```
#import pandas library and load and read the data using pandas
import pandas as pd
dataset = pd.read csv('CTT10.csv')
dataset.head()
         Data Último Abertura
                               Alta Baixa
                                              Vol.
                                                    Var. %
                                                    -1,55%
  12.04.2021
                3,50
                         3.57
                               3,64
                                     3,46
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                                     3,43
                                           809,46K
                                                     0,59%
#read all the columns
print(dataset.columns)
print(dataset.shape)
Index(['Data', 'Último', 'Abertura', 'Alta', 'Baixa', 'Vol.', 'Var.
%'], dtype='object')
(1875, 7)
#replace them the english names
new dataset = dataset.rename(columns={'Data':'Date', 'Último':'Last',
'Abertura': 'Opening', 'Alta': 'High', 'Baixa': 'Low'})
new dataset.columns
Index(['Date', 'Last', 'Opening', 'High', 'Low', 'Vol.', 'Var. %'],
dtype='object')
#read the dataset again
new dataset.head(5)
               Last Opening
                             High
                                            Vol.
                                                  Var. %
         Date
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Hence we can see that the column names are changed now
#replace the comma with a point in the numbers
new dataset = new dataset.stack().str.replace(',',','.').unstack()
new dataset.head()
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                                            Vol.
                                                  Var. %
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#convert M and K into respective number
def sign to number(x):
    if type(x) == float or type(x) == int:
        return x
    if 'K' in x:
        if len(x) > 1:
            return float(x.replace('K', '')) * 1000
        return 1000.0
    if 'M' in x:
        if len(x) > 1:
            return float(x.replace('M', '')) * 1000000
        return 1000000.0
new dataset['Vol.'] = new dataset['Vol.'].apply(sign to number)
new dataset.head()
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#add one column at the last and assign negative or positive by looking
at the variation column
#here i am removing % sign
new dataset['Var. %'] = new dataset['Var. %'].str.replace(r'%', '')
#here I am changing the series into list
lst = new_dataset['Var. %'].tolist()
#change string into float
for i in range(0, len(lst)):
    lst[i] = float(lst[i])
#new list created and appended the category into the list
new column = []
for i in range(len(lst)):
    if(lst[i] > 0):
        new column.append("positive")
    elif (lst[i] < 0):
        new column.append("negative")
    else:
        new column.append("neutral")
print(new column)
```

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print(len(new column))
#now append the list column into our dataset and our new column is
"category"
new dataset['category'] = new column
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                                                                                                                                            4290000.0
                                                                                                                                                                               -0.18
[1875 rows x 8 columns]
#change the date format into month-day-year
from datetime import datetime as dt
from datetime import timedelta as td
#here we are converting the date object into in Date
new dataset['Date'] = pd.to datetime(new dataset.Date)
#here I am changing the date format
new dataset['Date'] = new dataset['Date'].dt.strftime('%d-%m-%Y')
new dataset.head()
C:\Users\arfan.shah\AppData\Local\Temp\
ipykernel 13424\1437982748.py:6: UserWarning: Parsing dates in
DD/MM/YYYY format when dayfirst=False (the default) was specified.
This may lead to inconsistently parsed dates! Specify a format to
ensure consistent parsing.
      new dataset['Date'] = pd.to datetime(new dataset.Date)
                                                Last Opening
                                                                                            High
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                                                0.59 positive
```

1- Write a function to correct these points and save the file with the name of cttcorrcted.csv

```
#saving the file as a csv file
new dataset.to csv('cttcorrcted.csv')
```

2- What was the date with the highest volatility (difference between min and max)

```
new dataset['Vol.'].max()
11060000.0
maxx = new dataset[new dataset['Vol.'] == new dataset['Vol.'].max()]
maxx
           Date Last Opening High
                                     Low
                                                 Vol. Var. %
category
                         4.50 4.50 3.95 11060000.0 -21.68
876 11-01-2017 3.96
negative
so the date is 01.11.2017 for highest volatility
#or we can do like this as well
high list = new_dataset['High'].tolist()
low list = new dataset['Low'].tolist()
diff lst = []
for i in range(len(new dataset)):
   difference = float(high list[i]) - float(low list[i])
   diff lst.append(difference)
#now append this list to column into the dataset
new dataset['diff lst'] = diff lst
#since another column with differences is added now find the date for
the maximum in the new column
new dataset[new dataset['diff lst'] == new dataset['diff lst'].max()]
           Date Last Opening High
                                     Low
                                               Vol. Var. % category
diff lst
1440 2015-08-24 8.88
                         9.01 9.01 8.12 750800.0 -3.87
                                                            negative
0.89
```

3- What was the best month (30 days) during the 10 years to win with this title This means if I had to keep my stock only 30 days when was the best 30 days?

```
#30 largest values from Vol. column
# new dataset.nlargest(30, ['Vol.'])
new dataset['Date'] = pd.to datetime(new dataset['Date'])
# new dataset['Date'].dt.to period('M')
new dataset['Date']
C:\Users\arfan.shah\AppData\Local\Temp\
ipykernel 13424\2976374408.py:4: UserWarning: Parsing dates in
DD/MM/YYYY format when dayfirst=False (the default) was specified.
This may lead to inconsistently parsed dates! Specify a format to
ensure consistent parsing.
  new dataset['Date'] = pd.to datetime(new dataset['Date'])
0
       2021-12-04
1
       2021-09-04
2
       2021-08-04
3
       2021-07-04
       2021-06-04
1870
       2013-12-12
1871
       2013-11-12
1872
      2013-10-12
1873
       2013-09-12
1874
       2013-06-12
Name: Date, Length: 1875, dtype: datetime64[ns]
#converting into date format
new dataset['Date'].dt.to period('M')
0
        2021-12
1
        2021-09
2
        2021-08
3
        2021-07
        2021-06
1870
        2013-12
1871
        2013-11
1872
        2013-10
1873
        2013-09
1874
        2013-06
Name: Date, Length: 1875, dtype: period[M]
#find specific month
month data = new dataset[new dataset['Date'].dt.month ==
```

```
11.nlargest(30, 'Date')
month_data
          Date
                 Last Opening
                                High
                                       Low
                                                 Vol. Var. %
                                                               category
49
    2021-01-29
                                2.43
                 2.39
                         2.38
                                      2.38
                                             259610.0
                                                        -0.83
                                                               negative
50
    2021-01-28
                         2.34
                                2.41
                                      2.30
                                                         3.43
                 2.41
                                             367620.0
                                                               positive
51
                 2.33
                                      2.33
                                                        -3.12
    2021-01-27
                         2.43
                                2.43
                                             414030.0
                                                               negative
52
    2021-01-26
                 2.40
                         2.42
                                2.42
                                      2.39
                                             147460.0
                                                        -0.21
                                                               negative
53
                         2.49
                                2.49
                                      2.41
    2021-01-25
                 2.41
                                             381890.0
                                                        -2.63
                                                               negative
54
    2021-01-22
                 2.47
                         2.50
                                2.54
                                      2.45
                                             354010.0
                                                        -1.39
                                                               negative
55
    2021-01-21
                 2.51
                         2.55
                                      2.48
                                                        -0.59
                                2.56
                                             382150.0
                                                               negative
                                      2.51
                                                        -1.75
56
    2021-01-20
                 2.53
                         2.58
                                2.58
                                             410690.0
                                                               negative
57
    2021-01-19
                 2.57
                         2.51
                                2.60
                                      2.51
                                             623420.0
                                                         3.42
                                                               positive
58
    2021-01-18
                 2.48
                         2.45
                                2.48
                                      2.44
                                                         1.43
                                             189990.0
                                                               positive
59
    2021-01-15
                 2.45
                         2.46
                                2.48
                                      2.44
                                             263780.0
                                                        -0.81
                                                               negative
    2021-01-14
                 2.47
                         2.45
                                2.47
                                      2.41
                                             276760.0
                                                         1.02
60
                                                               positive
                         2.45
                                      2.41
61
    2021-01-13
                 2.44
                                2.45
                                             245500.0
                                                         0.00
                                                                neutral
5
    2021-01-04
                 3.41
                         3.36
                                3.42
                                      3.36
                                             416710.0
                                                         1.19
                                                               positive
28
                         2.52
                                2.63
                                      2.49
    2021-01-03
                 2.61
                                             762070.0
                                                         4.40
                                                               positive
48
    2021-01-02
                 2.38
                         2.39
                                2.41
                                      2.38
                                             154010.0
                                                        -0.21
                                                               negative
304 2020-01-31
                 2.93
                         2.97
                                3.00
                                      2.92
                                             729970.0
                                                        -2.33
                                                               negative
                                3.02
                                      2.97
305 2020-01-30
                 3.00
                         3.02
                                             433420.0
                                                        -1.32
                                                               negative
306 2020-01-29
                 3.04
                         3.07
                                3.10
                                      3.03
                                             421460.0
                                                        -0.33
                                                               negative
307 2020-01-28
                                      2.98
                 3.05
                         3.07
                                3.07
                                             470790.0
                                                         1.67
                                                               positive
308 2020-01-27
                 3.00
                         3.09
                                3.09
                                      2.98
                                             746470.0
                                                        -4.46
                                                               negative
309 2020-01-24
                 3.14
                         3.08
                                3.14
                                      3.08
                                             341250.0
                                                         2.28
                                                               positive
310 2020-01-23
                         3.14
                                3.15
                                      3.05
                                                        -3.46
                 3.07
                                             606570.0
                                                               negative
```

4- What was the duration of the longest sequence of ascent of the title in the closings?

3.19

3.19

3.24

3.26

3.30

3.34

3.32

3.15

3.14

3.17

3.22

3.21

3.25

3.24

363890.0

395600.0

455670.0

362970.0

479630.0

576130.0

560700.0

0.95

-0.94

-2.15

0.00

-0.61

-1.51

2.15

positive

negative

negative

negative

negative

positive

neutral

```
#lets find the maximum 30 values in last column
```

3.16

3.17

3.23

3.22

3.28

3.27

3.25

3.18

3.15

3.18

3.25

3.25

3.27

3.32

311 2020-01-22

312 2020-01-21

313 2020-01-20

314 2020-01-17

315 2020-01-16

316 2020-01-15

317 2020-01-14

```
#converting object into float
new dataset = new dataset.astype({'Last':'float'})
last column = new dataset.nlargest(30, 'Last')
last column
                  Last Opening
           Date
                                  High
                                          Low
                                                   Vol. Var. %
category
1388 2015-04-11
                 10.49
                                 10.49
                                        10.39
                                               316870.0
                          10.45
                                                           0.58
```

positive 1389 2015-03-11	10.43	10.38	10.45	10.33	203680.0	0.77
positive 1536 2015-09-04	10.43	10.41	10.60	10.38	628740.0	0.00
neutral 1537 2015-08-04 positive	10.43	10.34	10.44	10.28	588790.0	0.97
1533 2015-04-14 positive	10.41	10.44	10.64	10.38	944440.0	0.39
1520 2015-04-05 positive	10.38	10.15	10.55	10.15	484980.0	2.98
1534 2015-04-13 positive	10.38	10.36	10.38	10.28	307810.0	0.19
1390 2015-02-11 positive	10.35	10.20	10.40	10.20	213040.0	0.15
1392 2015-10-29 positive	10.35	10.28	10.45	10.27	414480.0	1.07
1535 2015-10-04 negative	10.35	10.44	10.45	10.30	393720.0	-0.72
1391 2015-10-30 negative	10.34	10.39	10.40	10.21	324340.0	-0.14
1538 2015-07-04 positive	10.33	10.28	10.36	10.23	456710.0	0.49
1528 2015-04-21 positive	10.32	10.09	10.32	10.09	540350.0	2.48
1532 2015-04-15 negative	10.31	10.42	10.47	10.26	491650.0	-1.06
1395 2015-10-26 positive	10.28	10.02	10.29	10.02	357700.0	2.14
1539 2015-02-04 positive	10.28	10.21	10.28	10.13	414470.0	0.73
1409 2015-06-10 positive	10.26	10.25	10.31	10.22	588160.0	0.05
1527 2015-04-22 negative	10.26	10.34	10.39	10.19	362150.0	-0.58
1410 2015-05-10 positive	10.25	10.17	10.32	10.16	651380.0	1.59
1393 2015-10-28 positive	10.24	10.16	10.28	10.14	255140.0	0.64
1399 2015-10-20 positive	10.24	10.14	10.24	10.09	269340.0	0.99
1516 2015-08-05 positive	10.24	10.15	10.27	10.09	384460.0	1.04
1509 2015-05-19 positive	10.21	10.17	10.26	10.15	454240.0	0.64
1523 2015-04-28 positive	10.21	10.19	10.30	10.10	266540.0	0.74
1513 2015-05-13 positive	10.20	10.10	10.23	10.10	276930.0	0.99
1540 2015-01-04	10.20	9.94	10.20	9.94	663600.0	2.22

```
positive
1531 2015-04-16 10.19
                       10.34 10.34 10.05 329190.0
                                                     -1.12
negative
1394 2015-10-27 10.18
                       10.29 10.29 10.08
                                           277560.0
                                                     -1.02
negative
1416 2015-09-25 10.18
                       10.02 10.20
                                    9.99
                                           417340.0
                                                      2.45
positive
1515 2015-11-05 10.17
                       10.20 10.28 10.13 310350.0
                                                    -0.68
negative
```

5- What was the date that saw the greatest turmoil in the market, ie large volumes with important variations? You can choose for example volume * (max-min) to get a measure of turbulence).

#here we need to find the difference of max and min in volume

```
maax = new dataset['Vol.'].max()
miin = new dataset['Vol.'].min()
print(maax - miin)
11018180.0
date = new dataset[new dataset['Vol.'] == (maax-miin)]
date
Empty DataFrame
Columns: [Date, Last, Opening, High, Low, Vol., Var. %, category]
Index: []
#or we can i can show some 10 varied volumes using nlargest function
new dataset.nlargest(10, 'Vol.')
          Date Last Opening High Low
                                               Vol. Var. %
category \
876 2017-01-11 3.96
                        4.50 4.50 3.95
                                         11060000.0 -21.68
negative
                        7.41 7.58 7.35
1685 2014-05-09 7.39
                                         10200000.0
                                                      -5.38
negative
875 2017-02-11 3.78
                        4.00
                             4.05 3.77
                                          8160000.0
                                                      -4.49
negative
                        5.53 5.82 5.52
1873 2013-09-12 5.82
                                          5800000.0
                                                       5.24
positive
873 2017-06-11 3.45
                        3.56 3.57 3.34
                                                      -3.20
                                          5520000.0
negative
827 2018-12-01 3.49
                        3.87 3.88 3.47
                                          5390000.0
                                                      -9.25
negative
```

2.95 3.02 2.85

4850000.0

-9.69

742 2018-05-16 2.93

negative	2.56	2 02	2 02	2 55	4700000	5.04
874 2017-03-11 negative	3.56	3.82	3.82	3.55	4/80000.0	-5.84
841 2017-12-20 positive	3.65	3.59	3.88	3.59	4680000.0	4.61
1387 2015-05-11 negative	9.50	9.70	9.84	9.35	4680000.0	-9.44

	diff_lst
876	$\overline{0}.55$
1685	0.23
875	0.28
1873	0.30
873	0.23
827	0.41
742	0.17
874	0.27
841	0.29
1387	0.49