

Computational Finance and FinTech – Exercises 5

These exercises require that you sign up on Tiingo, <https://api.tiingo.com>, and obtain an API Key, sometimes also called Token.

Once logged in, your API token is available at <https://api.tiingo.com/account/api/token>.

Exercise 1. Install the `tiingo` library with

```
pip install tiingo
```

Create a pandas data frame with one year of daily close prices of Microsoft, Tesla and Google. You may find the documentation useful: <https://github.com/hydrosquall/tiingo-python>.

Exercise 2. You can also access the API without installing any additional packages. This is done with the `requests` library:

```
import requests
```

Create a data frame with Apple's daily closing prices of the last year.

Examples for connecting are in the API documentation at <https://api.tiingo.com/documentation/general/overview>. You may find the following pages useful for this exercise:

- <https://api.tiingo.com/documentation/general/connecting>
- <https://api.tiingo.com/documentation/end-of-day>