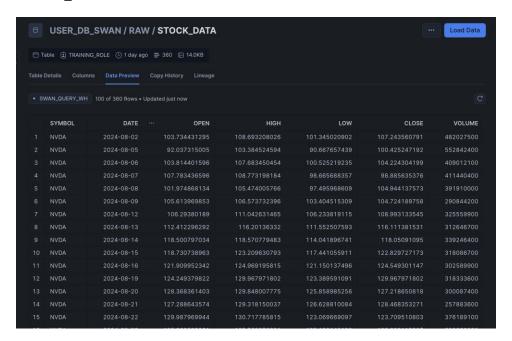




STOCK_DATA

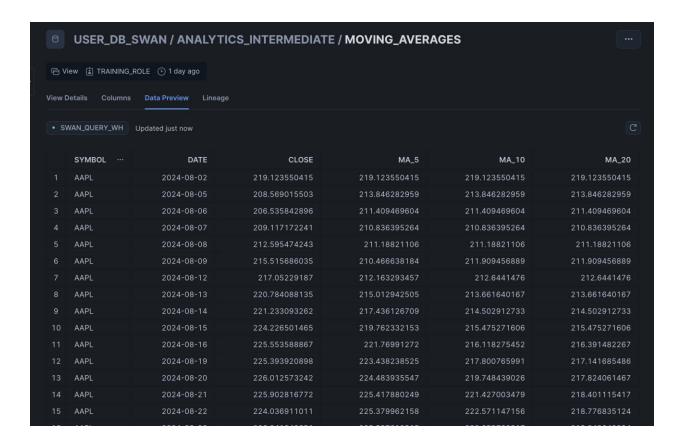


MOVING AVERAGE

```
EXPLORER
                                        moving_averages.sql 8 X
                                                                                                                                                                                           2 0 D
V OPEN EDITORS
                                                   with base as (
V AIRFLOW
 > pycache
 ∨ Config
  airflow.cfg
                                                             close,
                                                              avg(close) over (partition by symbol order by date rows between 4 preceding and current row) as ma_5,
 > dags
                                                             avg(close) over (partition by symbol order by date rows between 9 preceding and current row) as ma_10, avg(close) over (partition by symbol order by date rows between 19 preceding and current row) as ma_20
  > analyses
                                                        from {{ ref('stg stock data') }}
   > macros
   ∨ models
                                                        close,
ma_5,
ma_10,
     = rsi.sql

∨ mart / analytics

                                                    from base
    stock_analysis.sql
    staging
     stg_stock_data.sql
     ! sources.vml
```



STOCK ANALYSIS

EXPLORER

AIRFLOW

> __pycache__

< Config
airflow.cfg

> dags

< dbt
> analyses

✓ models

> seeds
> snapshots
• .gitkeep

> tests
outline

✓ mart/analytics■ stock_analysis.sql✓ staging■ stg_stock_data.sql

stock_data_snapshot.sqlstock_data_transform_dbt

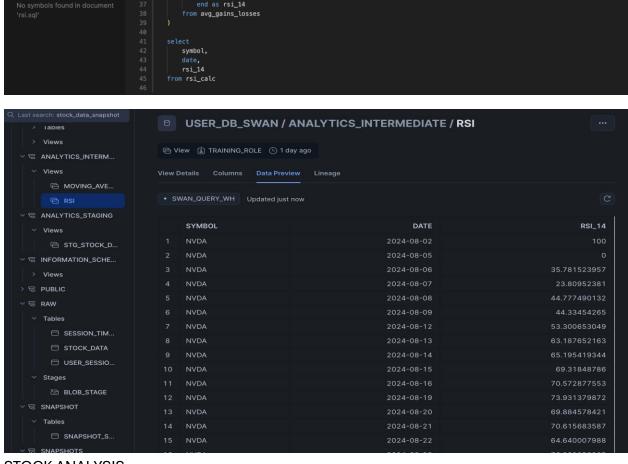
OPEN EDITORS

다 라 라 라 라 moving_averages.sql 8

dbt > models > intermediate > = rsi.sql

Add documentation or tests | Datapilot

≡ rsi.sql 7 ×



| | Add documentation of tests Datapriot notebooks |
|----|--|
| | with price_changes as (|
| | select |
| | symbol, |
| | date, |
| | close, |
| | close - lag(close) over (partition by symbol order by date) as price_diff |
| | from {{ ref('stg_stock_data') }} |
| |), |
| | |
| | gains_losses as (|
| | select |
| | symbol, |
| | date, |
| | case when price_diff > 0 then price_diff else 0 end as gain, |
| | case when price_diff < 0 then abs(price_diff) else 0 end as loss |
| | from price_changes |
| | $)_{k}$ |
| | |
| | avg_gains_losses as (|
| | select |
| | symbol, |
| | date, |
| | avg(gain) over (partition by symbol order by date rows between 13 preceding and current row) as avg_gain_14, |
| | <pre>avg(loss) over (partition by symbol order by date rows between 13 preceding and current row) as avg_loss_14</pre> |
| | from gains_losses |
| | $)_{k}$ |
| | |
| | rsi_calc as (|
| | select |
| | symbol, |
| | date, |
| | avg_gain_14, |
| | avg_loss_14, |
| | case |
| | when avg_loss_14 = 0 then 100 |
| | else 100 - (100 / (1 + (avg_gain_14 / avg_loss_14))) |
| | end as rsi_14 |
| 38 | from avg_gains_losses |
| | |
| | |
| | select |

```
EXPLORER
                                  moving_averages.sql 8
                                                              ≡ stock_analysis.sql 6 ×
∨ OPEN EDITORS
                                  dbt > models > mart > analytics > \equiv stock_analysis.sql
     moving_averages.sql... 8
                                           with moving_avg as (
   X = stock_analysis.sql db... 6
                                               select * from {{ ref('moving averages') }}

✓ AIRFLOW

                  中の甘む
 > __pycache__
                                           rsi as (

∨ Config

                                               select * from {{ ref('rsi') }}
  airflow.cfg
 > dags
 ∨ dbt
                                               ma.symbol,
  > analyses
                                               ma.date,
  > dbt_packages
                                               ma.close,
                                              ma.ma_5,
   > macros
                                               ma.ma_10,

✓ models

                                               ma.ma_20,
                                               rsi.rsi_14

✓ intermediate

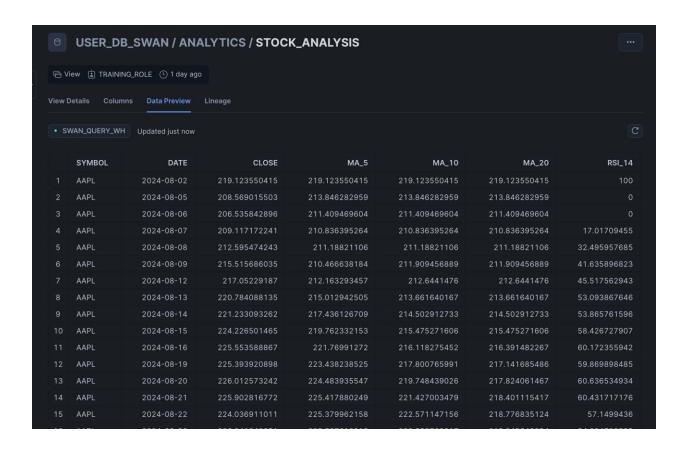
                                           from moving_avg ma
    moving_averages.sql
                                           left join rsi on ma.symbol = rsi.symbol and ma.date = rsi.date
    = rsi.sql

√ mart/analytics

    stock_analysis.sql
                            6

√ staging

    stg_stock_data.sql
\vee OUTLINE
```



SNAPSHOTS

