Representing time with datetimes

INTERMEDIATE PYTHON FOR FINANCE

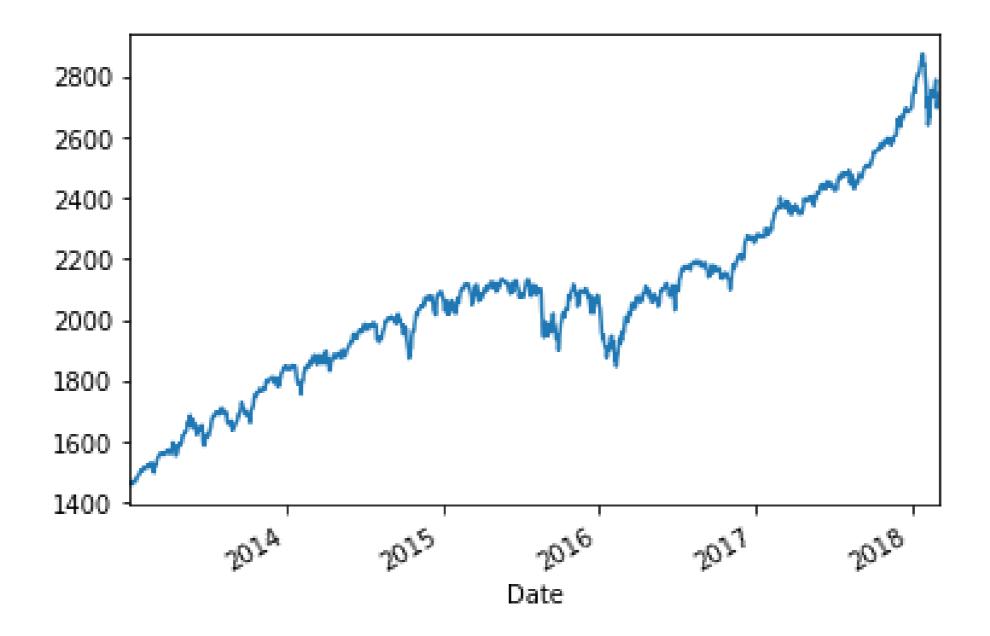


Kennedy Behrman

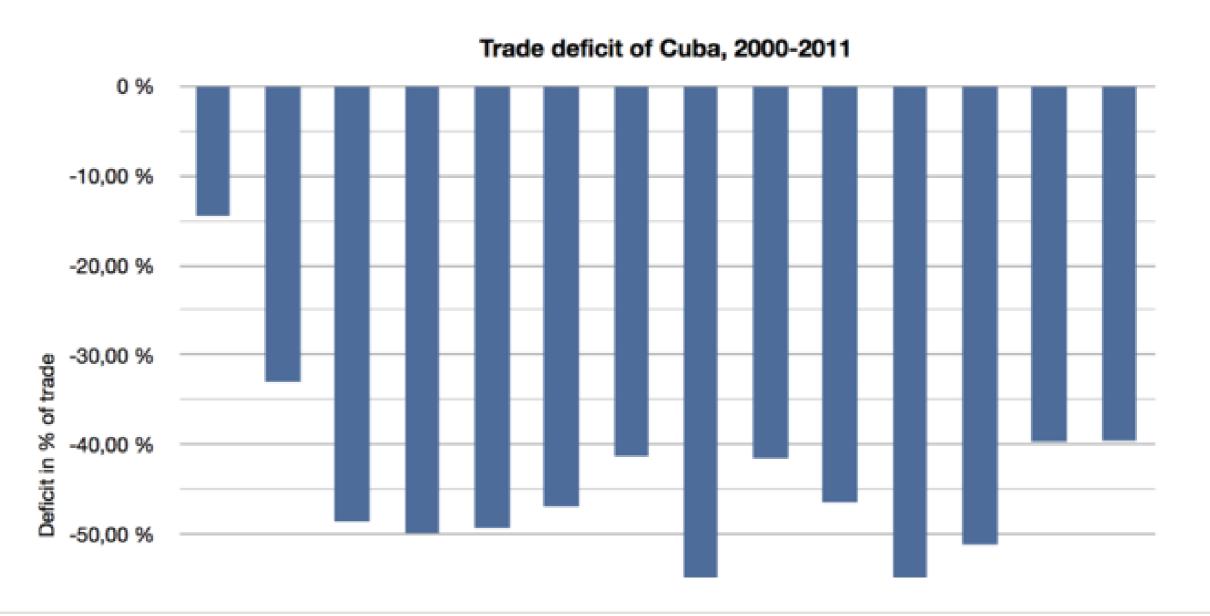
Data Engineer, Author, Founder



Datetimes



Datetimes





Datetimes

```
from datetime import datetime
```

```
black_monday = datetime(1987, 10, 19)
print(black_monday)
```

```
datetime.datetime(1987, 10, 19, 0, 0)
```



Datetime now

datetime.now()

datetime.datetime(2019, 11, 6, 3, 48, 30, 886713)

```
black_monday_str = "Monday, October 19, 1987. 9:30 am"
format_str = "%A, %B %d, %Y. %I:%M %p"
datetime.datetime.strptime(black_monday_str, format_str)
```

```
datetime.datetime(1987, 10, 19, 9, 30)
```

Year

- **%y** Without century (01, 02, ..., 98, 99)
- **%Y** With century (0001, 0002, ..., 1998, 1999, ..., 9999)

Month

- **%b** Abbreviated names (Jan, Feb, ..., Nov, Dec)
- **%B** Full names (January, February, ... November, December)
- %m As numbers (01, 02, ..., 11, 12)

Day of Month

• %d (01, 02, ..., 30, 31)

Weekday

- %a Abbreviated name (Sun, ... Sat)
- **%A** Full name (Sunday, ... Saturday)
- **%w** Number (0, ..., 6)

Hour

- **%H** 24 hour (00, 01, ... 23)
- **%I** 12 hour (01, 02, ... 12)
- **%M** (01, 02, ..., 59)

Seconds

• **%S** (00, 01, ... 59)

Micro-seconds

• **%f** (000000, 000001, ... 999999)

AM/PM

• %p (AM, PM)



%M Minutes



"1837-05-10"



%m

%d

"%Y-%m-%d"



"Friday, 17 May 01"

%A

%C

%E

%y

"%A, %d %B %y"



String from datetime

dt.strftime(format_string)



String from datetime

```
great_depression_crash = datetime.datetime(1929, 10, 29)
great_depression_crash
```

```
datetime.datetime(1929, 10, 29, 0, 0)
```

```
great_depression_crash.strftime("%a, %b %d, %Y")
```

```
'Tue, Oct 29, 1929'
```



Let's practice!

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Working with datetimes

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Datetime attributes

now.year now.month now.day

now.hour
now.minute
now.second

20191113

223456

Comparing datetimes

equals ==

less than <

more than >



Comparing datetimes

```
from datetime import datetime
asian_crisis = datetime(1997, 7, 2)
world_mini_crash = datetime(1997, 10, 27)
asian_crisis > world_mini_crash
False
asian_crisis < world_mini_crash</pre>
True
```



Comparing datetimes

```
asian_crisis = datetime(1997, 7, 2)
world_mini_crash = datetime(1997, 10, 27)
```

```
text = "10/27/1997"
format_str = "%m/%d/%Y"
sell_date = datetime.strptime(text, format_str)
```

```
sell_date == world_mini_crash
```

True

Difference between datetimes

- Compare with < , > , or == .
- Subtraction returns a timedelta object.
- timedelta attributes: weeks, days, minutes, seconds, microseconds

Difference between datetimes

delta = world_mini_crash - asian_crisis

type(delta)

datetime.timedelta

delta.days

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```
dt
datetime.datetime(2019, 1, 14, 0, 0)
datetime(dt.year, dt.month, dt.day - 7)
datetime.datetime(2019, 1, 7, 0, 0)
datetime(dt.year, dt.month, dt.day - 15)
ValueError
                                          Traceback (most recent call last)
<ipython-input-28-804001f45cdb> in <module>()
-> 1 datetime(dt.year, dt.month, dt.day - 15)
ValueError: day is out of range for month
```



```
delta = world_mini_crash - asian_crisis
type(delta)
```

datetime.timedelta



```
from datetime import timedelta
offset = timedelta(weeks = 1)
offset
datetime.timedelta(7)
dt - offset
datetime.datetime(2019, 1, 7, 0, 0)
```



Use source datetime to look up market factors

```
offset = timedelta(days=16)
dt - offset
datetime.datetime(2018, 12, 29, 0, 0)
cur_week = last_week + timedelta(weeks=1)
# Do some work with date
# set last week variable to cur week and repeat
last_week = cur_week
source_dt = event_dt - timedelta(weeks=4)
```

Let's practice!

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Dictionaries

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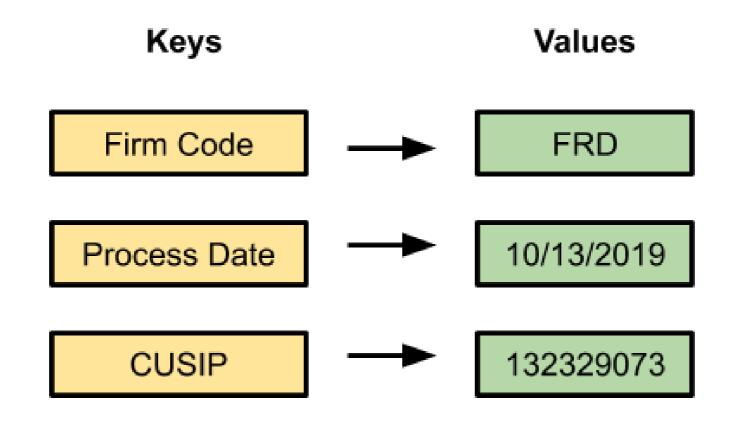
Lookup by index

```
my_list = ['a','b','c','d']
['a','b','c','d']
my_list[0]
'a'
my_list.index('c')
```



Lookup by key

Dictionaries



Representation

```
{ 'key-1':'value-1', 'key-2':'value-2', 'key-3':'value-3'}
```

Creating dictionaries

```
my_dict = {}
my_dict
{}
my_dict = dict()
my_dict
{}
```

Creating dictionaries

```
ticker_symbols = {'AAPL':'Apple', 'F':'Ford', 'LUV':'Southwest'}
print(ticker_symbols)
{'AAPL':'Apple', 'F':'Ford', 'LUV':'Southwest'}
ticker_symbols = dict([['APPL','Apple'],['F','Ford'],['LUV','Southwest']])
print(ticker_symbols)
{'AAPL':'Apple', 'F':'Ford', 'LUV':'Southwest'}
```

Adding to dictionaries

```
ticker_symbols['XON'] = 'Exxon'
ticker_symbols

{'APPL': 'Apple', 'F': 'Ford', 'LUV': 'Southwest', 'XON': 'Exxon'}

ticker_symbols['XON'] = 'Exxon OLD'
ticker_symbols

{'APPL': 'Apple', 'F': 'Ford', 'LUV': 'Southwest', 'XON': 'Exxon OLD'}
```



Accessing values

```
ticker_symbols['F']
```

'Ford'

Accessing values

```
ticker_symbols['XOM']
```

Accessing values

```
company = ticker_symbols.get('LUV')
print(company)
'Southwest'
company = ticker_symbols.get('XOM')
print(company)
None
company = ticker_symbols.get('XOM', 'MISSING')
print(company)
'MISSING'
```



Deleting from dictionaries

```
ticker_symbols
{'APPL': 'Apple', 'F': 'Ford', 'LUV': 'Southwest', 'XON': 'Exxon OLD'}
del(ticker_symbols['XON'])
ticker_symbols
{'APPL': 'Apple', 'F': 'Ford', 'LUV': 'Southwest'}
```



Let's practice!

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