STATS 507 Data Analysis using Python

Lecture 12: Advanced pandas

Recap









Previous lecture: basics of pandas

Series and DataFrames

Indexing, changing entries

Function application

This lecture: more complicated operations

Statistical computations

Group-By operations

Reshaping, stacking and pivoting

Recap









Previous lecture: basics of pandas

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This lecture: more complicated operations

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Reshaping, stacking and pivoting

Caveat: pandas is a large, complicated package, so I will not endeavor to mention every feature here. These slides should be enough to get you started, but there's no substitute for reading the documentation.

Percent change over time

pct_change method is supported by both Series and DataFrames. Series.pct_change returns a new Series representing the step-wise percent change.

Note: pandas has extensive support for time series data, which we mostly won't talk about in this course. Refer to the documentation for more.

```
2 s

0 -0.669520

1 -0.864352

2 -1.686718

3 0.014609

4 -2.199920

5 -0.505137

6 -0.403893

7 -0.358685

dtype: float64
```

s = pd.Series(np.random.randn(8))

```
1 s.pct_change()
```

```
0 NaN
1 0.291003
2 0.951425
3 -1.008661
4 -151.589298
5 -0.770384
6 -0.200428
7 -0.111931
dtype: float64
```

Percent change over time

pct_change operates on columns of a DataFrame, by default. Periods argument specifies the time-lag to use in computing percent change. So periods=2 looks at percent change compared to two time steps ago.

pct_change includes control over how missing data is imputed, how large a time-lag to use, etc. See documentation for more detail:

https://pandas.pydata.org/pandas-docs/stable/generated/pandas.Series.pct_change.html

	0	1	2	3
0	-0.305249	-0.364416	0.815636	0.189141
1	2.425535	-1.082098	-0.771105	0.363440
2	-0.085443	-0.923977	-0.699232	0.897274
3	-0.116032	-0.283703	-1.372355	-1.264006
4	-0.562175	1.200134	1.039529	0.492148
5	-0.070678	-0.661320	-0.416581	0.022234

df.pct_change(periods=2)

3	2	1	0	
NaN	NaN	NaN	NaN	0
NaN	NaN	NaN	NaN	1
3.743931	-1.857284	1.535504	-0.720087	2
-4.477898	0.779726	-0.737821	-1.047838	3
-0.451508	-2.486674	-2.298878	5.579538	4
-1.017590	-0.696448	1.331029	-0.390876	5

Computing covariances

cov method computes covariance between a Series and another Series.

```
1 s1 = pd.Series(np.random.randn(1000))
2 s2 = pd.Series(0.1*s1+np.random.randn(1000))
3 s1.cov(s2)
```

0.1522727637202401

cov method is also supported by DataFrame, but instead computes a new DataFrame of covariances between columns.

	0	1	2	3
0	-0.305249	-0.364416	0.815636	0.189141
1	2.425535	-1.082098	-0.771105	0.363440
2	-0.085443	-0.923977	-0.699232	0.897274
3	-0.116032	-0.283703	-1.372355	-1.264006
4	-0.562175	1.200134	1.039529	0.492148
5	-0.070678	-0.661320	-0.416581	0.022234

df.cov()

 0
 1
 2
 3

 0
 1.208517
 -0.515225
 -0.430870
 0.093096

 1
 -0.515225
 0.673964
 0.520126
 -0.021969

 2
 -0.430870
 0.520126
 0.911544
 0.329498

 3
 0.093096
 -0.021969
 0.329498
 0.546332

cov supports extra arguments for further specifying behavior: https://pandas.pydata.org/pandas-docs/stable/generated/pandas.Series.cov.html

Pairwise correlations

DataFrame corr method computes correlations between columns (use axis keyword to change this behavior).

method argument controls which correlation score to use (default is Pearson's correlation.

```
a
   1.000000
              0.018325
                                  0.002467
                                            -0.048051
                       -0.029441
   0.018325
              1.000000
                       -0.000091 0.004212
                                           -0.018435
  -0.029441
            -0.000091
                        1.000000 0.016103
                                            0.034150
   0.002467
             0.004212
                        0.016103 1.000000
                                            0.053519
e -0.048051 -0.018435
                        0.034150 0.053519
                                            1.000000
```

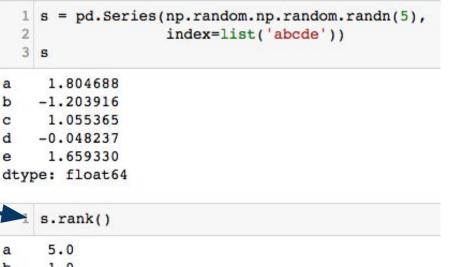
	а	b	C	d	е
а	1.000000	0.012264	-0.019075	0.001333	-0.032745
b	0.012264	1.000000	0.000212	0.002515	-0.012168
С	-0.019075	0.000212	1.000000	0.009630	0.022326
d	0.001333	0.002515	0.009630	1.000000	0.035872
е	-0.032745	-0.012168	0.022326	0.035872	1.000000

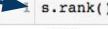
1 df.corr(method='kendall')

Ranking data

rank method returns a new Series whose values are the data ranks.

Ties are broken by assigning the mean rank to both values.





1.0 3.0 2.0 4.0

dtype: float64

```
1 s[0] = s[1] = 0
2 s.rank()
  2.5
```

2.5 4.0 1.0 5.0

dtype: float64

Ranking data

By default, rank ranks columns of a DataFrame individually.

df.rank()

	0	1	2	3	4
0	-0.606576	-0.892385	0.891247	-0.280582	0.601239
1	-1.036933	0.905388	0.012123	-2.497602	0.501482
2	0.387677	0.850437	-1.578854	-0.263305	0.540390
3	-0.631557	-0.528819	0.561295	0.955113	0.980433

 0
 1
 2
 3
 4

 0
 3.0
 1.0
 4.0
 2.0
 3.0

 1
 1.0
 4.0
 2.0
 1.0
 1.0

 2
 4.0
 3.0
 1.0
 3.0
 2.0

 3
 2.0
 2.0
 3.0
 4.0
 4.0

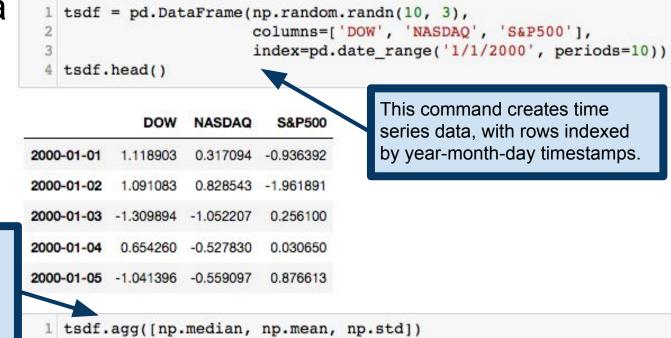
Rank rows instead by supplying an axis argument.

df.rank(1)

Note: more complicated ranking of whole rows (i.e., sorting whole rows rather than sorting columns individually) is possible, but requires we define an ordering on Series.

	-		_	-	
0	2.0	1.0	5.0	3.0	4.0
1	2.0	5.0	3.0	1.0	4.0
2	3.0	5.0	1.0	2.0	4.0
3	1.0	2.0	3.0	4.0	5.0

Aggregating data



Supplying a list of functions to agg will apply each function to each column of the DataFrame, with each function getting a row in the resulting DataFrame.

 DOW
 NASDAQ
 S&P500

 median
 0.534165
 0.230327
 -0.076018

 mean
 0.391512
 0.159331
 -0.239343

 std
 1.163320
 0.907218
 0.773417

agg is an alias for the method aggregate. Both work exactly the same.

Aggregating data

agg can, alternatively, take a dictionary whose keys are column names, and values are functions.

Note that the values here are strings, not functions! pandas supports dispath on strings. It recognizes certain strings as referring to functions. apply supports similar behavior.

	DOW	NASDAQ	S&P500
2000-01-01	1.118903	0.317094	-0.936392
2000-01-02	1.091083	0.828543	-1.9 <mark>618</mark> 91
2000-01-03	-1.309894	-1.052207	0.256100
2000-01-04	0.654260	-0.527830	0.030650
2000-01-05	-1.041396	-0.559097	0.876613

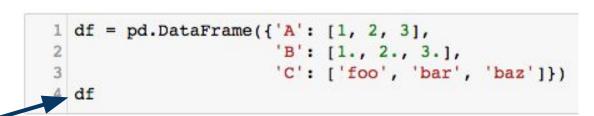
```
NASDAQ 0.230327
S&P500 0.876613
DOW 0.391512
dtype: float64
```

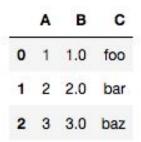
Aggregating data

df contains mixed data types.

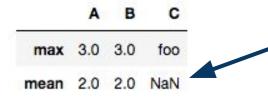
agg (and similarly apply) will only try to apply these functions on the columns of types supported by those functions.

Note: the DataFrame transform method provides generally similar functionality to the agg method.





```
df.agg(['mean', 'max'])
```



pandas doesn't know how to compute a mean string, so it doesn't try.

```
apple fruit
cat animal
goat animal
banana fruit
kiwi fruit
dtype: object
```

1 for x in s: 2 print x

fruit animal animal fruit fruit Iterating over a Series gets an iterator over the values of the Series.

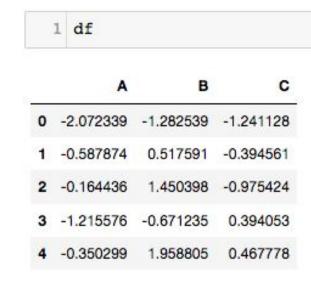
Iterating over a DataFrame gets an iterator over the column names.

1 df -2.072339 -1.282539 -1.241128 -0.5878740.517591 -0.394561 2 -0.164436 1.450398 -0.975424 -1.215576 -0.671235 0.394053 4 -0.350299 1.958805 0.467778 for x in df: print x A В

```
for x in df.iteritems():
        print(x)
 'A', 0 -2.072339
    -0.587874
   -0.164436
   -1.215576
    -0.350299
Name: A, dtype: float64)
 B', 0 -1.282539
     0.517591
     1.450398
   -0.671235
    1.958805
Name: B, dtype: float64)
('C', 0 -1.241128
    -0.394561
   -0.975424
    0.394053
     0.467778
```

Name: C, dtype: float64)

iteritem() method is supported by both Series and DataFrames. Returns an iterator over the key-value pairs. In the case of Series, these are (index,value) pairs. In the case of DataFrames, these are (colname, Series) pairs.



Name: 4, dtype: float64)

```
1 for x in df.iterrows():
        print(x)
                                DataFrame iterrows() returns an
(0, A -2.072339
                                iterator over the rows of the DataFrame
    -1.282539
    -1.241128
                                as (index, Series) pairs.
Name: 0, dtype: float64)
(1, A -0.587874
     0.517591
                                                1 df
    -0.394561
Name: 1, dtype: float64)
(2, A -0.164436
     1.450398
    -0.975424
                                              0 -2.072339 -1.282539 -1.241128
Name: 2, dtype: float64)
                                                          0.517591
                                                 -0.587874
                                                                  -0.394561
(3, A -1.215576
    -0.671235
                                                         1.450398 -0.975424
                                              2 -0.164436
     0.394053
                                              3 -1.215576 -0.671235
Name: 3, dtype: float64)
                                                                   0.394053
(4, A -0.350299
                                              4 -0.350299
                                                          1.958805
                                                                  0.467778
     1.958805
     0.467778
```

```
1 for x in df.iterrows():
        print(x)
       -2.072339
(0, A
   -1.282539
   -1.241128
Name: 0, dtype: float64)
(1, A
       -0.587874
    0.517591
   -0.394561
Name: 1, dtype: float64)
(2, A -0.164436
     1,450398
   -0.975424
Name: 2, dtype: float64)
(3, A -1,215576
    -0.671235
     0.394053
Name: 3, dtype: float64)
(4, A -0.350299
     1.958805
     0.467778
Name: 4, dtype: float64)
```

DataFrame iterrows () returns an iterator over the rows of the DataFrame as (index, Series) pairs.

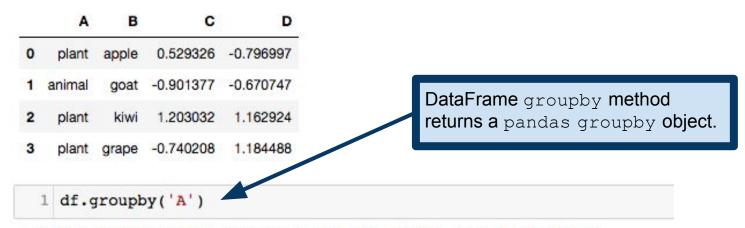
1 df

Note: DataFrames are designed to make certain operations (mainly vectorized operations) fast. This implementation has the disadvantage that iteration over a DataFrames is slow. It is usually best to avoid iterating over the elements of a DataFrame or Series, and instead find a way to compute your quantity of interest using a vectorized operation or a map/reduce operation.

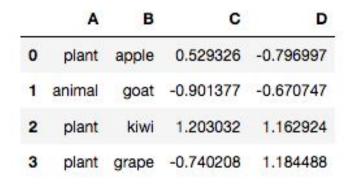
4 -0.350299 1.958805 0.467778

"Group By" operations are a concept from databases
Splitting data based on some criteria
Applying functions to different splits
Combining results into a single data structure

Fundamental object: pandas GroupBy objects



<pandas.core.groupby.DataFrameGroupBy object at 0x11fe88bd0>



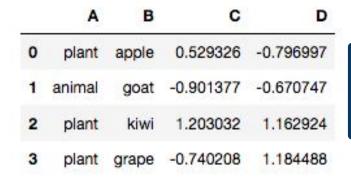
Every groupby object has an attribute groups, which is a dictionary with maps group labels to the indices in the DataFrame.

```
1 df.groupby('A')
```

<pandas.core.groupby.DataFrameGroupBy object at 0x11fe88bd0>

```
1 df.groupby('A').groups
{'animal': Int64Index([1], dtype='int64'),
   'plant': Int64Index([0, 2, 3], dtype='int64')}
```

In this example, we are splitting on the column 'A', which has two values: 'plant' and 'animal', so the groups dictionary has two keys.



Every groupby object has an attribute groups, which is a dictionary with maps group labels to the indices in the DataFrame.

1 df.groupby('A')

<pandas.core.groupby.DataFrameGroupBy</pre>

The important point is that the <code>groupby</code> object is storing information about how to partition the rows of the original DataFrame according to the argument(s) passed to the <code>groupby</code> method.

```
1 df.groupby('A').groups
{'animal': Int64Index([1], dtype='int64'),
   'plant': Int64Index([0, 2, 3], dtype='int64')}
```

In this example, we are splitting on the column 'A', which has two values: 'plant' and 'animal', so the groups dictionary has two keys.

```
В
       A
           apple
                   0.529326
                             -0.796997
                  -0.901377
                              -0.670747
   animal
            goat
                   1.203032
                              1.162924
    plant
             kiwi
3
                              1.184488
                  -0.740208
    plant
          grape
```

```
1 df.groupby('A').mean()
```

C D

A animal -0.901377 -0.670747 plant 0.330717 0.516805

Split on group 'A', then compute the means within each group. Note that columns for which means are not supported are removed, so column 'B' doesn't show up in the result.

major	handedness	
math	left	-2.015677
	right	0.537438
econ	left	1.071951
	right	-0.504158
stats	left	1.204159
	right	-0.288676
dtype:	float64	

Here we're building a hierarchically-indexed Series (i.e., multi-indexed), recording (fictional) scores of students by major and handedness.

Suppose I want to collapse over handedness to get average scores by major. In essence, I want to group by major and ignore handedness.

handedness major -2.015677 math left right 0.537438 left 1.071951 econ right -0.504158stats left 1.204159 right -0.288676dtype: float64

Suppose I want to collapse over handedness to get average scores by major. In essence, I want to group by major and ignore handedness.

Group by the 0-th level of the hierarchy (i.e., 'major'), and take means.

```
1 s.groupby(level=0).mean()
major
econ 0.283897
math -0.739120
stats 0.457741
```

dtype: float64

We could have equivalently written groupby ('major'), here.

Group By: examining groups

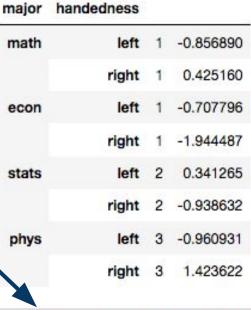
```
S
major
       handedness
math
       left.
                    -2.015677
       right
                     0.537438
       left
                     1.071951
econ
       right
                    -0.504158
stats
       left
                     1.204159
       right
                    -0.288676
dtype: float64
  1 s.groupby('major').get group('econ')
major
       handedness
                     1.071951
       left
econ
       right
                    -0.504158
dtype:
       float64
```

groupby.get_group lets us pick out an individual group. Here, we're grabbing just the data from the 'econ' group, after grouping by 'major'.

A B

Group By: aggregation

Similar aggregation to what we did a few slides ago, but now we have a DataFrame instead of a Series.



df.groupby('handedness').mean()

A E

handedness

	left	1.75	-0.546088
ri	ght	1.75	-0.258584

Similar aggregation to what we did a few slides ago, but now we have a DataFrame instead of a Series.

Groupby objects also support the aggregate method, which is often more convenient.

```
1 g = df.groupby('handedness')
2 g.aggregate(np.sum)
```

A B

handedness

left 7 -2.184352

right 7 -1.034337

major	nandedness			
math	left	1	-0.856890	
	right	1	0.425160	
econ	left	1	-0.707796	
	right	1	-1.944487	
stats	left	2	0.341265	
	right	2	-0.938632	
phys	left	3	-0.960931	
	right	3	1.423622	
1 d	f.groupby('h	andedness	').mean()

A

major handadnoce

handedness

left	1.75	-0.546088
right	1.75	-0.258584

Transforming data

From the documentation: "The transform method returns an object that is indexed the same (same size) as the one being grouped."

```
1 index = pd.date_range('10/1/1999', periods=1100)
  2 ts = pd.Series(np.random.normal(0.5, 2, 1100), index)
  3 ts.head()
                                                                Building a time series,
                                                                indexed by year-month-day.
1999-10-01
             -1.283451
1999-10-02 0.468645
1999-10-03 2.796156
                                Suppose we want to
1999-10-04 0.449197
                                standardize these scores
1999-10-05 1.647331
                                                            Group the data according to the output
                                within each year.
Freq: D, dtype: float64
                                                            of the key function, apply the given
                                                            transformation within each group, then
  1 key = lambda d: d.year
                                                            un-group the data.
  2 zscore = lambda x: (x - x.mean()) / x.std()
  3 transformed = ts.groupby(key).transform(zscore)
  4 transformed.head()
```

```
1999-10-01 -1.097395

1999-10-02 -0.243334

1999-10-03 0.891214

1999-10-04 -0.252814

1999-10-05 0.331218

Freq: D, dtype: float64
```

Important point: the result of groupby.transform has the same dimension as the original DataFrame or Series.

Filtering data

```
1 sf = pd.Series([1, 1, 2, 2, 3, 3])
2 sf

0   1
1   1
2   2
3   2
4   3
5   3
dtype: int64
```

From the documentation: "The argument of filter must be a function that, applied to the group as a whole, returns True or False."

So this will throw out all the groups with sum <= 2.

```
1 sf.groupby(sf).filter(lambda x: x.sum() > 2)
2  2
3  2
4  3
5  3
dtype: int64
Like transform, the result is ungrouped.
```

Combining DataFrames

pandas concat function concatenates

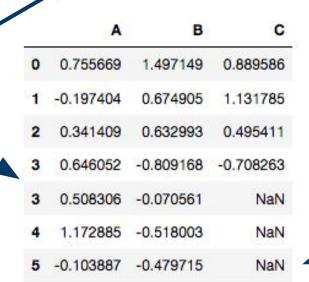
DataFrames into a single DataFrame.

Repeated indices remain repeated in the resulting DataFrame.

pandas.concat accepts numerous optional arguments for finer control over how concatenation is performed. See the documentation for more.



NaN



0.596387 -2.156612

Missing values get NaN.

Merges and joins

pandas DataFrames support many common database operations

Most notably, join and merge operations

We'll learn about these when we discuss SQL later in the semester So we won't discuss them here

Important: What we learn for SQL later has analogues in pandas

If you are already familiar with SQL, you might like to read this: https://pandas.pydata.org/pandas-docs/stable/comparison-with-sql.html

	date	variable	value
0	2000-01-03	Α	1.234594
1	2000-01-04	Α	0.661894
2	2000-01-05	Α	0.810323
3	2000-01-03	В	-0.156366
4	2000-01-04	В	0.798020
5	2000-01-05	В	-0.360506
6	2000-01-03	С	0.375464
7	2000-01-04	С	0.413346
8	2000-01-05	С	-0.071480
9	2000-01-03	D	0.108641
10	2000-01-04	D	-0.738962
11	2000-01-05	D	0.460154

Data in this format is usually called **stacked**. It is common to store data in this form in a file, but once it's read into a table, it often makes more sense to create columns for A, B and C. That is, we want to **unstack** this DataFrame.

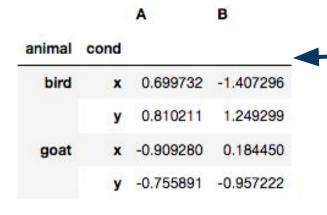
	date	variable	value
0	2000-01-03	Α	1.234594
1	2000-01-04	Α	0.661894
2	2000-01-05	Α	0.810323
3	2000-01-03	В	-0.156366
4	2000-01-04	В	0.798020
5	2000-01-05	В	-0.360506
6	2000-01-03	С	0.375464
7	2000-01-04	С	0.413346
8	2000-01-05	С	-0.071480
9	2000-01-03	D	0.108641
10	2000-01-04	D	-0.738962
11	2000-01-05	D	0.460154

The pivot method takes care of unstacking DataFrames. We supply indices for the new DataFrame, and tell it to turn the variable column in the old DataFrame into a set of column names in the unstacked one.



variable	A	В	C	D
date				
2000-01-03	1.234594	-0.156366	0.375464	0.108641
2000-01-04	0.661894	0.798020	0.413346	-0.738962
2000-01-05	0.810323	-0.360506	-0.071480	0.460154

https://en.wikipedia.org/wiki/Pivot table



How do we stack this? That is, how do we get a non-pivot version of this DataFrame? The answer is to use the DataFrame stack method.

		A	В	
animal	cond			
bird	x	0.699732	-1.407296	
	у	0.810211	1.249299	
goat	x	-0.909280	0.184450	
	у	-0.755891	-0.957222	

The DataFrame stack method makes a stacked version of the calling DataFrame. In the event that the resulting column index set is trivial, the result is a Series. Note that df.stack() no longer has columns A or B. The column labels A and B have become an extra index.

```
1 df.stack()
animal
        cond
bird
        x
                    0.699732
                   -1.407296
                    0.810211
                    1.249299
                   -0.909280
goat
                    0.184450
                   -0.755891
                   -0.957222
dtype: float64
    s = df.stack()
    s['bird']['x']['A']
```

0.69973202218227948

cond

```
columns = pd.MultiIndex.from_tuples(
    [('A', 'cat', 'long'), ('B', 'cat', 'long'),
    ('A', 'dog', 'short'), ('B', 'dog', 'short')],
    names=['cond', 'animal', 'hair_length'])

df = pd.DataFrame(np.random.randn(4, 4), columns=columns)

df
```

				300 C
animal	cat	cat	dog	dog
hair_length	long	long	short	short
0	-0.424446	-0.204965	-2.494808	1.278635
1	-0.710625	-0.801063	0.947879	0.763564
2	0.016435	0.701775	-0.577844	-1.315433
3	0.451242	0.886683	-0.864094	0.529257

Here is a more complicated example. Notice that the column labels have a three-level hierarchical structure.

There are multiple ways to stack this data. At one extreme, we could make all three levels into columns. At the other extreme, we could choose only one to make into a column.

Stack only according to level 1 (i.e., the animal column index).

Missing animal x cond x hair length conditions default to NaN.



	Ca		Ca		u
gth lo		ng lon		ng	si
0	-0	424446	-0	204965	-2
1	-0	710625	-0	801063	C
2	0.016435 0.451242				
3					
.st	ac	k(leve	el=	1)	
i		A			
leng	th	long		short	
al					
c	at	-0.4244	46	N	aN
dog		N	aN	-2.4948	08
cat		-0.710625		NaN	
d	dog N		aN	0.947879	
c	at	t 0.0164		NaN	
d	og	og N		-0.57784	
c	at	0.4512	42	N	aN
d	og	N	aN	-0.8640	94

cat

cat

В

dog

short

1.278635

0.763564

0.529257

short

NaN

NaN

NaN

NaN

0.529257

1.278635

0.763564

NaN -1.315433

dog

short

-2.494808

0.947879

-0.864094

В

long

NaN -0.204965

NaN -0.801063

NaN

NaN

0.701775

0.886683

NaN

-0.577844 -1.315433

	cond	animal	hair_length	101 11
0	A	cat	long	-0.424446
		dog	short	-2.494808
	В	cat	long	-0.204965
		dog	short	1.278635
1	A	cat	long	-0.710625
		dog	short	0.947879
	В	cat	long	-0.801063
		dog	short	0.763564
2	A	cat	long	0.016435
		dog	short	-0.577844
	В	cat	long	0.701775
		dog	short	-1.315433
3	A	cat	long	0.451242
		dog	short	-0.864094
	В	cat	long	0.886683
		dog	short	0.529257
dt	ype:	float64		

cond	Α	В	A t dog	B dog	
animal	cat	cat			
hair_length	long	long	short	short	
0	-0.424446	-0.204965	-2.494808	1.278635	
1	-0.710625	-0.801063	0.947879	0.763564	
2	0.016435	0.701775	-0.577844	-1.315433	
3	0.451242	0.886683	-0.864094	0.529257	

Stacking across all three levels yields a Series, since there is no longer any column structure. This is often called **flattening** a table.

Notice that the NaN entries are not necessary here, since we have an entry in the Series only for entries of the original DataFrame.

Plotting DataFrames

