

Datetime parsing

ONNX Roadmap presentation

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QuantCo

Use case

What is the goal?

Existing standards

Proposal

Use case

- Datetime strings are very common
- Feature engineering requires parsing to timestamps

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- Introduce minimal datetime capabilities
- Parse a datetime string into a unix timestamp*
- Output is always UTC
- Customizable input format
- Well-defined error handling

Future expansions

Non-goals

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- Utility functions around timestamps. E.g. weekdays, year/month/day etc.

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Non-goals

- New “Datetime” data type
- Time zones

Existing standards

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1998 C standard format codes

- C (i.e. `strptime`)
- Python
- Rust (defacto standard “`chrono`”)

Result types

- Common to use dedicated struct / type
- `strptime` returns `NULL` on failure
- Python raises an exception
- `Chrono` returns an error variant

Proposal

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`ParseDatetime(s, format, unit) -> timestamp`

Inputs

`s` `tensor(string)`

Attributes

format Format string like “%Y %b %d”. May default to one of the iso standards.

unit Unit of the returned time stamp. May be “second” (default), “millisecond”, “microsecond”, or “nanosecond”.

Outputs

timestamp `tensor(double)`. Unix timestamp (UTC) in the specified unit. NaN is returned if parsing failed.