Elements Of Data Science - F2020

Week 12: Time Series, Data Processing, Delivery and Databases

12/7/2020

TODOs

- Readings:
 - Final Review Sheet
- Quiz 12, **Due Sunday Dec 13th, 11:59pm ET**
- HW4, Due Friday Dec 18th 11:59pm ET
- Final
 - Release Monday night 12/14
 - Due Saturday Dec 19th, 11:59pm ET
 - Have 24hrs after starting exam to finish
 - 30-40 questions (fill in the blank/multiple choice/short answer)
 - Online via Gradescope
 - Questions asked/answered privately via Piazza
 - Open-book, open-note, open-python

Today

- Imbalanced Classes
- Finish Time Series
- Data processing and delivery
- Connecting to databases with sqlalchemy and pandas

Questions?

Dealing With Imbalanced Classes

• See imbalanced_classes.ipynb or .pdf

Timeseries in Python so far:

- datetime .date .time .datetime .timedelta
- format with .strftime()
- parse time with pd.to_datetime()
- pandas Timestamp Timedelta DatetimeIndex
- Indexing with DatetimeIndex
- Frequencies
- Timezones

Additional pandas functionality we won't discuss:

- Period and PeriodIndex
- Panels

Next: Operations on Time Series data

Shifting

- Moving data backward or forward in time (lagging/leading)
- Ex: calculate percent change

Shifting

- percent change:
 - (new_value old_value) / old_value
 - (new_value / old_value) 1

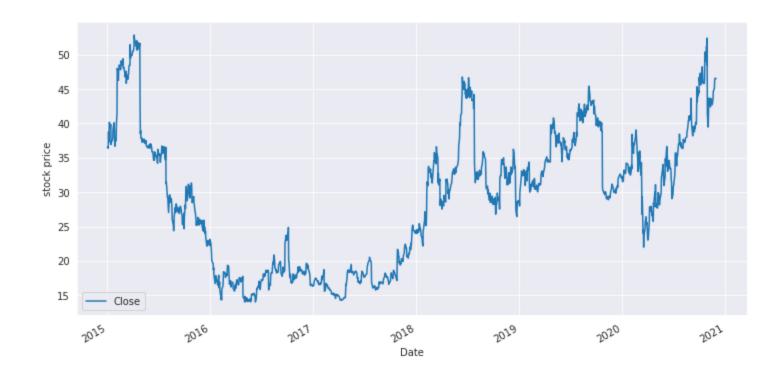
Example Dataset: Twitter Stock

```
In [5]: # first run: conda install pandas-datareader
#from pandas_datareader import data
#df_twtr = data.DataReader('TWTR', start='2015', end='2021', data_source='yahoo')
df_twtr = pd.read_csv('.../data/twtr_2015-2020.csv', parse_dates=['Date'], index_col='Date')
df_twtr.head(3)
```

Out[5]:

| | High | Low | Open | Close | Volume | Adj Close |
|------------|-----------|-----------|-----------|-----------|----------|-----------|
| Date | | | | | | |
| 2015-01-02 | 36.740002 | 35.540001 | 36.230000 | 36.560001 | 12062500 | 36.560001 |
| 2015-01-05 | 37.110001 | 35.639999 | 36.259998 | 36.380001 | 15062700 | 36.380001 |
| 2015-01-06 | 39.450001 | 36.040001 | 36.270000 | 38.759998 | 33050800 | 38.759998 |

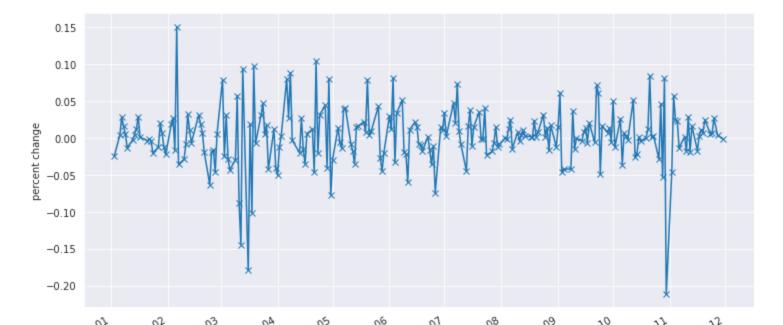
```
In [6]: fig,ax = plt.subplots(1,1,figsize=(12,6))
    df_twtr[['Close']].plot(ax=ax);
    ax.set_ylabel('stock price');
```



Shifting Example: Twitter Close

Calculate Percent Change

```
In [7]: # (today / yesterday) - 1
        ((df_twtr.Close / df_twtr.Close.shift(1)) - 1).tail(5)
Out[7]: Date
        2020-11-23
                      0.005819
        2020-11-24
                      0.006453
        2020-11-25
                      0.026531
        2020-11-27
                      0.003446
        2020-11-30
                     -0.001717
        Name: Close, dtype: float64
In [8]: # plot percent change of close in 2020
        fig,ax = plt.subplots(1,1,figsize=(12,6))
        close_2020 = df_twtr.loc['2020','Close']
        ((close_2020 / close_2020.shift(1)) - 1).plot(marker='x',ax=ax);
        ax.set_ylabel('percent change');
```



Resampling

Convert from one frequency to another

Downsampling

- from higher to lower (day to month)
- need to aggregate

Upsampling

- from lower to higher (month to day)
- need to fill missing
- Can also be used to set frequency from None

Resampling: Initialize Frequency

```
In [9]: df_twtr.index
 Out[9]: DatetimeIndex(['2015-01-02', '2015-01-05', '2015-01-06', '2015-01-07',
                         '2015-01-08', '2015-01-09', '2015-01-12', '2015-01-13',
                        '2015-01-14', '2015-01-15',
                         '2020-11-16', '2020-11-17', '2020-11-18', '2020-11-19',
                         '2020-11-20', '2020-11-23', '2020-11-24', '2020-11-25',
                        '2020-11-27', '2020-11-30'],
                       dtype='datetime64[ns]', name='Date', length=1489, freq=None)
In [10]: df_twtr_B = df_twtr.resample('B').asfreq() # set frequency to business day
         df twtr B.index
Out[10]: DatetimeIndex(['2015-01-02', '2015-01-05', '2015-01-06', '2015-01-07',
                         '2015-01-08', '2015-01-09', '2015-01-12', '2015-01-13',
                         '2015-01-14', '2015-01-15',
                         '2020-11-17', '2020-11-18', '2020-11-19', '2020-11-20',
                        '2020-11-23', '2020-11-24', '2020-11-25', '2020-11-26',
                        '2020-11-27', '2020-11-30'],
                       dtype='datetime64[ns]', name='Date', length=1542, freg='B')
```

Resampling: Downsampling

- Go from higher/shorter to lower/longer
- Need to aggregate (like groupby)
- Example: Downsampling from business day to business quarter

```
In [11]: df_twtr_BQ = df_twtr.resample('BQ')
          df_twtr_BQ
Out[11]: <pandas.core.resample.DatetimeIndexResampler object at 0x7f61faf1cd30>
In [12]: str(df_twtr_BQ)
Out[12]: 'DatetimeIndexResampler [freq=<BusinessQuarterEnd: startingMonth=12>, axis=0, closed=right, label=right, convention=start, originally
          in=start_day]'
In [13]: df_twtr_BQ.mean().head(3)
Out[13]:
                         High
                                   Low
                                           Open
                                                     Close
                                                               Volume
                                                                       Adj Close
                Date
           2015-03-31 45.080328 43.552459 44.228688 44.335574 2.084619e+07
                                                                      44.335574
                              40.385079 41.173492 40.874603 2.232030e+07 40.874603
           2015-06-30 41.634921
           2015-09-30 30.638281 29.420625 30.047812 30.000625 2.031210e+07 30.000625
```

Resampling: Downsampling

```
In [14]: fig, ax = plt.subplots(1,1,figsize=(12,6))
         df_twtr_B.Close.plot(style='-', label='by B',ax=ax)
         df_twtr_BQ.Close.mean().plot(style='--', marker='x', label='by BQ', ax=ax)
         plt.legend(loc='upper right');
           30
           2015
                                                   2019
                                                             2020
                     2016
```

Resampling: Upsampling

- Go from lower/longer to higher/shorter
- Need to decide how to handle missing values
- Example: Upsample from business day to hour

```
In [15]: df_twtr_B.index[:3]
Out[15]: DatetimeIndex(['2015-01-02', '2015-01-05', '2015-01-06'], dtype='datetime64[ns]', name='Date', freq='B')
In [16]: df_twtr_B.Close.resample('H').asfreq().iloc[0:3]
Out[16]: Date
         2015-01-02 00:00:00
                                 36,560001
         2015-01-02 01:00:00
                                       NaN
         2015-01-02 02:00:00
                                      NaN
         Freq: H, Name: Close, dtype: float64
In [17]: df_twtr_B.Close.resample('H').asfreq().iloc[70:73]
Out[17]: Date
         2015-01-04 22:00:00
                                       NaN
                                      NaN
         2015-01-04 23:00:00
         2015-01-05 00:00:00
                                 36.380001
         Freq: H, Name: Close, dtype: float64
```

Resampling: Upsampling

• ffill():Forward Fill

• bfill(): Backward Fill

Moving Windows

- Apply function on a fixed window moving accross time
- Method of smoothing out the data
- center: place values at center of window

```
In [20]: df_twtr_B.Close['2020-11-02':'2020-11-06']
Out[20]: Date
                        39.470001
          2020-11-02
                        41.730000
         2020-11-03
         2020-11-04
                        42.759998
                        43.709999
         2020-11-05
         2020-11-06
                       43.119999
         Freq: B, Name: Close, dtype: float64
In [21]: rolling = df_twtr_B.Close.rolling(5, center=True)
         rolling
Out[21]: Rolling [window=5, center=True, axis=0]
In [22]: rolling.mean()['2020-11-02':'2020-11-06']
Out[22]: Date
                        43.550000
         2020-11-02
                        41.806000
         2020-11-03
         2020-11-04
                        42.157999
         2020-11-05
                        42.901999
                        43.037999
         2020-11-06
         Freq: B, Name: Close, dtype: float64
                                                                                                                                             17 / 74
```

Moving Windows

```
In [23]: sns.set_style("whitegrid")
         fig, ax = plt.subplots(1,1,figsize=(16,8));
         df_twtr_B['2020'].Close.plot(style='-',alpha=0.3,label='business day');
         rolling.mean()['2020'].plot(style='--',label='5 day rolling window mean');
         (rolling.mean()['2020'] + 2*rolling.std()['2020']).plot(style=':',c='g',label='_nolegend_');
         (rolling.mean()['2020'] - 2*rolling.std()['2020']).plot(style=':',c='g',label='_nolegend_');
         ax.legend();
               business day
              --- 5 day rolling window mean
```

Demo

• bike_travel_example.ipynb

Timeseries Operations Review

- Shifting
- Resampling
 - Downsampling
 - Upsampling
- Moving/Rolling Windows

Questions?

Data Processing and Delivery: ETL

• Extract Transform Load

• Extract: Reading in data

• Transform: Transforming data

• Load: Delivering data

Extract: Various Data Sources

- flatfiles (csv, excel)
- semi-structured documents (json, html)
- unstructured documents
- data + schema (dataframe, parquet)
- APIs (wikipedia, twitter, spotify, etc.)
- databases

- Pandas to the rescue!
- Plus other specialized libraries

Extracting Data with Pandas

- read_csv
- read_excel
- read_parquet

- read_json
- read_html

- read_sql
- read_clipboard
- ...

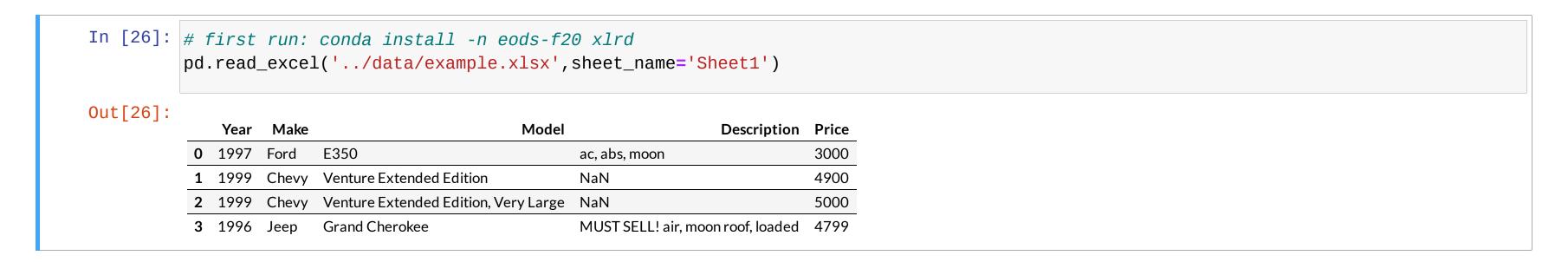
Extract Data: CSV

Comma Separated Values

```
In [24]: %cat ../data/example.csv
          Year, Make, Model, Description, Price
          1997, Ford, E350, "ac, abs, moon", 3000.00
          1999, Chevy, "Venture Extended Edition", "", 4900.00
          1999, Chevy, "Venture Extended Edition, Very Large", ,5000.00
          1996, Jeep, Grand Cherokee, "MUST SELL! air, moon roof, loaded", 4799.00
In [25]: df = pd.read_csv('../data/example.csv', header=0, sep=',')
          df
Out[25]:
                                                                     Description
                   Make
                                               Model
              Year
                                                                                Price
           0 1997 Ford
                         E350
                                                                               3000.0
                                                      ac, abs, moon
                   Chevy Venture Extended Edition
                                                     NaN
                                                                               4900.0
           2 1999 Chevy Venture Extended Edition, Very Large NaN
                                                                               5000.0
                                                     MUST SELL! air, moon roof, loaded 4799.0
           3 1996 Jeep
                         Grand Cherokee
```

Extract Data: Excel

| | Α | В | С | D | E |
|---|------|-------|--------------------------------------|-----------------------------------|-------|
| 1 | Year | Make | Model | Description | Price |
| 2 | 1997 | Ford | E350 | ac, abs, moon | 3000 |
| 3 | 1999 | Chevy | Venture Extended Edition | | 4900 |
| 4 | 1999 | Chevy | Venture Extended Edition, Very Large | | 5000 |
| 5 | 1996 | Jeep | Grand Cherokee | MUST SELL! air, moon roof, loaded | 4799 |
| | | | | | |



Extract Data: Parquet

- open source column-oriented data storage
- part of the Apache Hadoop ecosystem
- often used when working with Spark
- requires additional parsing engine eg pyarrow
- includes both data and schema
- Schema: metadata about the dataset (column names, datatypes, etc.)

Extract Data: JSON

- JavaScript Object Notation
- often seen as return from api call
- looks like a dictionary or list of dictionaries
- pretty print using json.loads(json_string)

Extract Data: JSON

```
In [27]: | json = """
         {"0": {"Year": 1997,
           "Make": "Ford",
           "Model": "E350",
           "Description": "ac, abs, moon",
           "Price": 3000.0},
          "1": {"Year": 1999,
           "Make": "Chevy",
           "Model": "Venture Extended Edition",
           "Description": null,
           "Price": 4900.0},
          "2": {"Year": 1999,
           "Make": "Chevy",
           "Model": "Venture Extended Edition, Very Large",
           "Description": null,
           "Price": 5000.0},
          "3": {"Year": 1996,
           "Make": "Jeep",
           "Model": "Grand Cherokee",
           "Description": "MUST SELL! air, moon roof, loaded",
           "Price": 4799.0}}
```

In [28]: pd.read_json(json,orient='index')

Out[28]:

| | Year | Make | Model | Description | Price |
|---|------|-------|--------------------------------------|-----------------------------------|-------|
| 0 | 1997 | Ford | E350 | ac, abs, moon | 3000 |
| 1 | 1999 | Chevy | Venture Extended Edition | None | 4900 |
| 2 | 1999 | Chevy | Venture Extended Edition, Very Large | None | 5000 |
| 3 | 1996 | Jeep | Grand Cherokee | MUST SELL! air, moon roof, loaded | 4799 |

Extract Data: HTML

- HyperText Markup Language
- Parse with BeautifulSoup

Extract Data: APIs

- Application Programming Interface
- defines interactions between software components and resourses
- most datasources have an API
- some require authentication
- python libraries exist for most common APIs

• requests: library for making web requests and accessing the results

API Example: Wikipedia

```
In [30]: import requests
         url = 'http://en.wikipedia.org/w/api.php?action=query&prop=info&format=json&titles='
         title = 'Data Science'
         title = title.replace(' ','%20')
         print(url+title)
         http://en.wikipedia.org/w/api.php?action=query&prop=info&format=json&titles=Data%20Science
In [31]: resp = requests.get(url+title)
         resp.json()
Out[31]: {'batchcomplete': '',
           'query': {'pages': {'49495124': {'pageid': 49495124,
              'ns': 0,
             'title': 'Data Science',
              'contentmodel': 'wikitext',
              'pagelanguage': 'en',
              'pagelanguagehtmlcode': 'en',
              'pagelanguagedir': 'ltr',
              'touched': '2020-12-01T22:30:17Z',
              'lastrevid': 706007296,
             'length': 26,
              'redirect': '',
             'new': ''}}}
```

API Example: Twitter

- 1. Apply for Twitter developer account
- 2. Create a Twitter application to generate tokens and secrets

```
In [33]: public_tweets = twitter.search(q='columbia')['statuses']

for status in public_tweets[:3]:
    print('-----')
    print(status["text"])

......

RT @columbiaydsa: "While this is a conversation currently centered in Morningside Heights, we hope that it will spread and star t a national...

When it comes to building trust and managing your team's workload, transparency is key. Learn how the Media & Dreat... https://t.co/qYshlsNBt5
.......

All indoor and outdoor adult team sports are now prohibited in B.C. and children's programs have returned to earlie... https://t.co/q8xt9DvFht
```

Transforming Data

- Standardization
- Creating dummy variables
- Filling missing data
- One-Hot-Encoding
- Binning
- Parsing natural language
- Dimensionality reduction
- etc...

Transform: Pipeline Example 1

```
In [34]: from sklearn.datasets import make_classification
         from sklearn.model_selection import train_test_split
         # generate some data to play with
         X, y = make_classification(n_samples=500,
                                    n_features=5,
                                    n_informative=2, # number of informative features
                                    random_state=42)
         X.shape
Out[34]: (500, 5)
In [35]: X_train, X_test, y_train, y_test = train_test_split(X, y, stratify=y, test_size=.1)
         X_train[:2].round(2)
Out[35]: array([[-2.28, 0.73, 0.02, -1.99, -2.11],
                [2.08, 2.06, -0.22, 0.48, -0.18]]
In [36]: pd.Series(y_train).value_counts()
Out[36]: 1
              226
              224
         dtype: int64
```

Transform: Pipeline Example 1 Cont.

```
In [37]: from sklearn.feature_selection import SelectKBest,f_classif
         from sklearn.svm import SVC
         from sklearn.pipeline import Pipeline
         feature_filter = SelectKBest(f_classif, k=2)
         clf = SVC(kernel='linear')
         pipeline = Pipeline([('select', feature_filter), ('svc', clf)])
         pipeline.set_params(svc__C=.1).fit(X_train, y_train)
Out[37]: Pipeline(steps=[('select', SelectKBest(k=2)),
                         ('svc', SVC(C=0.1, kernel='linear'))])
In [38]: pipeline.score(X_test,y_test)
Out[38]: 0.86
In [39]: np.where(pipeline['select'].get_support())[0]
Out[39]: array([0, 2])
```

Transform: Pipeline Example 2

```
In [40]: from sklearn.pipeline import Pipeline
         from sklearn.impute import SimpleImputer
         from sklearn preprocessing import StandardScaler, OneHotEncoder
         from sklearn.linear_model import LogisticRegression
         # from https://scikit-learn.org/stable/auto_examples/compose/plot_column_transformer_mixed_types.html#sphx-glr-auto-examples-com
         # Read data from Titanic dataset.
         titanic_url = ('https://raw.githubusercontent.com/amueller/'
                         'scipy-2017-sklearn/091d371/notebooks/datasets/titanic3.csv')
         df_titanic = pd.read_csv(titanic_url)[['age', 'fare', 'embarked', 'sex', 'pclass', 'survived']]
         # Numeric Features:
         # - age: float.
         # - fare: float.
         # Categorical Features:
         # - embarked: categories encoded as strings {'C', 'S', 'Q'}.
         # - sex: categories encoded as strings {'female', 'male'}.
         # - pclass: ordinal integers {1, 2, 3}.
In [41]: df_titanic.head(3)
Out[41]:
                                     sex pclass survived
                       fare embarked
          0 29.0000 211.3375 S
                                   female 1
          1 0.9167 151.5500 S
                                   male 1
                                              1
          2 2.0000 151.5500 S
                                   female 1
```

ColumnTransformer

• Transform sets of columns differently as part of a pipeline

```
In [42]: from sklearn.compose import ColumnTransformer
         numeric_features = ['age', 'fare']
         numeric_transformer = Pipeline(steps=[
             ('imputer', SimpleImputer(strategy='median')), # fill missing values with median
             ('scaler', StandardScaler())])
                                              # scale features
In [43]: categorical_features = ['embarked', 'sex', 'pclass']
         categorical_transformer = Pipeline(steps=[
             ('imputer', SimpleImputer(strategy='constant', fill_value='missing')), # fill missing value with 'missing'
             ('onehot', OneHotEncoder(handle_unknown='ignore'))])
                                                                                   # one hot encode
In [44]: preprocessor = ColumnTransformer(
             transformers=[
                 ('num', numeric_transformer, numeric_features),
                 ('cat', categorical_transformer, categorical_features)])
In [45]: clf = Pipeline(steps=[('preprocessor', preprocessor),
                               ('classifier', LogisticRegression(solver='lbfgs', random_state=42))])
```

Transform: Pipeline Example 2 Cont.

```
In [46]: X = df_titanic.drop('survived', axis=1)
         y = df_titanic['survived']
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)
         clf.fit(X_train, y_train)
         print(f"train set score: {clf.score(X_train, y_train):.3f}")
         print(f"test set score : {clf.score(X_test, y_test):.3f}")
         train set score: 0.784
         test set score : 0.771
In [47]: from sklearn.model_selection import GridSearchCV
         # grid search deep inside the pipeline
         param_grid = {
             'preprocessor__num__imputer__strategy': ['mean', 'median'],
             'classifier C': [0.1, 1.0, 10, 100],
         gs_pipeline = GridSearchCV(clf, param_grid, cv=3)
         gs_pipeline.fit(X_train, y_train)
         print("best test set score from grid search: {:.3f}".format(gs_pipeline.score(X_test, y_test)))
         print("best parameter settings: {}".format(gs_pipeline.best_params_))
         best test set score from grid search: 0.771
         best parameter settings: {'classifier__C': 100, 'preprocessor__num__imputer__strategy': 'median'}
```

Loading Data with pandas

- to_csv
- to excel
- to_json
- to_html
- to_parquet

- to_sql
- to_clipboard

• to_pickle

Delivering Data With Flask

- Flask: lightweight web server
- can be used to create a small API to:
 - return transformed data
 - return predictions
 - return datasets

Aside: Running python scripts from the command line

```
In [48]: !cat ../src/sample_script.py
         # import necessary libraries and function
         from datetime import datetime
         # python as usual
         # will run as script or on import
         run_or_imported_at = datetime.now()
         print(f"this was run or imported at {run_or_imported_at}")
         print(f''\{\underline{name} = :s\}'')
         if __name__ == "__main__":
             # will only run if this is a script
             # won't be run if imported
             print("running as a script")
In [49]: import sys
         sys.path.append('../src/')
         import sample_script
         this was run or imported at 2020-12-07 17:30:32.674361
         __name__ = sample_script
In [50]: print(sample_script.run_or_imported_at)
         2020-12-07 17:30:32.674361
```

Aside: Function Decorators

- act like wrappers around functions
- decorators are prefixed by the "@" symbol
- placed above the function to be wrapped

```
In [51]:

def my_decorator(func):
    def wrapper():
        print("Happens before the function is called.")
        func()
        print("Happens after the function is called.")
    return wrapper

@my_decorator
def say_hello():
    print("Hello")

say_hello()

Happens before the function is called.
Hello
Happens after the function is called.
```

Creating APIs: Flask

Need to run: conda install -n eods-f20 flask

```
In [52]: !cat ../src/hello_flask.py

from flask import Flask, escape, request

app = Flask(__name__)

@app.route('/')
def hello():
    name = request.args.get("name", "World")
    return f'Hello, {escape(name)}!\n'

if __name__ == '__main__':
    app.run()
```

- 1. at command line, run: \$ python hello_flask.py
- 2. in ipython (or notebook)

```
import requests
r = requests.get('http://127.0.0.1:5000/?name=Bryan')
print(r.text)
```

Creating APIs: Flask with Multiple Routes

```
In [53]: !cat ../src/die_flask.py
         import numpy as np
         from flask import Flask, request, jsonify
         app = Flask(__name___)
         @app.route("/")
         def help():
             return "Give the number of sides the die should have.\n"
         @app.route("/<int:sides>")
         def roll_die(sides):
             return str(np.random.randint(1, sides+1))
         @app.route("/json/<int:sides>")
         def roll_die_json(sides):
             return jsonify({'sides': sides,'roll': np.random.randint(1, sides+1)})
         if __name__ == '__main__':
             app.run()
```

GET vs POST

• **GET**: pass information in the url

```
127.0.0.1:5000/?firstname=Bryan&lastname=Gibson
```

• **POST**: pass information as additional http request (often JSON)

```
127.0.0.1:5000/
{'firstname':'Bryan','lastname':'Gibson'}
```

Creating APIs: Flask

• Export trained models (and other data structures) using pickle

```
In [54]:
import pickle as pkl
with open('../data/titanic_pipeline_clf.pkl','wb') as f:
    pkl.dump(gs_pipeline,f)
```

Creating APIs: Deliver Predictions Using Flask

```
In [55]: !cat ../src/titanic_clf.py
         from flask import Flask, escape, request, jsonify
         import pickle as pkl
         import pandas as pd
         # need to train and pickle classifier first
         with open('../data/titanic_pipeline_clf.pkl','rb') as f:
             clf = pkl.load(f)
         app = Flask(__name___)
         @app.route('/', methods=['POST'])
         def predict():
             prediction = None
             query = pd.DataFrame(request.form,index=[0])
             print(query, flush=True)
             if query is not None:
                 prediction = clf.predict(query)
             if prediction:
                 return jsonify([str(x) for x in prediction])
             else:
                 return 'no predictions made'
         if __name__ == '__main__':
             app.run()
```

Creating APIs: Deliver Predictions Using Flask Cont.

```
In [56]: query_label = df_titanic.iloc[0].loc['survived']
In [57]: query = df_titanic.iloc[0,:-1].to_dict()
query
Out[57]: {'age': 29.0, 'fare': 211.3375, 'embarked': 'S', 'sex': 'female', 'pclass': 1}
In [58]: query_label
Out[58]: 1
In [59]: # first start script from command line: python titanic_clf.py
# then uncomment the line below
#requests.post('http://127.0.0.1:5000/', data=query).text
```

Data Processing Summary

- ETL
- reading datafiles using pandas
- website scraping (requests, Beautiful Soup)
- accessing data via API
- Tranforming data with Pipelines
- Exposing data via API (Flask)

Questions?

Accessing Databases with Python

- databases vs flat-files
- Relational Databases and SQL
- NoSQL databases

Flat Files

Company Details

| E_ID | Name | Department | Dept_ID | Manager_Name |
|------|--------|------------|---------|------------------|
| 101 | Anoop | Accounts | AC-10 | Mr Gagan Thakral |
| 201 | Anurag | Accounts | AC-10 | Mr Gagan Thakral |
| 301 | Rakesh | Accounts | AC-10 | Mr Gagan Thakral |
| 401 | Saurav | Accounts | AC-10 | Mr Gagan Thakral |

- eg: csv, json, etc
- Pros
 - Ease of access
 - Simple to transport
- Cons
 - May include redundant information
 - Slow to search
 - No integity checks

Relational Databases

- Data stored in **tables** (rows/columns)
- Table columns have well defined datatype requirements
- Complex indexes can be set up over often used data/searches
- Row level security, separate from the operating system
- Related data is stored in separate tables, referenced by keys

- Many commonly used Relational Databases
 - sqlite (small footprint db, might already have it installed)
 - Mysql
 - PostgreSQL
 - Microsoft SQL Server
 - Oracle

Database Normalization

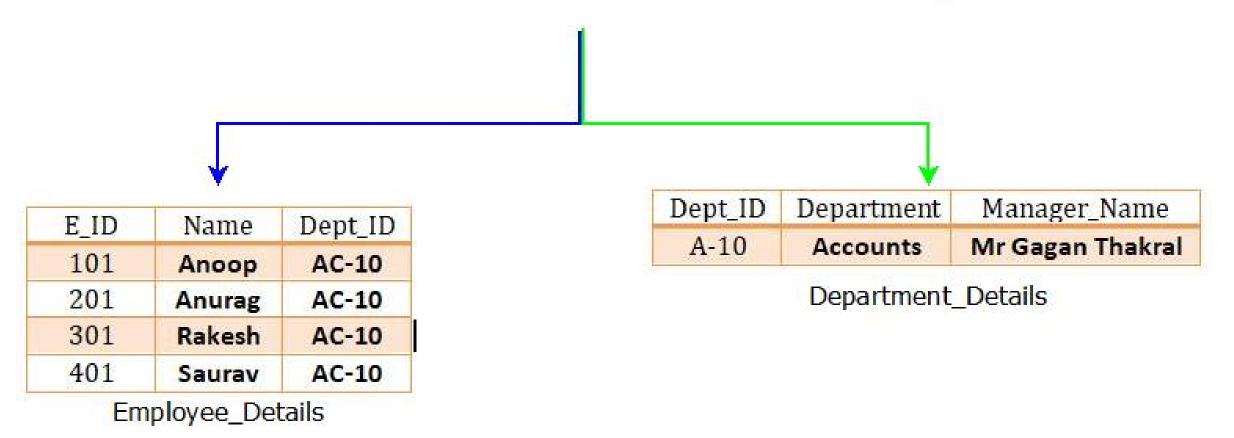
• Organize data in accordance with **normal forms**

- Rules designed to:
 - reduce data redundancy
 - improve data integrity
- Rules like:
 - Has Primary Key
 - No repeating groups
 - Cells have single values
 - No partial dependencies on keys (use whole key)
 - •••

Database Normalization

Company Details

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From https://www.minigranth.com/dbms-tutorial/database-normalization-dbms/

De-Normalization

- But we want a single table/dataframe!
- Very often need to **denormalize**
- .. using joins! (see more later)

Structured Query Language (SQL)

- (Semi) standard language for querying, transforming and returning data
- Notable characteristics:
 - generally case independent
 - white-space is ignored
 - strings denoted with single quotes
 - comments start with double-dash "--"

```
SELECT
    client_id
    ,lastname
FROM
    company_db.bi.clients --usually database.schema.table
WHERE
    lastname LIKE 'Gi%' --only include rows with lastname starting with Gi
LIMIT 10
```

Small but Powerful DB: SQLite3

- likely already have it installed
- many programs use it to store configurations, history, etc
- good place to play around with sql

```
bgibson@civet:~$ sqlite3
SQLite version 3.22.0 2018-01-22 18:45:57
Enter ".help" for usage hints.
Connected to a transient in-memory database.
Use ".open FILENAME" to reopen on a persistent database.
sqlite>
```

Accessing Relational DBs: sqlalchemy

- flexible library for accessing a variety of sql dbs
- can use to query through pandas itself to retrieve a dataframe

```
In [60]: import sqlalchemy
          # sqlite sqlalchemy relative path syntax: 'sqlite:///[path to database file]'
          engine = sqlalchemy.create_engine('sqlite:///../data/example_business.sqlite')
          # read all records from the table sales
          sql = """
          SELECT
          FROM
              clients
          pd.read_sql(sql,engine)
Out[60]:
             client_id firstname lastname home_address_id
                                     1002
           0 102
                     Mikel
                             Rouse
           1 103
                                     1003
                     Laura
                             Gibson
           2 104
                                     1003
                     None
                             Reeves
           3 105
                     Scott
                             Payseur
                                     1004
```

SQL: SELECT

```
In [61]: sql="""
          SELECT
              client_id
              ,lastname
          FROM
              clients
          11 11 11
          pd.read_sql(sql,engine)
Out[61]:
             client_id lastname
           0 102
                     Rouse
           1 103
                     Gibson
           2 104
                     Reeves
           3 105
                     Payseur
```

SQL: AS alias

SQL: * (wildcard)

```
In [63]: sql="""
SELECT
    *
FROM
        clients
"""
    clients = pd.read_sql(sql,engine)
    clients
```

Out[63]:

| | client_id | firstname | lastname | home_address_id |
|---|-----------|-----------|----------|-----------------|
| 0 | 102 | Mikel | Rouse | 1002 |
| 1 | 103 | Laura | Gibson | 1003 |
| 2 | 104 | None | Reeves | 1003 |
| 3 | 105 | Scott | Payseur | 1004 |

Out[64]:

| | address_id | address |
|---|------------|---------------|
| 0 | 1002 | 1 First Ave. |
| 1 | 1003 | 2 Second Ave. |
| 2 | 1005 | 3 Third Ave. |
| | | |

SQL: WHERE

```
In [65]: sql = """
          SELECT
          FROM
             clients
         WHERE home_address_id = 1003
          pd.read_sql(sql,engine)
Out[65]:
             client_id firstname lastname home_address_id
                                   1003
                            Gibson
          0 103
                    Laura
                            Reeves
          1 104
                                   1003
                    None
In [66]: sql = """
          SELECT
          FROM
             clients
         WHERE home_address_id = 1003 AND lastname LIKE 'Gi%'
```

Out[66]:

| | client_id | firstname | lastname | home_address_id |
|---|-----------|-----------|----------|-----------------|
| 0 | 103 | Laura | Gibson | 1003 |

pd.read_sql(sql,engine)

SQL: (INNER) JOIN

SQL: LEFT JOIN

```
In [68]: sql="""
         SELECT
              c.firstname,a.address
         FROM clients AS c
         LEFT JOIN addresses AS a ON c.home_address_id = a.address_id
         WHERE c.firstname IS NOT NULL
          pd.read_sql(sql,engine)
Out[68]:
                         address
             firstname
                     1 First Ave.
          0 Mikel
                     2 Second Ave.
          1 Laura
          2 Scott
                     None
```

SQL: RIGHT JOIN

```
In [69]: # this will cause an error in pandas, right join not supported in sqlalchemy + sqlite3
         sql="""
         SELECT
             c.firstname, a.address
         FROM clients AS c
         RIGHT JOIN addresses AS a ON c.home_address_id = a.address_id
         #pd.read_sql(sql,engine)
In [70]: sql="""
         SELECT
             c.firstname, a.address
         from addresses a
         LEFT JOIN clients AS c ON c.home_address_id = a.address_id
         pd.read_sql(sql,engine)
Out[70]:
             firstname
                        address
                    1 First Ave.
          0 Mikel
```

In [71]: pd.merge(clients, addresses, left_on='home_address_id', right_on='address_id', how='right')[['firstname', 'address']]

Out[71]:

| | firstname | address |
|---|-----------|---------------|
| 0 | Mikel | 1 First Ave. |
| 1 | Laura | 2 Second Ave. |
| 2 | None | 2 Second Ave. |
| 3 | NaN | 3 Third Ave |

1 None

2 Laura

3 None

2 Second Ave.

2 Second Ave.

3 Third Ave.

SQL: FULL OUTER JOIN

```
In [72]: # this will cause an error in pandas, outer join not supported in sqlalchemy + sqlite3
          sq1="""
          SELECT
              c.firstname, a.address
          FROM clients AS c
          OUTER JOIN addresses AS a ON c.home_address_id = a.address_id
          #pd.read_sql(sql,engine)
In [73]: pd.merge(clients, addresses, left_on='home_address_id', right_on='address_id', how='outer')[['firstname', 'address']]
Out[73]:
             firstname
                         address
                     1 First Ave.
           0 Mikel
                     2 Second Ave.
           1 Laura
                     2 Second Ave.
           2 None
                     NaN
           3 Scott
                     3 Third Ave.
           4 NaN
```

SQL: And Much More!

- Multiple Joins
- DISTINCT
- COUNT
- ORDER BY
- GROUP BY
- LIMIT
- Operators (string concatenate operator is '||' in sqlite)
- Subqueries
- HAVING
- see <u>Data Science From Scratch Ch. 23</u>

NoSQL

- Anything that isn't traditional SQL/RDBMS
 - key-value (Redis,Berkely DB)
 - document store (MongoDB, DocumentDB)
 - wide column (Cassandra, HBase, DynamoDB)
 - graph (Neo4j)
- Rapidly growing field to fit needs
- Probably more as we speak

Example: Mongo

- records represented as documents (think json)
- very flexible structure
- great way to store semi-structure data
- a lot of processing needed to turn into feature vectors

- contains databases (db)
 - which contain collections (like tables)
 - which you then do finds on

Example: Mongo

• Need to have Mongo running on your local machine with a 'twitter_db' database

```
In [74]: # conda install -n eods-f20 pymongo
import pymongo

# start up our client, defaults to the local machine
mdb = pymongo.MongoClient()

# get a connection to a database
db = mdb.twitter_db

# get a connection to a collection in that database
coll = db.twitter_collection
```

Example: Mongo

```
In [75]: # get one record
         coll.find_one()
         example_output = """
         {'_id': ObjectId('59c95e2c2471847a9783c400'),
          'created_at': 'Mon Sep 25 19:51:08 +0000 2017',
          'id': 912404120484511749,
          'id_str': '912404120484511749',
          'text': 'RT @YarmolukDan: Waste Management Just Got Cleaner and More Efficient https://t.co/HtaXzfxbrA #DataScience #DataScient
          'source': '<a href="http://twitter.com/download/android" rel="nofollow">Twitter for Android</a>',
          'truncated': False,
          'in_reply_to_status_id': None,
          'in_reply_to_status_id_str': None,
          'in_reply_to_user_id': None,
          'in_reply_to_user_id_str': None,
          'in_reply_to_screen_name': None,
          'user': {'id': 912391257430794241,
           'id_str': '912391257430794241',
           'name': 'Roxane Wattenbarger',
           'screen_name': 'roxanewattenba6',
           'location': None,
           'url': None,
           'description': 'l',
           'translator_type': 'none',
           ..."
         11 11 11
```

Questions?