

Python package - quandl



<https://docs.quandl.com/docs/python>

A project containing the source code and many more usage examples related to Python's quandl package

Get millions of financial and economic datasets from hundreds of publishers directly into Python.

Python version

Python 2.7.14 :: Anaconda custom (64-bit)

Compatibility

This package is compatible with Python v2.7.x and v3.x+.

Installation

```
pip install quandl
```

Authentication

The Quandl Python module is free but you must have a Quandl API key in order to download data. To get your own API key, you will need to create a free [Quandl account](#) and set your API key.

Finally you can visit <https://www.quandl.com/account/api> and check/copy your API to access Quandl's API.

Setting API Key

[conf.py](#)

```
# API KEY for QUANDL (Use your own API KEY)
API_KEY = '2eVS3E8J_lDUFKbnF6gW';
```

[main.py](#)

```
import quandl
import conf

# Setting Quandl's API KEY
quandl.ApiConfig.api_key = conf.API_KEY
```

Run code ([main.py](#))

python main.py

1. TIME-SERIES (Using time-series based APIs)

[WTI Crude Oil Price](#)

Quandl code » EIA/PET_RWTC_D

From » [US Department of Energy](#)

main.py

```
"""
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# WTI Crude Oil Price (https://www.quandl.com/EIA/PET_RWTC_D)
# Quandl code: EIA/PET_RWTC_D
# From: US Department of Energy (https://www.quandl.com/EIA)
data = quandl.get("EIA/PET_RWTC_D");
print data;
```

Run code ([main.py](#))

```
python main.py
```

2. CHANGING FORMAT

Getting the data obtained as Numpy array

```
main_data_as_numpy_array.py
```

```
"""
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# WTI Crude Oil Price (https://www.quandl.com/EIA/PET_RWTC_D)
# Quandl code: EIA/PET_RWTC_D
# From: US Department of Energy (https://www.quandl.com/EIA)
data = quandl.get("EIA/PET_RWTC_D", returns="numpy");
print data; # data is Numpy array
```

Run code (main_data_as_numpy_array.py)

```
python main_data_as_numpy_array.py
```

3. Make a filtered time-series call

main_data_filtered_set_start_and_end_dates.py

```
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# Quandl code: FRED/GDP
data = quandl.get("FRED/GDP", start_date="2001-12-31", end_date="2005-12-31");
print data;
```

Run code (main_data_filtered_set_start_and_end_dates.py)

python main_data_filtered_set_start_and_end_dates.py

4. Request specific columns

main_data_filtered_request_specific_columns.py

```
"""
import quandl
import conf
```

```
# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# Requesting specific columns
# Quandl codes: "NSE/OIL.1", "WIKI/AAPL.4"
data = quandl.get(["NSE/OIL.1", "WIKI/AAPL.4"])
print data;
```

Run code (main_data_filtered_request_specific_columns.py)

```
python main_data_filtered_request_specific_columns.py
```

5. Request 5 rows

```
main_data_filtered_request_5_rows.py
```

```
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# Requesting 5 rows
# Quandl codes: WIKI/AAPL
```

```
data = quandl.get("WIKI/AAPL", rows=5)
print data;
```

Run code (main_data_filtered_request_5_rows.py)

```
python main_data_filtered_request_5_rows.py
```

6. Preprocessing data: Changing sampling frequency

```
main_data_preprocessing_change_sampling_frequency.py
```

```
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# Preprocessing data, Changing sampling frequency
# Quandl code: EIA/PET_RWTC_D
data = quandl.get("EIA/PET_RWTC_D", collapse="monthly")
print data;
```

Run code (main_data_preprocessing_change_sampling_frequency.py)

```
python main_data_preprocessing_change_sampling_frequency.py
```

7. Perform elementary calculations

```
main_data_preprocessing_perform_elementary_calculations.py
```

```
import quandl
import conf

# Setting Quandl's API KEY (Use your own API KEY)
quandl.ApiConfig.api_key = conf.API_KEY

# Preprocessing data
# Perform elementary calculations on data
# Quandl code: FRED/GDP
data = quandl.get("FRED/GDP", transformation="rdiff")
print data;
```

Run code (main_data_preprocessing_perform_elementary_calculations.py)

```
python main_data_preprocessing_perform_elementary_calculations.py
```



