I followed instructions from the Pandas documentation:
https://dev.pandas.io/docs/development/contributing.html

I did not have to install anything special because I had up-to-date C compilers and Python tools on my version of OS X.

I set up a development environment using Anaconda (https://www.anaconda.com/distribution/), the default suggestion on the instructions; it worked well. I did not try to use pip.

```
conda info -e
```

Lists the conda environments you have installed; you can switch between them using "conda activate" and "conda deactivate."

Besides that, the slimmed-down version of instructions I followed (which may or may not work for you, depending on whether you have right dependencies set up already) are:

```
# clone the pandas repo
 git clone https://github.com/pandas-dev/pandas.git
 cd pandas/

# Create and activate the build environment
 conda env create -f environment.yml
 conda activate pandas-dev

# Build and install pandas
 python setup.py build_ext --inplace -j 4
 python -m pip install -e . --no-build-isolation --no-use-pep517
```

Then, the following worked for me:

```
$ python  # start an interpreter

>>> import pandas
>>> print(pandas.__version__)
0.22.0.dev0+29.g4ad6d4d74
```

I then could also run (see "Running the test suite" on the "Contributing to pandas" page):

```
pytest pandas
```

It takes almost 20 minutes to run the whole test suite; feel free to kill it instead of waiting for the run to complete.