

Lab_feb23

FINISHED

```
%pyspark
from pandas import Series, DataFrame
import numpy as np, pandas as pd
df = DataFrame([[1.4,np.nan],[7.1,-4.5],
                [np.nan,np.nan],[0.75,-1.3]],
                index=['a','b','c','d'],
                columns=['one','two'])
df
```

```
   one  two
a  1.40 NaN
b  7.10 -4.5
c   NaN NaN
d  0.75 -1.3
```

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```
%pyspark
print(df.sum())
print (df.sum(axis=1))
print(df.mean(axis=1,skipna=False))
print (df.idxmax())
print(df.describe())
obj = Series(['a','a','b','c'] * 4)
obj
obj.describe()
```

```

one    9.25
two   -5.80
dtype: float64
a     1.40
b     2.60
c      NaN
d    -0.55
dtype: float64
a      NaN
b     1.300
c      NaN
d    -0.275
dtype: float64
one    b
two    d
dtype: object

```

	one	two
count	3.000000	2.000000
mean	3.083333	-2.900000
std	3.493685	2.262742
min	0.750000	-4.500000
25%	1.075000	-3.700000
50%	1.400000	-2.900000
75%	4.250000	-2.100000
max	7.100000	-1.300000

```

count    16
unique    3
top       a
freq      8
dtype: object

```

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```

%pyspark
from pandas_datareader import data as web
all_data = {}
for ticker in ['AAPL','IBM','MSFT','GOOG']:
    all_data[ticker] = web.get_data_yahoo(ticker)
price = DataFrame({tic: data['Adj Close'] for tic, data in all_data.items()})
volume = DataFrame({tic: data['Volume']
                    for tic, data in all_data.items()})
returns = price.pct_change()

```

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```

%pyspark
all_data

```

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```
{'GOOG':
Open      High      Low      Close      Volume \
Date
2010-01-04 626.951088 629.511067 624.241073 626.751061 3927000
2010-01-05 627.181073 627.841071 621.541045 623.991055 6031900
2010-01-06 625.861078 625.861078 606.361042 608.261023 7987100
2010-01-07 609.401025 610.001045 592.651008 594.101005 12876600
2010-01-08 592.000997 603.251034 589.110988 602.021036 9483900
2010-01-11 604.461060 604.461060 594.041028 601.111020 14479800
2010-01-12 597.651011 598.161034 588.001007 590.481036 9742900
2010-01-13 576.490965 588.381027 573.900966 587.090991 13041800
2010-01-14 583.900972 594.200988 582.811024 589.850997 8511900
2010-01-15 593.341025 593.561024 578.041006 580.000965 10909600
2010-01-19 581.201005 590.420997 576.290999 587.620986 8665700
2010-01-20 585.981009 585.981009 575.290986 580.411005 6525700
2010-01-21 583.441002 586.821000 572.251003 582.980970 12662600
2010-01-22 564.500980 570.600979 534.860888 550.010933 13651700
2010-01-25 546.590929 549.880931 535.510900 540.000941 8872800
2010-01-26 527.070806 540.600954 526.700912 517.170921 8712600
```

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```
%pyspark
returns.tail()
```

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```

Date
2017-02-15 0.003629 -0.001792 0.008605 -0.000619
2017-02-16 -0.001181 0.006325 -0.001376 -0.000155
2017-02-17 0.002734 0.004744 -0.004189 0.001550
2017-02-21 0.007221 0.004335 -0.002269 -0.002012
2017-02-22 0.002999 -0.001082 0.004937 -0.002016
```

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```
%pyspark
print(returns.MSFT.corr(returns.IBM))
returns.MSFT.cov(returns.IBM)
```

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```
0.495153778023
8.5977652563835441e-05
```

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```
%pyspark
print(returns.corr())
returns.cov()
```

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```

AAPL      GOOG      IBM      MSFT
AAPL  1.000000  0.409541  0.381549  0.388972
GOOG  0.409541  1.000000  0.402872  0.470820
IBM   0.381549  0.402872  1.000000  0.495154
MSFT  0.388972  0.470820  0.495154  1.000000

AAPL      GOOG      IBM      MSFT
AAPL  0.000270  0.000105  0.000075  0.000093
GOOG  0.000105  0.000244  0.000075  0.000107
IBM   0.000075  0.000075  0.000144  0.000086
MSFT  0.000093  0.000107  0.000086  0.000210
```

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```
%pyspark
print(returns.corrwith(returns.IBM))
returns.corrwith(volume)
```

```
AAPL    0.381549
GOOG    0.402872
IBM      1.000000
MSFT    0.495154
dtype: float64
AAPL   -0.074323
GOOG   -0.009670
IBM    -0.194432
MSFT   -0.091017
dtype: float64
```

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READY

```
%pyspark
```