Building dates

TIME SERIES ANALYSIS IN SQL SERVER

Kevin Feasel
CTO, Envizage

What you will learn

- Working with component date parts

- Translating strings to dates, including date-time offsets and invalid dates

- Filtering, grouping, and aggregating data by time periods

- Upsampling and downsampling data

- Aggregations over windows

- Calculating running totals and moving averages

- Finding overlap in date ranges

(Photo by **Aron Visuals**)

Building a date

```sql
SELECT
    GETDATE() AS DateTime_LTz,
    GETUTCDATE() AS DateTime_UTC;
```

```sql
SELECT
    SYSDATETIME() AS DateTime2_LTz
    SYSUTCDATETIME() AS DateTime2_UTC;
```

Results:

DateTime_LTz	DateTime_UTC	DateTime2_LTz	DateTime2_UTC
2019-03-07 21:21:33.670	2019-03-08 02:21:33.670	2019-03-07 21:21:33.6716402	2019-03-08 02:21:33.6716402

Breaking down a date

```sql
DECLARE
    @SomeDate DATETIME2(3) = '2019-03-01 08:17:19.332';
```

```sql
SELECT YEAR(@SomeDate);
```

```sql
SELECT MONTH(@SomeDate);
```

```sql
SELECT DAY(@SomeDate);
```

YEAR = 2019

MONTH = 3

DAY = 1

Parsing dates with date parts

Functions

DATEPART()

```
SELECT
    DATEPART(YEAR, @dt) AS TheYear;
```

DATENAME()

```
SELECT
    DATENAME(MONTH, @dt) AS TheMonth;
```

Parts

- Year / Month / Day

- Day of year

- Day of week

- Week of year

- ISO week of year

- Minute / Second

- Millisecond / Nanosecond

Adding and subtracting dates

```sql
DECLARE
    @SomeTime DATETIME2(7) = '1992-07-14 14:49:36.2294852';
SELECT
    DATEADD(DAY, 1, @SomeTime) AS NextDay,
    DATEADD(DAY, -1, @SomeTime) AS PriorDay;
SELECT
    DATEADD(HOUR, -3, DATEADD(DAY, -4, @SomeTime)) AS Minus4Days3Hours;
```

NextDay	PriorDay	
1992-07-15 14:49:36.2294852	1992-07-13 14:49:36.2294852	

Minus4Days3Hours	
1992-07-10 11:49:36.2294852	

DataCamp

Comparing dates

```sql
DECLARE
    @StartTime DATETIME2(7) = '2012-03-01 14:29:36',
    @EndTime DATETIME2(7) = '2012-03-01 18:00:00';
```

```sql
SELECT
    DATEDIFF(SECOND, @StartTime, @EndTime) AS SecondsElapsed,
    DATEDIFF(MINUTE, @StartTime, @EndTime) AS MinutesElapsed,
    DATEDIFF(HOUR, @StartTime, @EndTime) AS HoursElapsed;
```

SecondsElapsed	MinutesElapsed	HoursElapsed
12624	211	4

Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER

Formatting dates for reporting

TIME SERIES ANALYSIS IN SQL SERVER

Kevin Feasel
CTO, Envizage

DataCamp

Formatting functions

`CAST()`

`CONVERT()`

`FORMAT()`

The CAST() function

- Supported going back at least to SQL Server 2000

- Useful for converting one data type to another data type, including date types

- No control over formatting from dates to strings

- ANSI SQL standard, meaning any relational and most non-relational databases have this function

Using the CAST() function

```sql
DECLARE
    @SomeDate DATETIME2(3) = '1991-06-04 08:00:09',
    @SomeString NVARCHAR(30) = '1991-06-04 08:00:09',
    @OldDateTime DATETIME = '1991-06-04 08:00:09';
```

```sql
SELECT
    CAST(@SomeDate AS NVARCHAR(30)) AS DateToString,
    CAST(@SomeString AS DATETIME2(3)) AS StringToDate,
    CAST(@OldDateTime AS NVARCHAR(30)) AS OldDateToString;
```

DateToString	StringToDate	OldDateToString	
1991-06-04 08:00:09.000	1991-06-04 08:00:09.000	Jun 4 1991 8:00AM	

The CONVERT() function

- Supported going back at least to SQL Server 2000

- Useful for converting one data type to another data type, including date types

- Some control over formatting from dates to strings using the style parameter

- Specific to T-SQL

Using the CONVERT() function

```sql
DECLARE
    @SomeDate DATETIME2(3) = '1793-02-21 11:13:19.033';
```

```sql
SELECT
    CONVERT(NVARCHAR(30), @SomeDate, 0) AS DefaultForm,
    CONVERT(NVARCHAR(30), @SomeDate, 1) AS US_mdy,
    CONVERT(NVARCHAR(30), @SomeDate, 101) AS US_mdyyyy,
    CONVERT(NVARCHAR(30), @SomeDate, 120) AS ODBC_sec;
GO
```

DefaultForm	US_mdy	US_mdyyyy	ODBC_sec	
Feb 21 1793 11:13 AM	02/21/93	02/21/1793	1793-02-21 11:13:19	

Sample CONVERT() styles

Style Code

- 1 / 101

- 3 / 103

- 4 / 104

- 11 / 111

- 12 / 112

- 20 / 120

- 126

- 127

Format

- United States m/d/y

- British/French d/m/y

- German d.m.y

- Japanese y/m/d

- ISO standard yyyymmdd

- ODBC standard (121 for ms)

- ISO8601 yyyy-mm-dd hh:mi:ss.mmm

- yyyy-mm-ddThh:mi:ss.mmmZ

The FORMAT() function

- Supported as of SQL Server 2012

- Useful for formatting a date or number in a particular way for reporting

- Much more over formatting from dates to strings than either `CAST()` or `CONVERT()`

- Specific to T-SQL

- Uses the .NET framework for conversion

- Can be slower as you process more rows
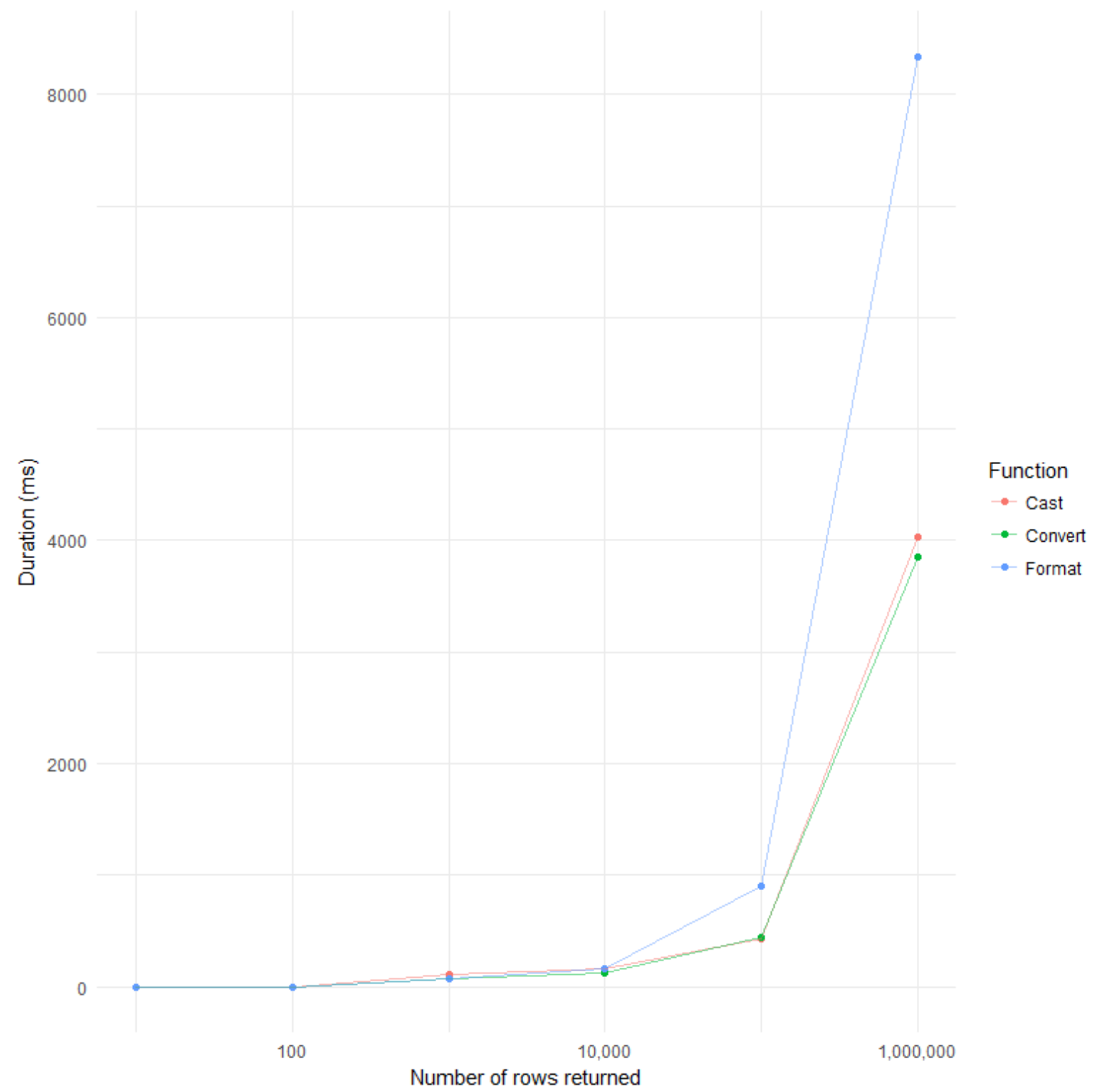
Using the FORMAT() function

```sql
DECLARE
    @SomeDate DATETIME2(3) = '1793-02-21 11:13:19.033';
```

```sql
SELECT
    FORMAT(@SomeDate, 'd', 'en-US') AS US_d,
    FORMAT(@SomeDate, 'd', 'de-DE') AS DE_d,
    FORMAT(@SomeDate, 'D', 'de-DE') AS DE_D,
    FORMAT(@SomeDate, 'yyyy-MM-dd') AS yMd;
```

US_d	DE_d	DE_D	yMd	
2/21/1793	21.02.1793	Donnerstag, 21. February 1793	1793-02-21	

Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER

Working with calendar tables

TIME SERIES ANALYSIS IN SQL SERVER

Kevin Feasel
CTO, Envizage

What is a calendar table?

```sql
SELECT *
FROM dbo.Calendar;
```

DateKey	Date	Day	DayOfWeek	DayName	...
20000101	2000-01-01	1	7	Saturday	...
20000102	2000-01-02	2	1	Sunday	...
20000103	2000-01-03	3	2	Monday	...

Contents of a calendar table

General Columns

- Date

- Day Name

- Is Weekend

Fiscal Year

- Fiscal week of year

- Fiscal quarter

- Fiscal first day of year

Calendar Year

- Calendar month

- Calendar quarter

- Calendar year

Specialized Columns

- Holiday name

- Lunar details

- ISO week of year

Building a calendar table

```sql
CREATE TABLE dbo.Calendar
(
    DateKey INT NOT NULL,
    [Date] DATE NOT NULL,
    [Day] TINYINT NOT NULL,
    DayOfWeek TINYINT NOT NULL,
    DayName VARCHAR(10) NOT NULL,
    ...
)
```

```sql
SELECT
    CAST(D.DateKey AS INT) AS DateKey,
    D.[DATE] AS [Date],
    CAST(D.[day] AS TINYINT) AS [day],
    CAST(d.[dayofweek] AS TINYINT) AS [DayOfWeek],
    CAST(DATENAME(WEEKDAY, d.[Date]) AS VARCHAR(10)) AS [DayName],
    ...
```

Using a calendar table

```sql
SELECT
    c.Date
FROM dbo.Calendar c
WHERE
    c.MonthName = 'April'
    AND c.DayName = 'Saturday'
    AND c.CalendarYear = 2020
ORDER BY
    c.Date;
```

Date	
2020-04-04	
2020-04-11	
2020-04-18	
2020-04-25	

Using a calendar table

```sql
SELECT
    c.Date
FROM dbo.Calendar c
WHERE
    c.MonthName = 'April'
    AND c.DayName = 'Saturday'
    AND c.CalendarYear = 2020
ORDER BY
    c.Date;
```

Date
2020-04-04
2020-04-11
2020-04-18
2020-04-25

A quick note on APPLY()

```sql
SELECT
    FYStart =
        DATEADD(MONTH, -6,
            DATEADD(YEAR,
                DATEDIFF(YEAR, 0,
                    DATEADD(MONTH, 6, d.[date])), 0)),
    FiscalDayOfYear =
        DATEDIFF(DAY,
            DATEADD(MONTH, -6,
                DATEADD(YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date])), 0)), d.[Date]) + 1,
    FiscalWeekOfYear =
        DATEDIFF(WEEK,
            DATEADD(MONTH, -6,
                DATEADD(YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date])), 0)), d.[Date]) + 1
FROM dbo.Calendar d;
```

A quick note on APPLY()

```sql
SELECT
    fy.FYStart,
    FiscalDayOfYear = DATEDIFF(DAY, fy.FYStart, d.[Date]) + 1,
    FiscalWeekOfYear = DATEDIFF(WEEK, fy.FYStart, d.[Date]) + 1
FROM dbo.Calendar d
    CROSS APPLY
    (
        SELECT FYStart =
            DATEADD(MONTH, -6,
                DATEADD(YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date]))), 0))
    ) fy;
```

Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER