2/2/2021 data_providers

Data Providers

We will use the following two data providers:

- Quandl (https://www.quandl.com/): macroeconomic data, interest rates, futures prices ...
- Tiingo (https://www.tiingo.com/welcome): stock market prices and dividends.

To access these servers we need to install the following two libraries:

```
In [ ]: import sys
!conda install --yes --prefix {sys.prefix} quandl
!{sys.executable} -m pip install tiingo --upgrade --no-cache-dir
```

Now get your API keys:

- Quandl (https://www.quandl.com/), sign up and then go to account setting page
- <u>Tiingo (https://www.tiingo.com/welcome)</u>, sign up, go to <u>API docs (https://api.tiingo.com/docs/general/overview)</u> and log in

To connect to these services you need to run this cell (with your own keys) every time you start a notebook:

```
In [ ]: from tiingo import TiingoClient
    import quandl

    tiingo = TiingoClient({'api_key':'put_your_api_key_right_here'})

    quandl.ApiConfig.api_key = 'top_secret_Quandl_key'
```

Test that tiingo is working:

Test that Quandl is working:

```
In [ ]: quandl.get(['FRED/DGS1']) # This should produce a table with column 'FR
ED/DGS1 - Value'
```