    19
2015-02-05 22:00:00
                               Hooli
                                       Service
                                                    10
2015-02-07 23:00:00
                     Acme Coporation
                                      Hardware
                           Streeplex
2015-02-09 09:00:00
                                       Service
                                                    19
                           Mediacore Software
2015-02-09 13:00:00
2015-02-11 20:00:00
                             Initech
                                      Software
                                      Software
2015-02-11 23:00:00
                              Hooli
2015-02-16 12:00:00
                               Hooli
                                       Software
                                                    10
                           Mediacore
                                      Hardware
                                                    16
2015-02-19 11:00:00
```



Slicing using dates/times

```
In [8]: sales.loc['2015-2-16':'2015-2-20']
Out[8]:
                                Product Units
                      Company
Date
2015-02-16 12:00:00
                        Hooli
                               Software
                                            10
                    Mediacore
2015-02-19 11:00:00
                               Hardware
                                            16
2015-02-19 16:00:00
                    Mediacore Service
                                            10
```



Convert strings to datetime



Reindexing DataFrame

```
In [11]: sales.reindex(evening_2_11)
Out[11]:
                              Product
                                        Units
                     Company
                     Initech Software
2015-02-11 20:00:00
                                          7.0
2015-02-11 21:00:00
                                          NaN
                         NaN
                                   NaN
2015-02-11 22:00:00
                                          NaN
                         NaN
                                   NaN
                     Hooli
                             Software
2015-02-11 23:00:00
                                          4.0
```



Filling missing values

```
In [12]: sales.reindex(evening_2_11, method='ffill')
Out[12]:
                              Product
                                       Units
                    Company
                    Initech Software
2015-02-11 20:00:00
2015-02-11 21:00:00 Initech Software
2015-02-11 22:00:00 Initech Software
2015-02-11 23:00:00
                      Hooli Software
In [13]: sales.reindex(evening_2_11, method='bfill')
Out[13]:
                              Product
                                       Units
                    Company
                    Initech Software
2015-02-11 20:00:00
2015-02-11 21:00:00
                      Hooli Software
2015-02-11 22:00:00
                      Hooli
                            Software
2015-02-11 23:00:00
                       Hooli
                             Software
```





Let's practice!





Resampling time series data



Sales data

```
In [1]: import pandas as pd
In [2]: sales = pd.read_csv('sales-feb-2015.csv',
                            parse_dates=True, index_col= 'Date')
   • • • •
In [3]: sales.head()
Out[3]:
                                       Product Units
                             Company
Date
                                      Software
2015-02-02 08:30:00
                               Hooli
                           Mediacore Hardware
2015-02-02 21:00:00
                                                     9
                             Initech Software
                                                   13
2015-02-03 14:00:00
2015-02-04 15:30:00
                           Streeplex Software
                                                   13
                   Acme Coporation Hardware
2015-02-04 22:00:00
                                                    14
```

Resampling

- Statistical methods over different time intervals
 - mean(), sum(), count(), etc.
- Down-sampling
 - reduce datetime rows to slower frequency
- Up-sampling
 - increase datetime rows to faster frequency



Aggregating means

```
In [4]: daily_mean = sales.resample('D').mean()
In [5]: daily_mean
Out[5]:
            Units
Date
2015-02-02
            6.0
2015-02-03
            13.0
            13.5
2015-02-04
2015-02-05
            14.5
             NaN
2015-02-06
2015-02-07
             1.0
              NaN
2015-02-08
2015-02-09
             13.0
2015-02-10
              NaN
2015-02-11
              5.5
2015-02-12
              NaN
2015-02-13
              NaN
2015-02-14
              NaN
```



Verifying

```
In [6]: print(daily_mean.loc['2015-2-2'])
Units    6.0
Name: 2015-02-02 00:00:00, dtype: float64

In [7]: print(sales.loc['2015-2-2', 'Units'])
Date
2015-02-02 08:30:00    3
2015-02-02 21:00:00    9
Name: Units, dtype: int64

In [8]: sales.loc['2015-2-2', 'Units'].mean()
Out[8]: 6.0
```



Method chaining

```
In [9]: sales.resample('D').sum()
Out[9]:
            Units
Date
2015-02-02
             6.0
2015-02-03
             13.0
2015-02-04
             13.5
2015-02-05
             14.5
2015-02-06
              NaN
2015-02-07
              1.0
2015-02-08
             NaN
2015-02-09
             13.0
2015-02-10
              NaN
              5.5
2015-02-11
2015-02-12
              NaN
2015-02-13
              NaN
```



Method chaining

```
In [10]: sales.resample('D').sum().max()
Out[10]:
Units
      29.0
dtype: float64
```



Resampling strings



Resampling frequencies

Input	Description
'min', ' T'	minute
'H'	hour
'D'	day
'B'	business day
'W'	week
'M'	month
'Q'	quarter
'A'	year



Multiplying frequencies

```
In [12]: sales.loc[:,'Units'].resample('2W').sum()
Out[12]:
Date
2015-02-08     82
2015-02-22     79
2015-03-08     14
Freq: 2W-SUN, Name: Units, dtype: int64
```



Upsampling

```
In [13]: two_days = sales.loc['2015-2-4': '2015-2-5', 'Units']
In [13]: two_days
Out[13]:
Date
2015-02-04 15:30:00     13
2015-02-04 22:00:00     14
2015-02-05 02:00:00     19
2015-02-05 22:00:00     10
Name: Units, dtype: int64
```



Upsampling and filling

```
In [14]: two_days.resample('4H').ffill()
Out[14]:
Date
Date
2015-02-04 12:00:00
                       NaN
2015-02-04 16:00:00
                       13.0
2015-02-04 20:00:00
                       13.0
2015-02-05 00:00:00
                       14.0
2015-02-05 04:00:00
                       19.0
2015-02-05 08:00:00
                       19.0
2015-02-05 12:00:00
                       19.0
2015-02-05 16:00:00
                       19.0
2015-02-05 20:00:00
                       19.0
Freq: 4H, Name: Units, dtype: float64
```





Let's practice!





Manipulating time series data



Sales data

```
In [1]: import pandas as pd
In [2]: sales = pd.read_csv('sales-feb-2015.csv',
                            parse_dates=['Date'])
   • • • •
In [3]: sales.head()
Out[3]:
                                          Product
                                                   Units
                                Company
                  Date
  2015-02-02 08:30:00
                                  Hooli
                                         Software
                                                        3
  2015-02-02 21:00:00
                              Mediacore
                                         Hardware
                                Initech Software
  2015-02-03 14:00:00
                                                       13
  2015-02-04 15:30:00
                              Streeplex Software
                                                      13
                                         Hardware
  2015-02-04 22:00:00 Acme Coporation
                                                       14
```



String methods

```
In [4]: sales['Company'].str.upper()
Out[4]:
                 HOOLI
             MEDIACORE
               INITECH
             STREEPLEX
3
      ACME COPORATION
4
      ACME COPORATION
5
                 HOOLI
6
      ACME COPORATION
             STREEPLEX
8
             MEDIACORE
10
               INITECH
                 HOOLI
11
12
                 HOOLI
             MEDIACORE
             MEDIACORE
14
15
             MEDIACORE
•••
```



Substring matching

```
In [5]: sales['Product'].str.contains('ware')
Out[5]:
       True
       True
       True
3
       True
       True
       True
5
      False
6
       True
      False
8
9
       True
10
       True
11
       True
       True
12
13
       True
      False
14
```



Boolean arithmetic

```
In [6]: True + False
Out[6]: 1

In [7]: True + True
Out[7]: 2

In [8]: False + False
Out[8]: 0
```



Boolean reduction

```
In [9]: sales['Product'].str.contains('ware').sum()
Out[9]: 14
```





Datetime methods

```
In [9]: sales['Date'].dt.hour
Out[9]:
       8
      21
     14
3
      15
      22
5
      22
6
      23
8
9
      13
      20
      23
12
       12
13
      11
14
      16
```



Settimezone

```
In [10]: central = sales['Date'].dt.tz_localize('US/Central')
In [11]: central
Out[11]:
     2015-02-02 08:30:00-06:00
0
     2015-02-02 21:00:00-06:00
    2015-02-03 14:00:00-06:00
3
    2015-02-04 15:30:00-06:00
     2015-02-04 22:00:00-06:00
4
    2015-02-05 02:00:00-06:00
5
6
     2015-02-05 22:00:00-06:00
     2015-02-07 23:00:00-06:00
     2015-02-09 09:00:00-06:00
8
9
     2015-02-09 13:00:00-06:00
10
    2015-02-11 20:00:00-06:00
     2015-02-11 23:00:00-06:00
12
     2015-02-16 12:00:00-06:00
Name: Date, dtype: datetime64[ns, US/Central]
```



Convert timezone

```
In [12]: central.dt.tz_convert('US/Eastern')
Out[12]:
     2015-02-02 09:30:00-05:00
     2015-02-02 22:00:00-05:00
     2015-02-03 15:00:00-05:00
3
     2015-02-04 16:30:00-05:00
     2015-02-04 23:00:00-05:00
4
5
     2015-02-05 03:00:00-05:00
     2015-02-05 23:00:00-05:00
6
     2015-02-08 00:00:00-05:00
8
     2015-02-09 10:00:00-05:00
     2015-02-09 14:00:00-05:00
10
     2015-02-11 21:00:00-05:00
11
     2015-02-12 00:00:00-05:00
12
     2015-02-16 13:00:00-05:00
     2015-02-19 12:00:00-05:00
     2015-02-19 17:00:00-05:00
14
Name: Date, dtype: datetime64[ns, US/Eastern]
```



Method chaining

```
In [13]: sales['Date'].dt.tz_localize('US/Central').
    ...: dt.tz_convert('US/Eastern')
Out[13]:
     2015-02-02 09:30:00-05:00
     2015-02-02 22:00:00-05:00
     2015-02-03 15:00:00-05:00
3
     2015-02-04 16:30:00-05:00
     2015-02-04 23:00:00-05:00
4
     2015-02-05 03:00:00-05:00
5
     2015-02-05 23:00:00-05:00
6
     2015-02-08 00:00:00-05:00
     2015-02-09 10:00:00-05:00
8
     2015-02-09 14:00:00-05:00
10
     2015-02-11 21:00:00-05:00
11
     2015-02-12 00:00:00-05:00
12
     2015-02-16 13:00:00-05:00
     2015-02-19 12:00:00-05:00
     2015-02-19 17:00:00-05:00
14
Name: Date, dtype: datetime64[ns, US/Eastern]
```



World Population

```
In [14]: population = pd.read_csv('world_population.csv',
    ...: parse_dates=True, index_col= 'Date')
In [15]: population
Out[15]:
              Population
Date
1960-12-31
            2.087485e+10
1970-12-31
           2.536513e+10
1980-12-31
           3.057186e+10
1990-12-31
            3.644928e+10
           4.228550e+10
2000-12-31
2010-12-31
           4.802217e+10
```



Upsample population

```
In [16]: population.resample('A').first()
Out[16]:
              Population
Date
1960-12-31
            2.087485e+10
1961-12-31
                      NaN
1962-12-31
                      NaN
1963-12-31
                      NaN
1964-12-31
                      NaN
1965-12-31
                      NaN
1966-12-31
                      NaN
1967-12-31
                      NaN
1968-12-31
                      NaN
1969-12-31
                      NaN
1970-12-31
            2.536513e+10
                      NaN
1971-12-31
1972-12-31
                      NaN
```



Interpolate missing data

```
In [17]: population.resample('A').first().interpolate('linear')
Out[17]:
              Population
Date
1960-12-31
            2.087485e+10
1961-12-31
           2.132388e+10
1962-12-31
           2.177290e+10
1963-12-31
            2.222193e+10
1964-12-31
           2.267096e+10
1965-12-31
           2.311999e+10
1966-12-31
            2.356902e+10
1967-12-31
           2.401805e+10
1968-12-31
           2.446707e+10
1969-12-31
            2.491610e+10
           2.536513e+10
1970-12-31
1971-12-31 2.588580e+10
1972-12-31 2.640648e+10
```





Let's practice!





Time series visualization

Topics

- Line types
- Plot types
- Subplots



S&P 500 Data

```
In [1]: import pandas as pd
In [2]: import matplotlib.pyplot as plt
   [3]: sp500 = pd.read_csv('sp500.csv', parse_dates=True,
                                  index_col= 'Date')
    • • • •
In [4]: sp500.head()
Out[4]:
                             High
                                                     Close
                                                               Volume
                                                                        Adj Close
                 0pen
                                           Low
Date
2010-01-04
           1116.560059
                       1133.869995
                                   1116.560059
                                               1132.989990
                                                           3991400000
                                                                       1132.989990
2010-01-05
           1132.660034
                       1136.630005
                                   1129.660034
                                               1136.520020
                                                           2491020000
                                                                       1136.520020
2010-01-06
          1135.709961
                       1139.189941
                                   1133.949951
                                               1137.140015
                                                           4972660000
                                                                       1137.140015
2010-01-07
          1136.270020
                      1142.459961
                                                           5270680000
                                                                      1141.689941
                                  1131.319946
                                               1141.689941
          1140.520020
2010-01-08
                       1145.390015
                                   1136.219971
                                               1144.979980
                                                           4389590000
                                                                      1144.979980
```

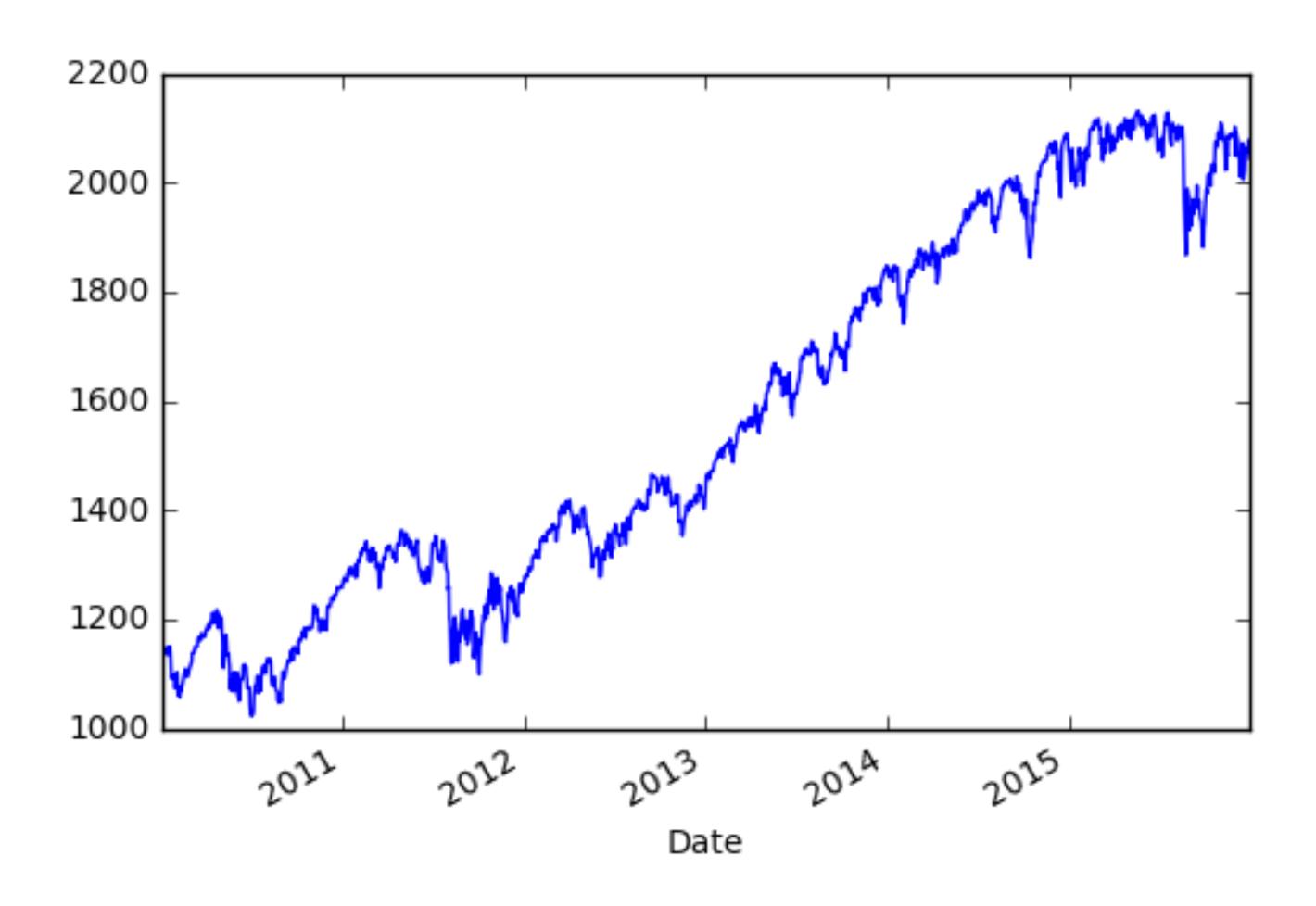


Pandas plot

```
In [5]: sp500['Close'].plot()
In [6]: plt.show()
```



Default plot





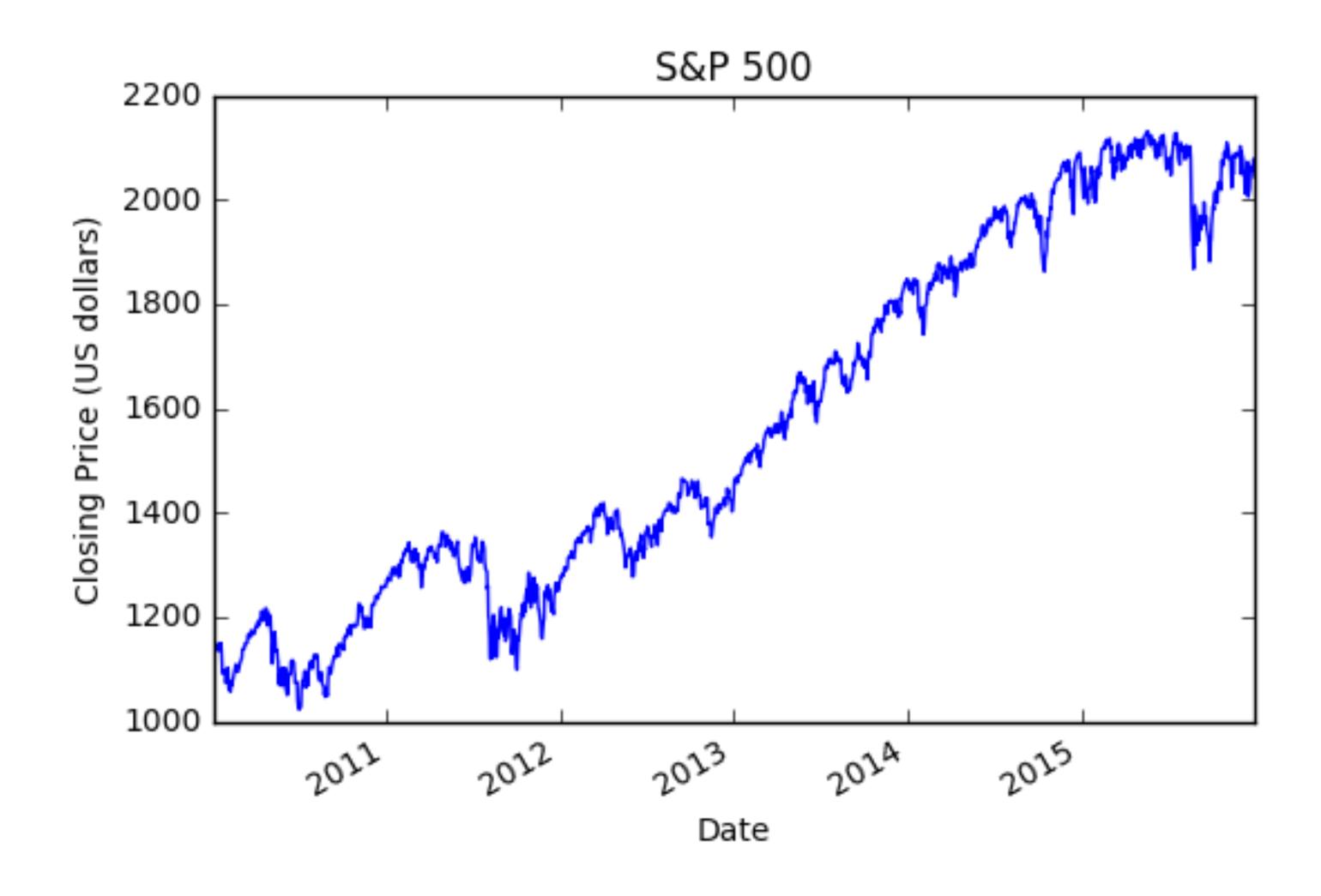


Labels and title

```
In [7]: sp500['Close'].plot(title='S&P 500')
In [8]: plt.ylabel('Closing Price (US Dollars)')
In [9]: plt.show()
```



Labels and title

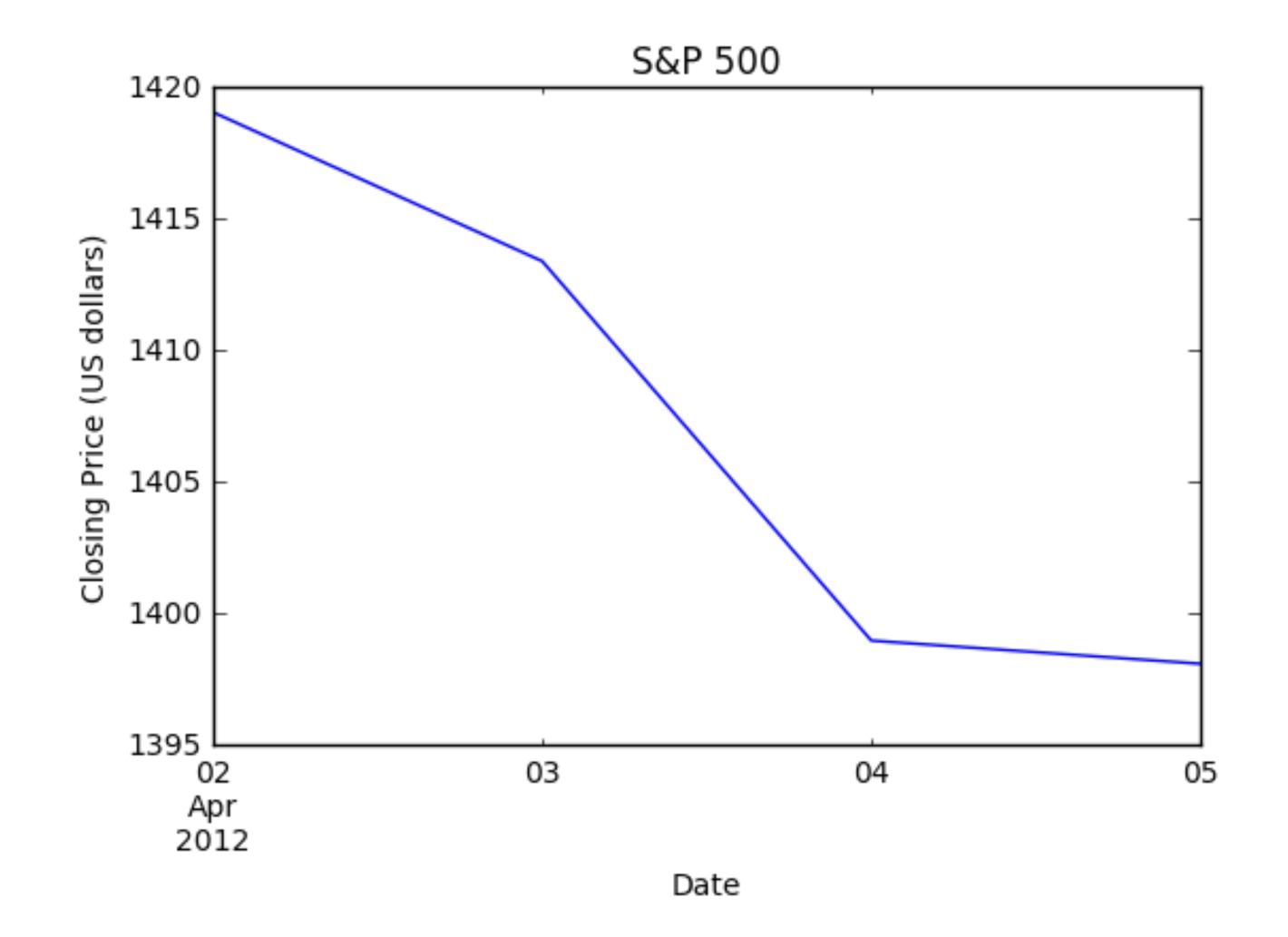




One week



One week





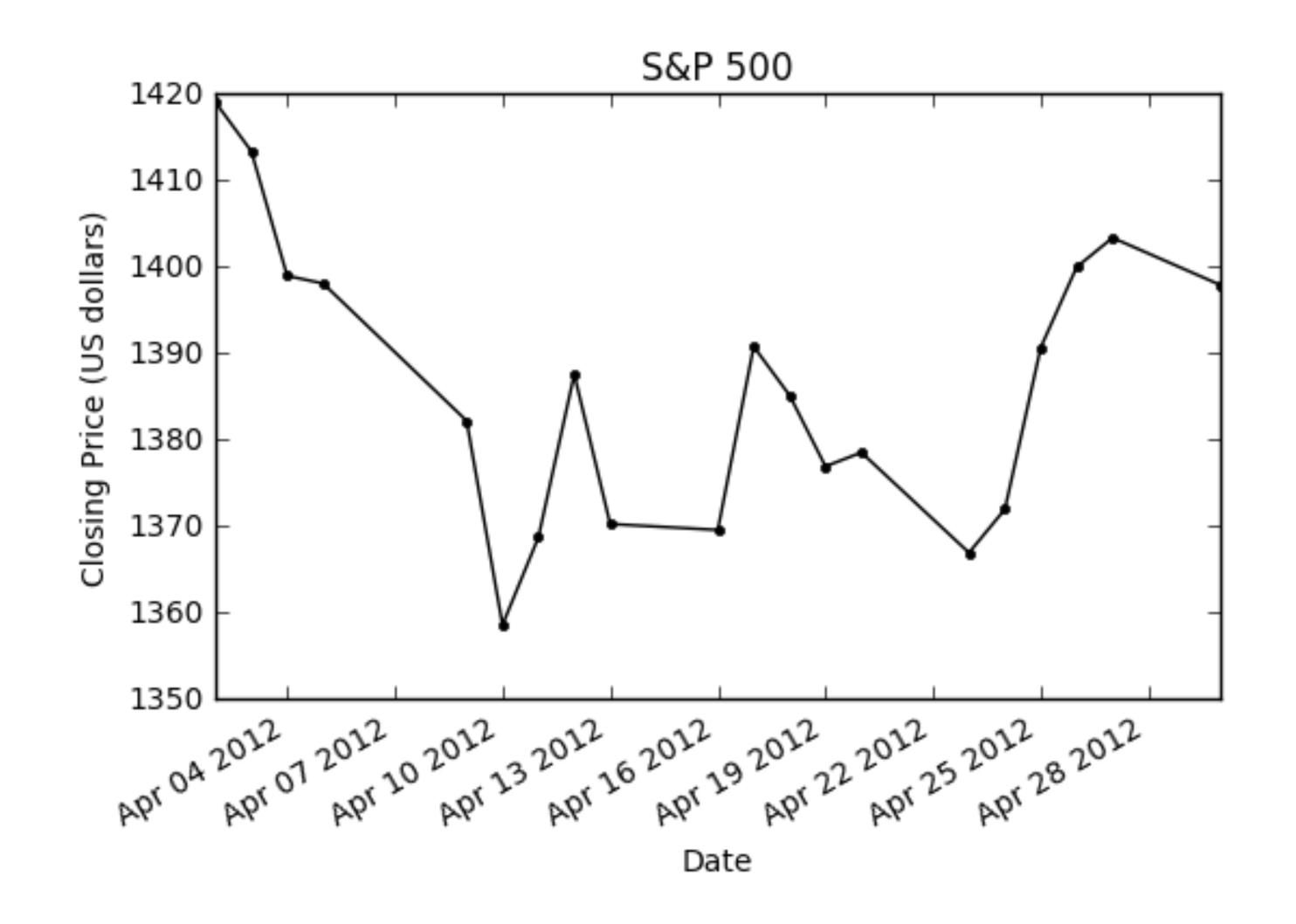
Plot styles

```
In [13]: sp500.loc['2012-4', 'Close'].plot(style='k.-',
                                           title='S&P500')
In [14]: plt.ylabel('Closing Price (US Dollars)')
In [15]: plt.show()
```





One week



More plot styles

- Style format string
 - color (k: black)
 - marker (.: dot)
 - line type (-: solid)



More plot styles

Color	Marker	Line
b: blue	o: circle	: dotted
g: green	*: star	–: dashed
r: red	s: square	
c: cyan	+: plus	

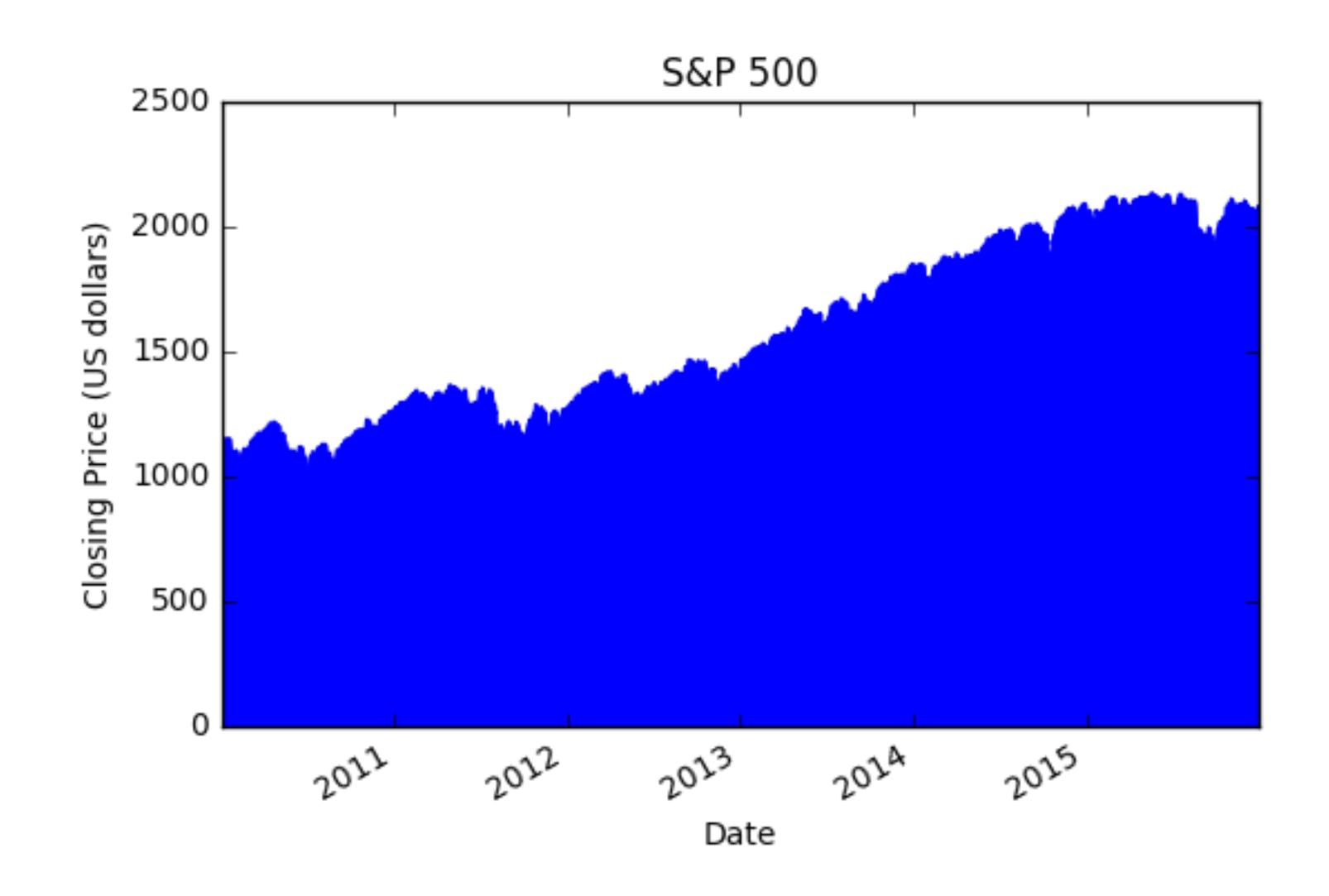


Area plot

```
In [16]: sp500['Close'].plot(kind='area', title='S&P 500')
In [17]: plt.ylabel('Closing Price (US Dollars)')
In [18]: plt.show()
```



Area plot



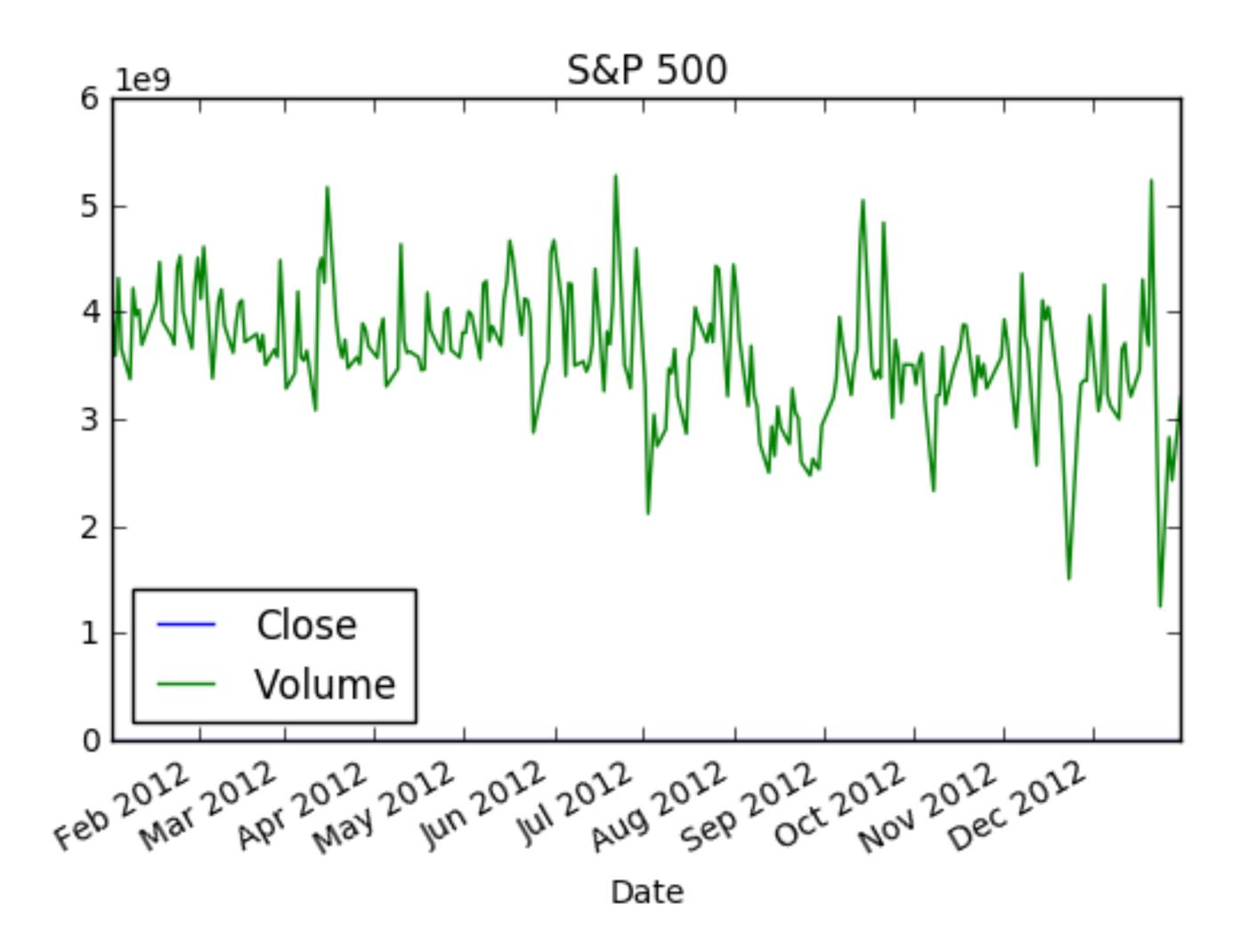




Multiple columns



Multiple columns







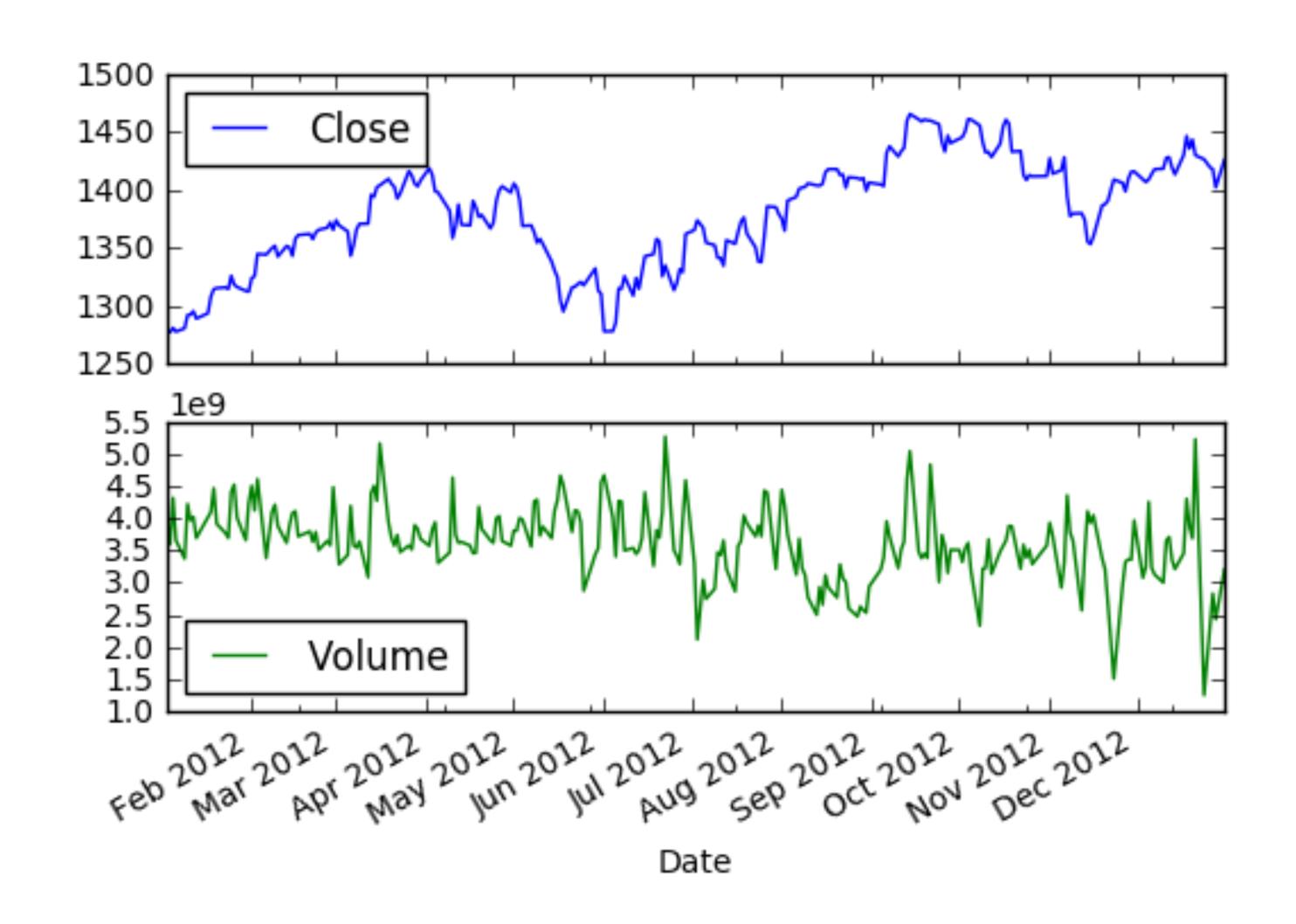
Subplots

```
In [21]: sp500.loc['2012', ['Close','Volume']].plot(subplots=True)
In [22]: plt.show()
```





Subplots







Let's practice!