

App to Download Data from Yahoo Finance's API

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1 Introduction

An app was implemented to download time series data from Yahoo Finance.

2 App

The app gets the ticker of the security in Yahoo Finance, the start date and end date. It returns the time series in a dataframe. It can also get multiple tickers and return a dataframe with information for all ticker.

3 Test

We test the app with brazilian stocks and with foreign stocks.

3.1 Brazilian Stocks

Here we gather the data from six brazilian stocks: BBAS3, CESP6, JBSS3, IGTA3, EZTC3 and LAME4. We plot, for each stock, the adjusted close prices in Figure 1 and the log returns in Figure 2.

Figure 1: Adjusted Close Prices

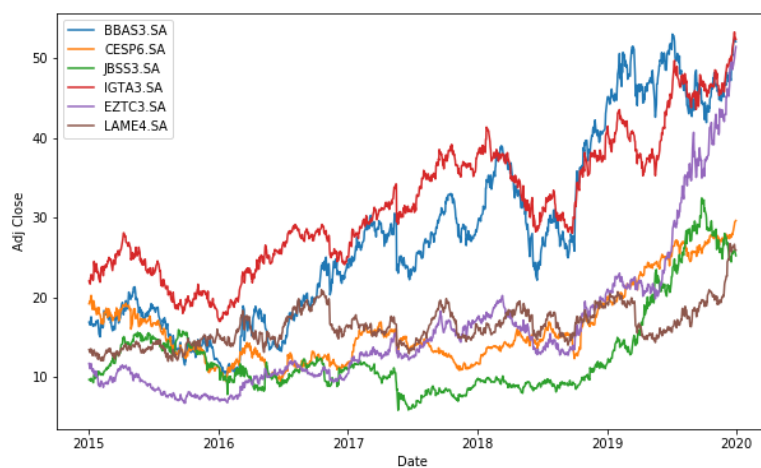
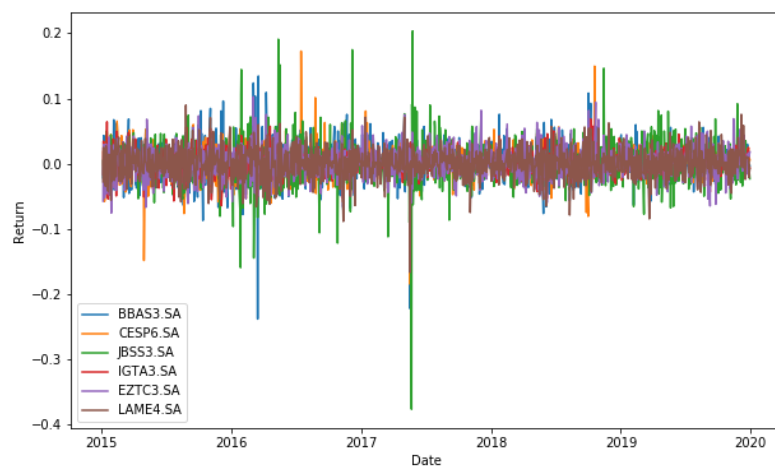


Figure 2: Stocks' Returns



4 Foreign Stocks

Here we gather the data from six foreign stocks: AAPL, ADBE, FB, KO, EBAY and EA. We plot, for each stock, the adjusted close prices in Figure 3 and the

log returns in Figure 4.

Figure 3: Adjusted Close Prices

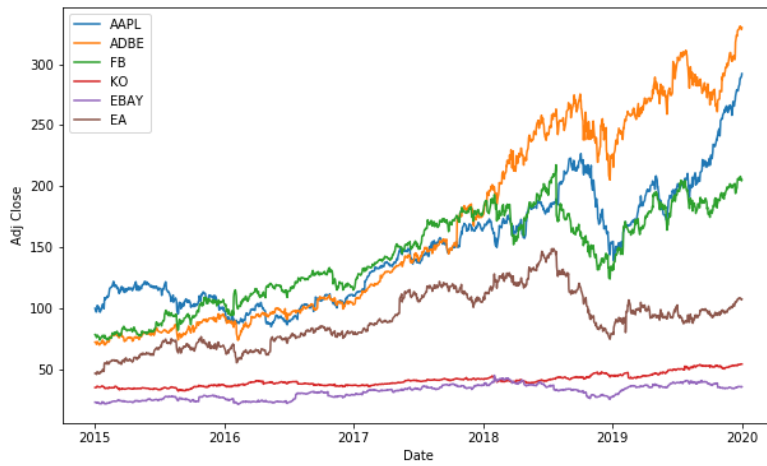


Figure 4: Stocks' Returns

