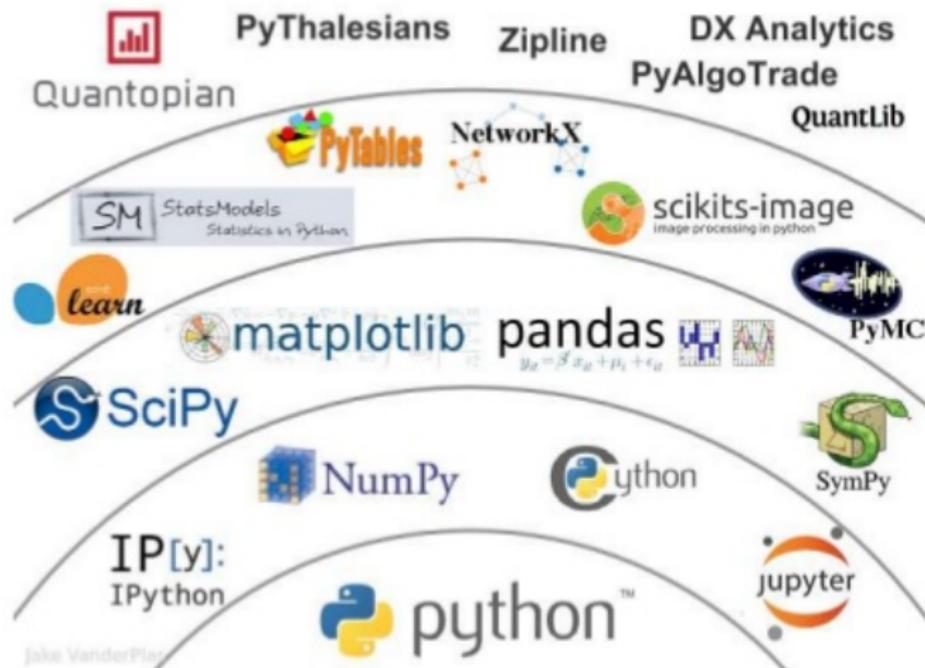


Data Analysis e Machine Learning in Python

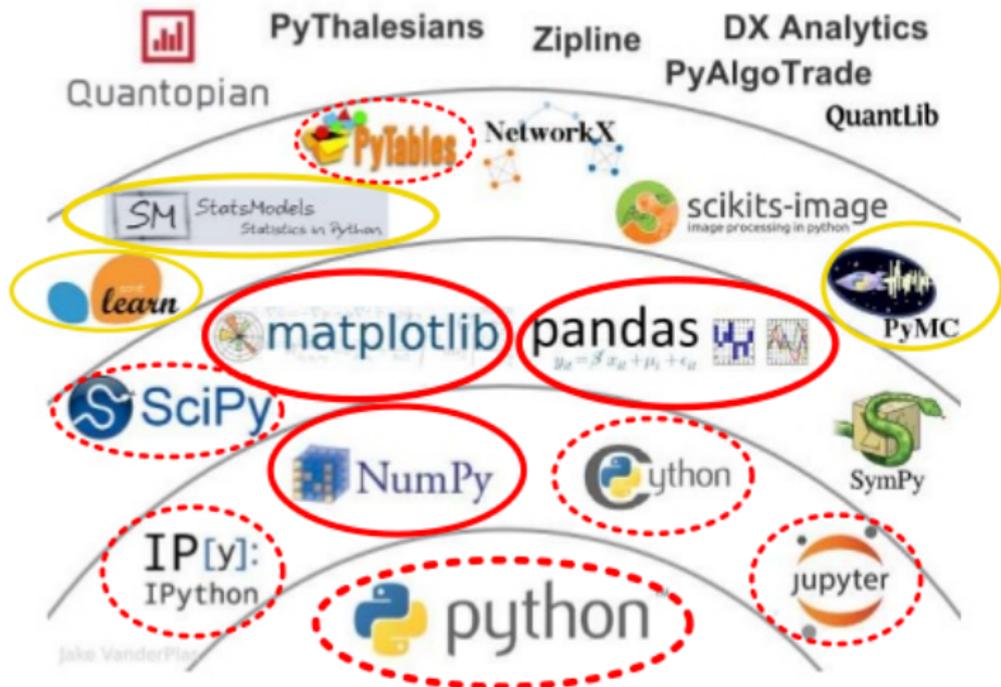
Pietro Battiston

Pisa, 29 ottobre 2017
Linux Day

The Quant Finance PyData Stack



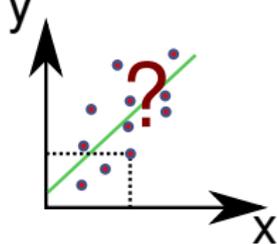
The Quant Finance PyData Stack



Cosa possiamo fare con dei dati?

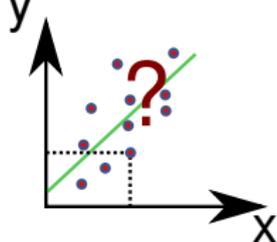
Cosa possiamo fare con dei dati?

► Descrivere

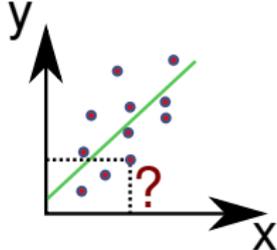


Cosa possiamo fare con dei dati?

► Descrivere

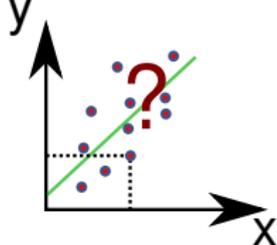


► Spiegare

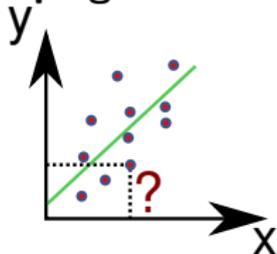


Cosa possiamo fare con dei dati?

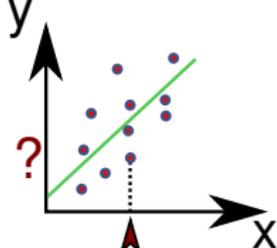
► Descrivere



► Spiegare

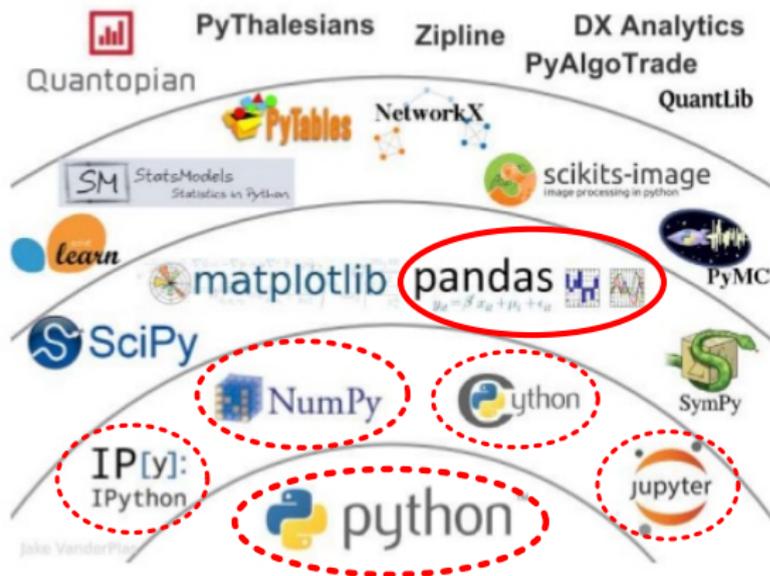


► Predire



Intanto: i dati

pandas - libreria per la manipolazione dati “etichettati”



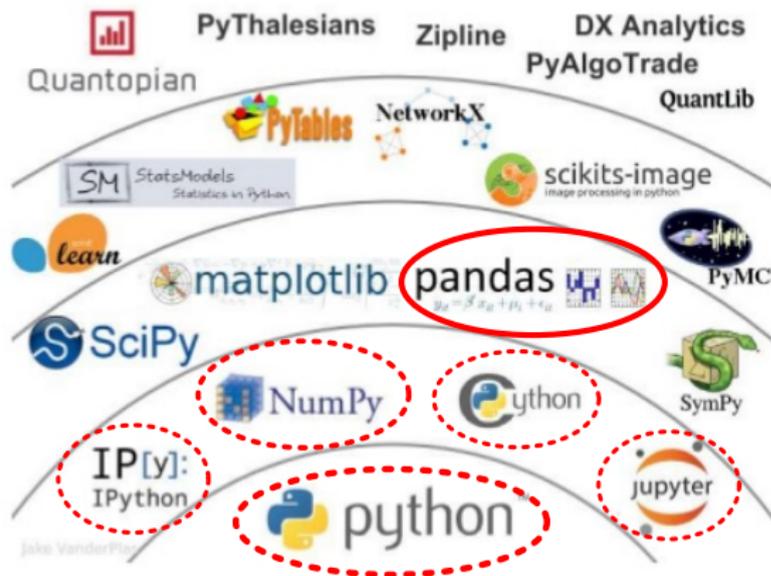
#PyData #PyDataNYC

- Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?e5GIND07qb24>

3

Intanto: i dati

pandas - libreria per la manipolazione dati “etichettati”



#PyData #PyDataNYC

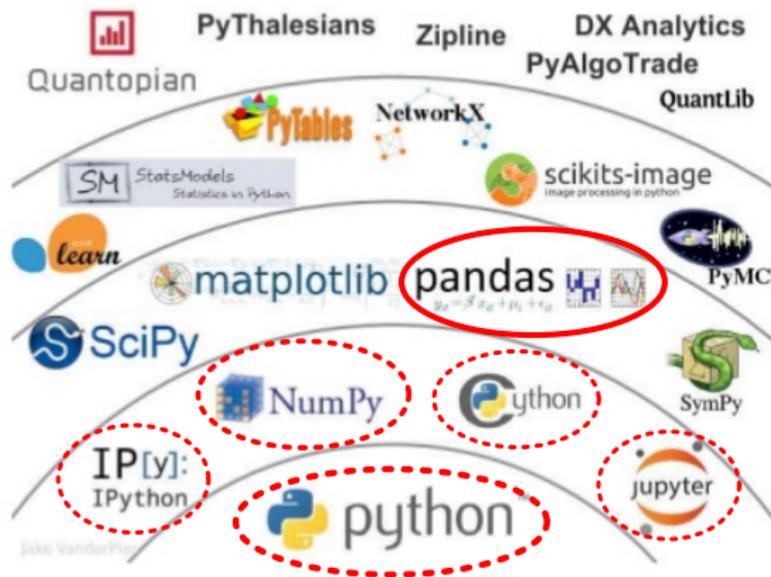
• Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?v=5GIND07qb24>

3

Copiata da ispirata a R

Intanto: i dati

pandas - libreria per la manipolazione dati “etichettati”



#PyData #PyDataNYC

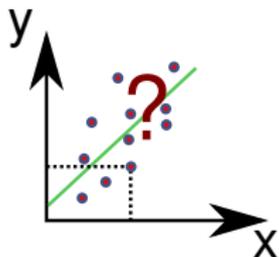
• Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch=5GIND07qb24>

3

Copiata da ispirata a R

Codice!

Descrivere



matplotlib - libreria per la *visualizzazione* dei dati

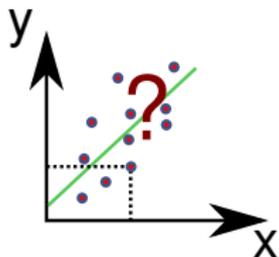


#PyData #PyDataNYC

• Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?v=5GIND07oP4I>

3

Descrivere



matplotlib - libreria per la *visualizzazione* dei dati



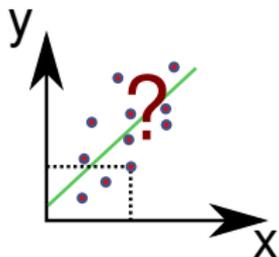
#PyData #PyDataNYC

Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?v=5GIND07oP4I>

3

bokeh - sul web, **seaborn** - più alto livello

Descrivere



matplotlib - libreria per la *visualizzazione* dei dati



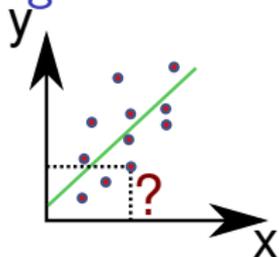
#PyData #PyDataNYC

Source: [Jake VanderPlas: State of the Tools]
<https://www.youtube.com/watch?v=SGiND07oP4I>

3

bokeh - sul web, **seaborn** - più alto livello

Spiegare



statsmodels - libreria per l'analisi statistica *classica*

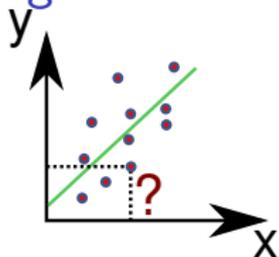


#PyData #PyDataNYC

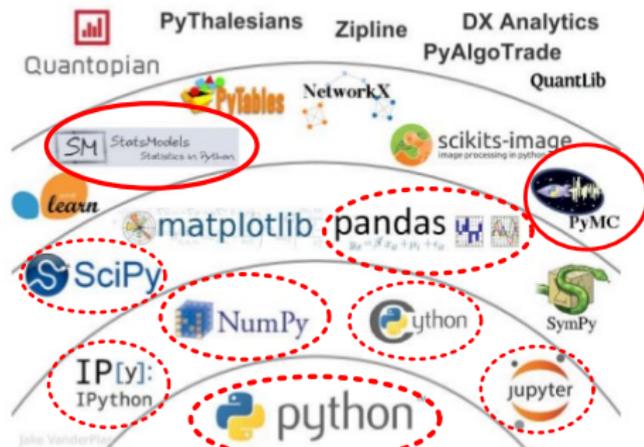
• Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?v=SGIND07oP4>

3

Spiegare



statsmodels - libreria per l'analisi statistica *classica*



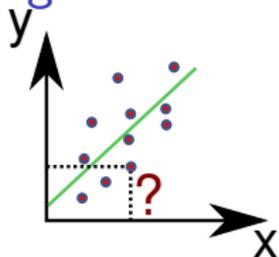
#PyData #PyDataNYC

Source: [Jake VanderPlas: State of the Tools]
<https://www.youtube.com/watch?v=SGIND07oP-E>

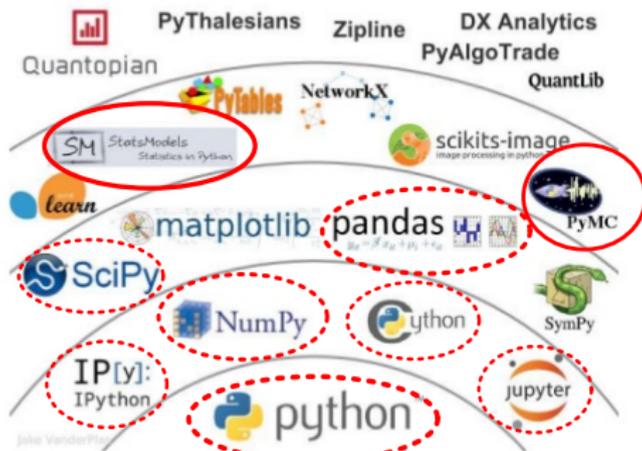
3

pymc2, pystan - librerie per l'analisi statistica *bayesiana*

Spiegare



statsmodels - libreria per l'analisi statistica *classica*



#PyData #PyDataNYC

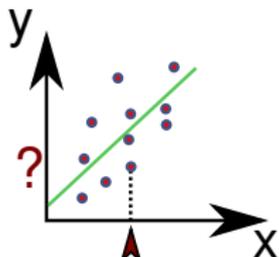
Source: [Jake VanderPlas: State of the Tools]
<https://www.youtube.com/watch?v=SGIND07oP4I>

3

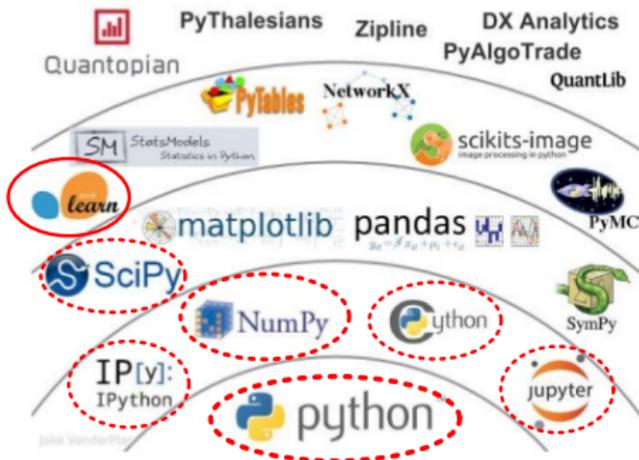
pymc2, pystan - librerie per l'analisi statistica *bayesiana* **Codice!**



Predire



scikit-learn - libreria per machine learning

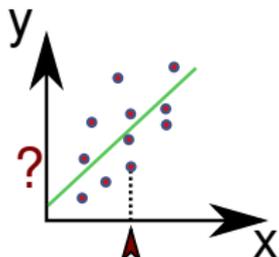


#PyData #PyDataNYC

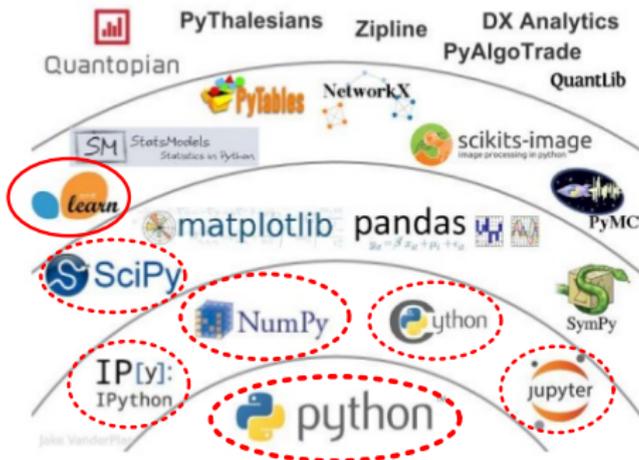
• Source: [Jake VanderPlas: State of the Tools]
- <https://www.youtube.com/watch?v=SGiND07o6E4>

3

Predire



scikit-learn - libreria per machine learning



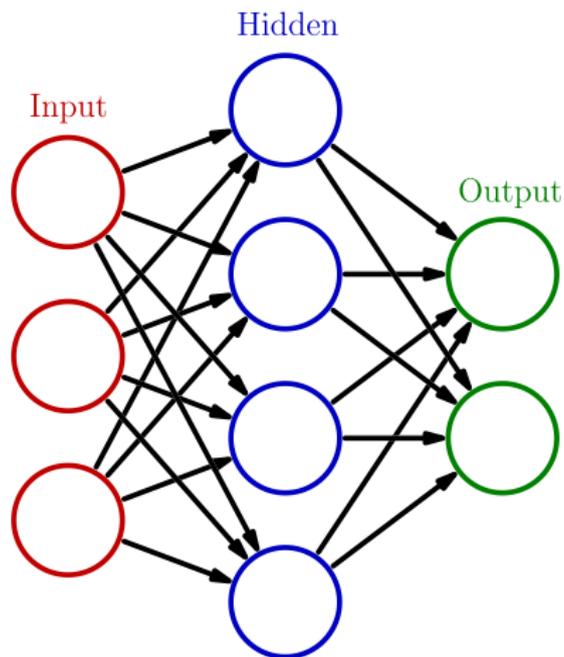
#PyData #PyDataNYC

• Source: [Jake VanderPlas: State of the Tools]
– <https://www.youtube.com/watch?v=SGiND07o6E4>

3

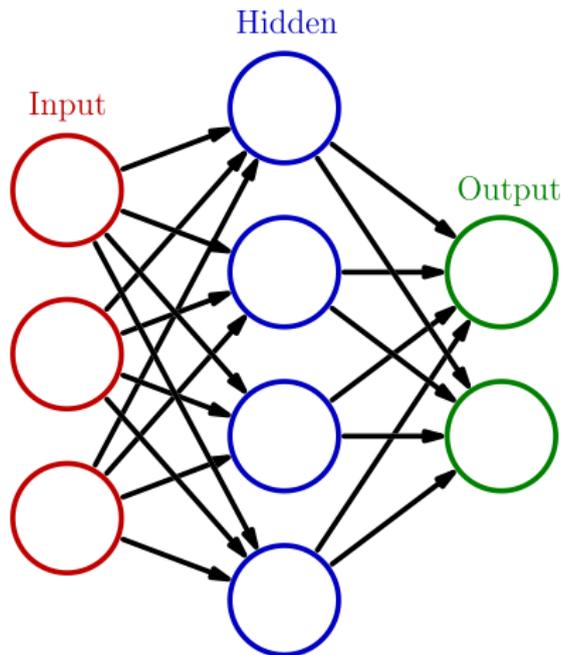
Codice!

Predire - con le reti neurali



Tensorflow, Theano, Keras, Caffe, Torch... - specifiche per neural networks

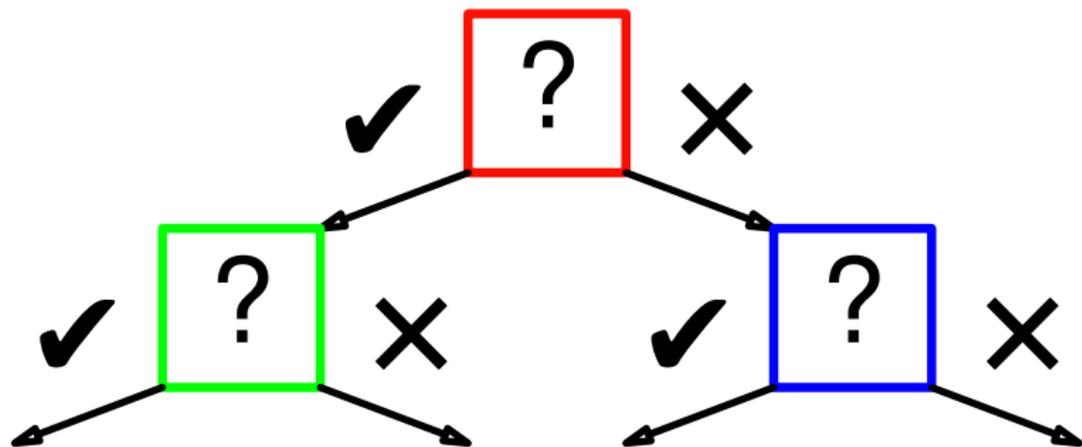
Predire - con le reti neurali



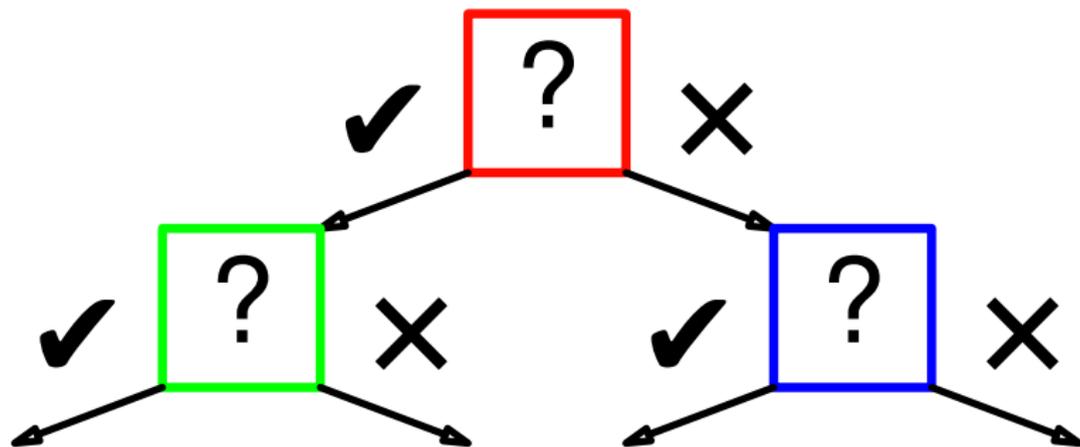
Tensorflow, Theano, Keras, Caffe, Torch... - specifiche per neural networks

Codice!

Predire - con un albero decisionale



Predire - con un albero decisionale



Codice!

Python o R?

Entrambi - rpy2

Credits

- ▶ Mappa dello stack Python per data analysis: **Jessica Stauth**:
<https://www.slideshare.net/JessStauth/pydata-nyc-2015>
- ▶ **Wikipedia** per l'immagine del neural network:
https://en.wikipedia.org/wiki/File:Colored_neural_network.svg