



STOCK_DATA

USER_DB_SWAN / RAW / STOCK_DATA

Table

TRAINING_ROLE

1 day ago

360

14.0KB

Table Details

Columns

Data Preview

Copy History

Lineage

SWAN_QUERY_WH

100 of 360 Rows • Updated just now

	SYMBOL	DATE	...	OPEN	HIGH	LOW	CLOSE	VOLUME
1	NVDA	2024-08-02		103.734431295	108.693208026	101.345020902	107.243560791	482027500
2	NVDA	2024-08-05		92.037315005	103.384524594	90.667657439	100.425247192	552842400
3	NVDA	2024-08-06		103.814401596	107.683450454	100.525219235	104.224304199	409012100
4	NVDA	2024-08-07		107.783436596	108.773198184	98.665688357	98.885635376	411440400
5	NVDA	2024-08-08		101.974868134	105.474005766	97.495968609	104.944137573	391910000
6	NVDA	2024-08-09		105.613969853	106.573732396	103.404515309	104.724189758	290844200
7	NVDA	2024-08-12		106.29380189	111.042631465	106.233819115	108.993133545	325559900
8	NVDA	2024-08-13		112.412296292	116.20136332	111.552507593	116.111381531	312646700
9	NVDA	2024-08-14		118.500797034	118.570779483	114.041896741	118.05091095	339246400
10	NVDA	2024-08-15		118.730738963	123.209630793	117.441055911	122.829727173	318086700
11	NVDA	2024-08-16		121.909952342	124.969195815	121.150137496	124.549301147	302589900
12	NVDA	2024-08-19		124.249379822	129.967971802	123.389591091	129.967971802	318333600
13	NVDA	2024-08-20		128.368361403	129.848007775	125.858985256	127.218650818	300087400
14	NVDA	2024-08-21		127.288643574	129.318150037	126.628810084	128.468353271	257883600
15	NVDA	2024-08-22		129.987969944	130.717785815	123.069669097	123.709510803	376189100

MOVING AVERAGE

EXPLORER

OPEN EDITORS

moving_averages.sql

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staging

stg_stock_data.sql

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dbt > models > intermediate > moving_averages.sql

Add documentation or tests | Datapilot Notebooks

```
1  with base as (
2      select
3          symbol,
4          date,
5          close,
6          avg(close) over (partition by symbol order by date rows between 4 preceding and current row) as ma_5,
7          avg(close) over (partition by symbol order by date rows between 9 preceding and current row) as ma_10,
8          avg(close) over (partition by symbol order by date rows between 19 preceding and current row) as ma_20
9      from {{ ref('stg_stock_data') }}
10 )
11
12 select
13     symbol,
14     date,
15     close,
16     ma_5,
17     ma_10,
18     ma_20
19 from base
20
```

USER_DB_SWAN / ANALYTICS_INTERMEDIATE / MOVING_AVERAGES

View

TRAINING_ROLE

1 day ago

View Details

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SWAN_QUERY_WH

Updated just now

	SYMBOL	...	DATE	CLOSE	MA_5	MA_10	MA_20
1	AAPL		2024-08-02	219.123550415	219.123550415	219.123550415	219.123550415
2	AAPL		2024-08-05	208.569015503	213.846282959	213.846282959	213.846282959
3	AAPL		2024-08-06	206.535842896	211.409469604	211.409469604	211.409469604
4	AAPL		2024-08-07	209.117172241	210.836395264	210.836395264	210.836395264
5	AAPL		2024-08-08	212.595474243	211.18821106	211.18821106	211.18821106
6	AAPL		2024-08-09	215.515686035	210.466638184	211.909456889	211.909456889
7	AAPL		2024-08-12	217.05229187	212.163293457	212.6441476	212.6441476
8	AAPL		2024-08-13	220.784088135	215.012942505	213.661640167	213.661640167
9	AAPL		2024-08-14	221.233093262	217.436126709	214.502912733	214.502912733
10	AAPL		2024-08-15	224.226501465	219.762332153	215.475271606	215.475271606
11	AAPL		2024-08-16	225.553588867	221.76991272	216.118275452	216.391482267
12	AAPL		2024-08-19	225.393920898	223.438238525	217.800765991	217.141685486
13	AAPL		2024-08-20	226.012573242	224.483935547	219.748439026	217.824061467
14	AAPL		2024-08-21	225.902816772	225.417880249	221.427003479	218.401115417
15	AAPL		2024-08-22	224.036911011	225.379962158	222.571147156	218.776835124

RSI

EXPLORER

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OUTLINE

No symbols found in document 'rsi.sql'

moving_averages.sql 8

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dbt > models > intermediate > rsi.sql

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```
1 with price_changes as (  
2     select  
3         symbol,  
4         date,  
5         close,  
6         close - lag(close) over (partition by symbol order by date) as price_diff  
7     from {{ ref('stg_stock_data') }}  
8 ),  
9  
10 gains_losses as (  
11     select  
12         symbol,  
13         date,  
14         case when price_diff > 0 then price_diff else 0 end as gain,  
15         case when price_diff < 0 then abs(price_diff) else 0 end as loss  
16     from price_changes  
17 ),  
18  
19 avg_gains_losses as (  
20     select  
21         symbol,  
22         date,  
23         avg(gain) over (partition by symbol order by date rows between 13 preceding and current row) as avg_gain_14,  
24         avg(loss) over (partition by symbol order by date rows between 13 preceding and current row) as avg_loss_14  
25     from gains_losses  
26 ),  
27  
28 rsi_calc as (  
29     select  
30         symbol,  
31         date,  
32         avg_gain_14,  
33         avg_loss_14,  
34         case  
35             when avg_loss_14 = 0 then 100  
36             else 100 - (100 / (1 + (avg_gain_14 / avg_loss_14)))  
37         end as rsi_14  
38     from avg_gains_losses  
39 )  
40  
41 select  
42     symbol,  
43     date,  
44     rsi_14  
45 from rsi_calc  
46
```

Last search: stock_data_snapshot

tables

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View

TRAINING_ROLE

1 day ago

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SWAN_QUERY_WH

Updated just now

	SYMBOL	DATE	RSI_14
1	NVDA	2024-08-02	100
2	NVDA	2024-08-05	0
3	NVDA	2024-08-06	35.781523957
4	NVDA	2024-08-07	23.80952381
5	NVDA	2024-08-08	44.777490132
6	NVDA	2024-08-09	44.33454265
7	NVDA	2024-08-12	53.300653049
8	NVDA	2024-08-13	63.187652163
9	NVDA	2024-08-14	65.195419344
10	NVDA	2024-08-15	69.31848786
11	NVDA	2024-08-16	70.572877553
12	NVDA	2024-08-19	73.931379872
13	NVDA	2024-08-20	69.884578421
14	NVDA	2024-08-21	70.615683587
15	NVDA	2024-08-22	64.640007988

STOCK ANALYSIS

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OUTLINENo symbols found in document 'stock_analysis.sql'

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dbt > models > mart > analytics > stock_analysis.sql

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1

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with moving_avg as (

select * from {{ ref('moving_averages') }}

),

rsi as (

select * from {{ ref('rsi') }}

)

select

ma.symbol,

ma.date,

ma.close,

ma.ma_5,

ma.ma_10,

ma.ma_20,

rsi.rsi_14

from moving_avg ma

left join rsi on ma.symbol = rsi.symbol and ma.date = rsi.date

USER_DB_SWAN / ANALYTICS / STOCK_ANALYSIS

View

TRAINING_ROLE

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SWAN_QUERY_WH

Updated just now

	SYMBOL	DATE	CLOSE	MA_5	MA_10	MA_20	RSI_14
1	AAPL	2024-08-02	219.123550415	219.123550415	219.123550415	219.123550415	100
2	AAPL	2024-08-05	208.569015503	213.846282959	213.846282959	213.846282959	0
3	AAPL	2024-08-06	206.535842896	211.409469604	211.409469604	211.409469604	0
4	AAPL	2024-08-07	209.117172241	210.836395264	210.836395264	210.836395264	17.01709455
5	AAPL	2024-08-08	212.595474243	211.18821106	211.18821106	211.18821106	32.495957685
6	AAPL	2024-08-09	215.515686035	210.466638184	211.909456889	211.909456889	41.635896823
7	AAPL	2024-08-12	217.05229187	212.163293457	212.6441476	212.6441476	45.517562943
8	AAPL	2024-08-13	220.784088135	215.012942505	213.661640167	213.661640167	53.093867646
9	AAPL	2024-08-14	221.233093262	217.436126709	214.502912733	214.502912733	53.865761596
10	AAPL	2024-08-15	224.226501465	219.762332153	215.475271606	215.475271606	58.426727907
11	AAPL	2024-08-16	225.553588867	221.76991272	216.118275452	216.391482267	60.172355942
12	AAPL	2024-08-19	225.393920898	223.438238525	217.800765991	217.141685486	59.869898485
13	AAPL	2024-08-20	226.012573242	224.483935547	219.748439026	217.824061467	60.636534934
14	AAPL	2024-08-21	225.902816772	225.417880249	221.427003479	218.401115417	60.431717176
15	AAPL	2024-08-22	224.036911011	225.379962158	222.571147156	218.776835124	57.1499436

SNAPSHOTS

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OUTLINE

No symbols found in document 'stock_data_snapshot.sql'

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Chat (%+I) / Share (%+L)

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{% snapshot stock_data_snapshot %}

{{

config(

target_database='USER_DB_SWAN',

target_schema='snapshots',

unique_key='symbol || date',

strategy='timestamp',

updated_at='date'

}}

select * from {{ source('raw', 'stock_data') }}

{% endsnapshot %}

USER_DB_SWAN / SNAPSHOTS / STOCK_DATA_SNAPSHOT

Table TRAINING_ROLE 3 hours ago 27398

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	SYMBOL	DATE	OPEN	HIGH	LOW	CLOSE	VOLUME	DBT_SCID	DBT_UPDATED_AT	DBT_VALID_FROM	DBT_VALID_TO
1	NVDA	2024-08-02	103.734439675	108.893211739	101.344029112	107.24396842	482027500	08dc32b3aef7f32771818a6339b7f1fa	2024-08-02	2024-08-02	null
2	NVDA	2024-08-05	92.037119069	103.384524594	90.667657438	100.425247192	552842400	234a2dc43a5fca4805773c907c1a9462	2024-08-05	2024-08-05	null
3	NVDA	2024-08-06	103.81449136	107.883458337	100.525226594	104.228311829	408012100	9a0f96354dc1a48f998193d9f4402323f	2024-08-06	2024-08-06	null
4	NVDA	2024-08-07	107.783436396	108.773198184	98.895686357	98.885633376	411440400	c7896071dc99d9f9a8c3a8c79791107	2024-08-07	2024-08-07	null
5	NVDA	2024-08-08	101.974868134	105.474005766	97.495986809	104.944137573	391910000	56f6e42628f27c1946d04229a62b48869	2024-08-08	2024-08-08	null
6	NVDA	2024-08-09	105.613969853	106.573732396	103.404515309	104.724189758	290844200	c32d9360ff6c554745348a63b781eeac5	2024-08-09	2024-08-09	null
7	NVDA	2024-08-12	106.293805331	111.542639238	106.233805551	108.993141174	323559900	c34f2b0c43da538190d48ba418910a5	2024-08-12	2024-08-12	null
8	NVDA	2024-08-13	112.412196292	116.20136332	111.552507593	116.111381531	312646700	f8a0477148964898534220d6f73c4caf	2024-08-13	2024-08-13	null
9	NVDA	2024-08-14	118.500797034	118.570779483	114.041896741	118.05091095	339246400	f63fa97f6d6c4dbcc035807d6f785027f	2024-08-14	2024-08-14	null
10	NVDA	2024-08-15	118.730746338	123.209638446	117.441085206	122.829734802	318068700	856409a3a9cfe08dc5580644393fa7d60	2024-08-15	2024-08-15	null
11	NVDA	2024-08-16	121.80995981	124.96920547	121.150144917	124.549308777	302589900	cb88e433bafe38c5302d6f1ad76450721	2024-08-16	2024-08-16	null
12	NVDA	2024-08-19	124.249365235	129.967956543	123.388978604	128.967956543	318332600	2d89d868c0f342b6281a0d00f0c0f4967	2024-08-19	2024-08-19	null
13	NVDA	2024-08-20	128.368361403	129.848007775	125.85885256	127.218650818	300087400	8d0a141d8cc3a9a93986ca714d4ba0da	2024-08-20	2024-08-20	null
14	NVDA	2024-08-21	127.288628499	128.318134677	126.528795044	128.248318013	297848900	e93a0ca0b63a0842a2330a9f05dc740f	2024-08-21	2024-08-21	null
15	NVDA	2024-08-22	126.887699844	126.77979815	123.048809097	126.708610803	376188100	2f138d9f18185a0c532a0a42a18a26c9	2024-08-22	2024-08-22	null
16	NVDA	2024-08-23	126.828689831	126.588073621	126.189148132	126.328719607	323232000	43f9d9d9e953591c451729b0a0c37503	2024-08-23	2024-08-23	null
17	NVDA	2024-08-26	128.536062663	131.22796339	124.539359553	126.428840637	331964700	af0ca173017f6b0ab510076dc314f3474	2024-08-26	2024-08-26	null