AI & ML for Data Scientists

Class 4: **Real** Big Financial Data

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Real Financial Data

WRDS

Kaggle

Selenium

Real Financial Data

WRDS

Kaggle

Selenium

Real Financial Data, Why?

- What is the most important elements for Machine Learning? **Data**
- What makes the ML in finance unique? (we financial data)
- Why real data?

First look a the fake data

- sklearn.datasets is a good source for TOY data
- Good source for practice
- Only issue is that fake data is fake
- Lets check out why (Please follow to blank Ipynb)

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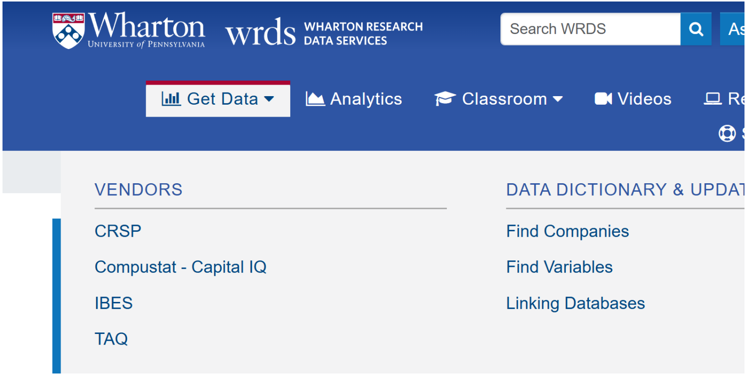

VENDORS

- CRSP
- Compustat - Capital IQ
- IBES
- TAQ

DATA DICTIONARY & UPDAT

- Find Companies
- Find Variables
- Linking Databases

图:

WRDS

- professional level financial data for stock & company study
- used by both financial companies and financial researchers

WRDS: easy to use

- Easy to use especially for Python users
- We can use both UI and API (what is UA and API?)
- its check it with me step by step and login from lib

WRDS

Please follow me to use WRDS

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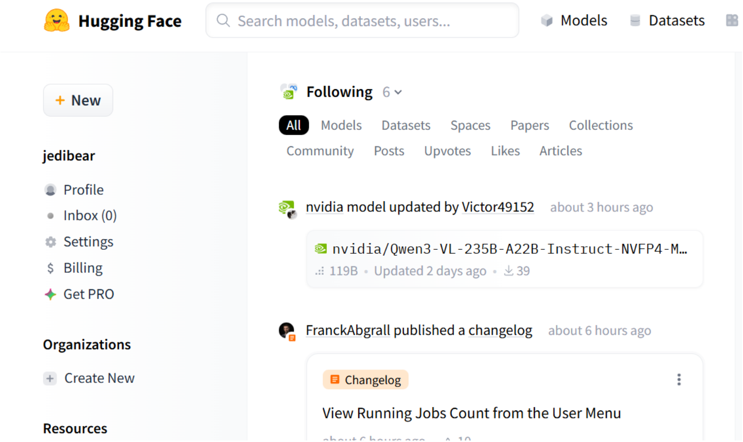
Kaggle

- Kaggle, a subsidiary of Google LLC
- Heavely platform for Quant Research (us)
- Codes, data, competition and more
- Let check it out! (Kaggle)

Kaggle

- Kaggle is most important data source for now
- You can search and find your interested research topics
- Let check it out! (Kaggle)

Huggingface



Hugging Face

Search models, datasets, users...

Models Datasets

+ New

jedibear

- Profile
- Inbox (0)
- Settings
- $ Billing
- Get PRO

Organizations

+ Create New

Resources

Following 6

All Models Datasets Spaces Papers Collections Community Posts Upvotes Likes Articles

nvidia model updated by Victor49152 about 3 hours ago

nvidia/Qwen3-VL-235B-A22B-Instruct-NVFP4-M...

119B • Updated 2 days ago • 39

FranckAbgrall published a changelog about 6 hours ago

Changelog

View Running Jobs Count from the User Menu

about 6 hours ago • 10

Real Financial Data

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Data from the internet

1. Internet has valuable data for the financial predictions
2. Internet data low quality? No
3. Selenium is a powerful and popular tool

But how to use?

- I will guide you to study this package
- but next time you should know how to learn any package by yourself

But how to use?

- Template + Documentation + CHATGPT (Gemini) + Google
- Template (from search bing and from CSDN, StackOverFlow, CHATGPT)
- Unknown knowledge → Bing + Documentation + ChatGPT

Please follow me to the selenium codes

CH1_Class4_Tesla_Earning_Call.ipynb

HW3: Practice Selenium

- How to practice Python → Selenium
- Find a interesting source
- Get data by using selenium
- Do data description
- OLS or other model to showcase your research idea