Gandalf Project

Financial Engineering

PRESENTA

Python Academy

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SOCIO PROFESSIONAL 2018

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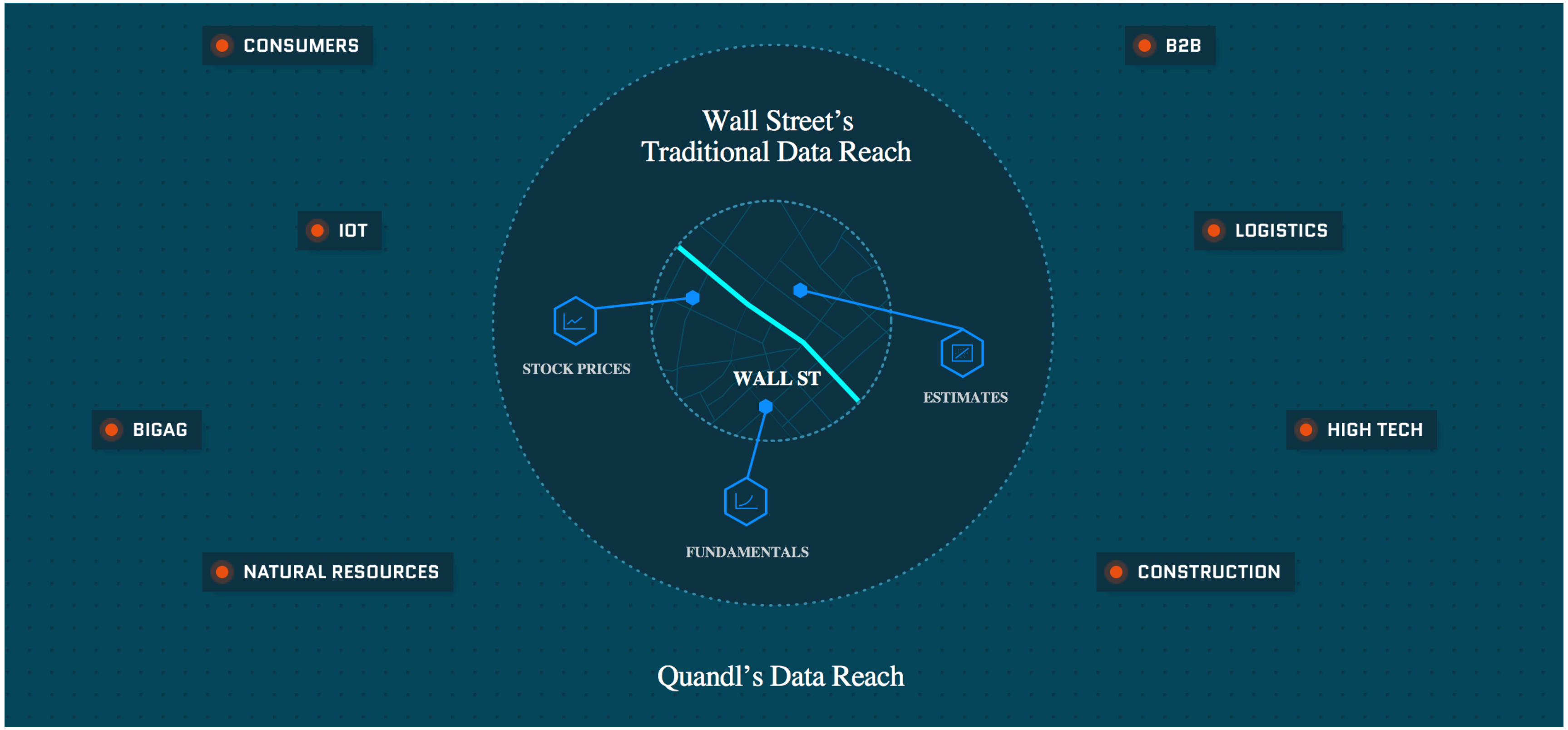
MODULO 3

Analisi dei Dati

Quandl

Quandl è una libreria per Python, R ed xls che afferisce a diversi database proprietari:

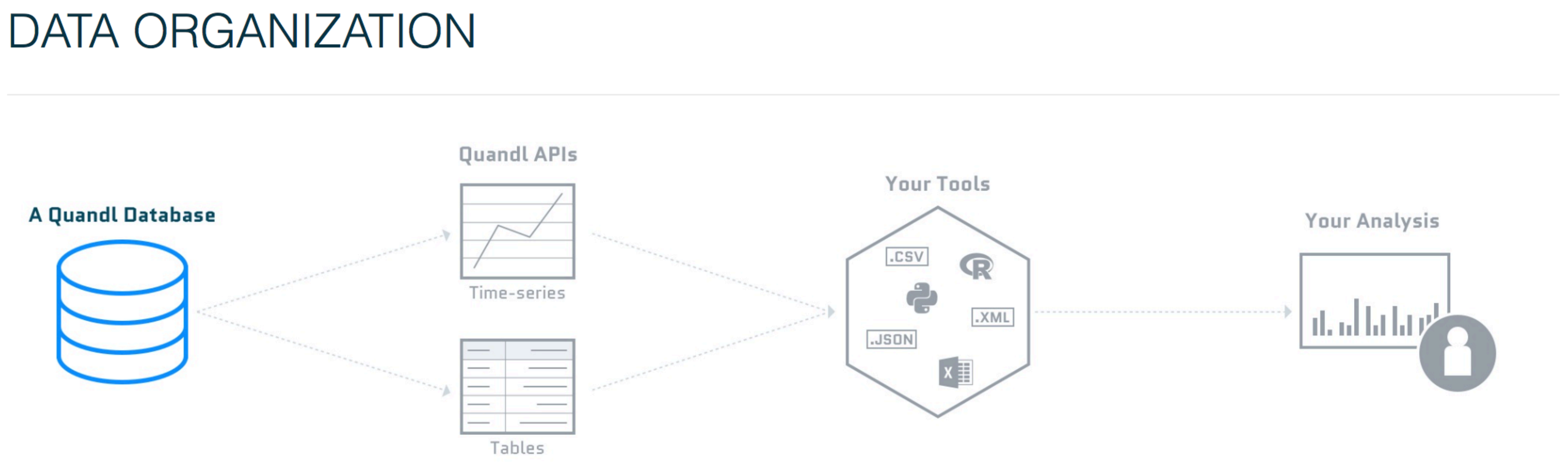


Import quandl

La documentazione ufficiale si può trovare al seguente link:

https://www.quandl.com

Quandl: organizzazione dei dati



Quandl: tipologia dati

Equity Prices

Data Product Name	Data Product Code	API	Free/Premium
Zacks Equity Prices, Dividend History (US)	ZEP	Tables	Premium
QuoteMedia End of Day US Prices	EOD	Time-series	Premium
London Stock Exchange	XLON	Time-series	Premium
Chinese Stock Prices	DY4	Time-series	Premium
End of Day US Stock Prices	WIKI	Tables	Free

Equity Fundamentals

Data Product Name	Data Product Code	API	Free/Premium
Sharadar Core Fundamentals	SF1	Tables & Time-series	Premium
Zacks Fundamentals B	ZFB	Tables	Premium
Core European Fundamentals	IF1	Tables	Premium
Mergent Global Fundamentals	MF1	Tables	Premium

Quandl: tipologia dati

Futures

Data Product Name	Data Product Code	API	Free/Premium
Stevens Continuous Futures	SCF	Time-series	Premium
Stevens Reference Futures	SRF	Time-series	Premium
OptionWorks Futures Options	OWF	Time-series	Premium
MarketWorks CME Futures Settlement Prices	MWCS	Tables	Premium
CFTC Commitment of Traders Data	CFTC	Time-series	Free

Quandl: tipologia dati

Equity Earnings, Estimates, Analyst Ratings

Data Product Name	Data Product Code	API	Free/Premium
Zacks Earnings Announcements	ZEA	Tables	Premium
Zacks Earnings Estimates	ZEE	Tables	Premium
Zacks Analyst Ratings and Target Prices	ZAR	Tables	Premium
European Earnings Estimates	IEE	Tables	Premium
European Analyst Recommendations	IAR	Tables	Premium

Quandl: tipologia dati

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Economics, FX and Rates

Data Product Name	Data Product Code	API	Free/Premium
Trading Economics Global Macro Data	SGE	Time-series	Premium
CLS FX Volumes (Hourly)	CLSH	Time-series	Premium
Foreign Exchange Rates	CUR	Time-series	Premium
Global Yield Curves	YC	Time-series	Premium
Federal Reserve Economic Data	FRED	Time-series	Free

Quandl: tipologia dati

Options

Data Product Name	Data Product Code	API	Free/Premium
OptionWorks CME Options Settlement Prices	OWCS	Tables	Premium
OptionWorks ICE Options Settlement Prices	OWIS	Tables	Premium
US Equity Historical & Option Implied Volatility	VOL	Time-series	Premium
ORATS Option Volatility Surfaces	OPT	Time-series	Premium
Chicago Board Options Exchange	CBOE	Time-series	Free

IOPub Exceeded Limit

L’interprete Anaconda di Jupyter Notebook cerca di evitare i crash causati da elaborazioni massive e talvolta potreste ricevere il seguente messaggio:

```
IOPub data rate exceeded.
The notebook server will temporarily stop sending output
to the client in order to avoid crashing it.
To change this limit, set the config variable
`--NotebookApp.iopub_data_rate_limit`.
```

Per evitare che ciò accada è possibile lanciare da riga di comando:

jupyter notebook --NotebookApp.iopub_data_rate_limit=10000000000

Gaps vs Laps (in senso stretto)

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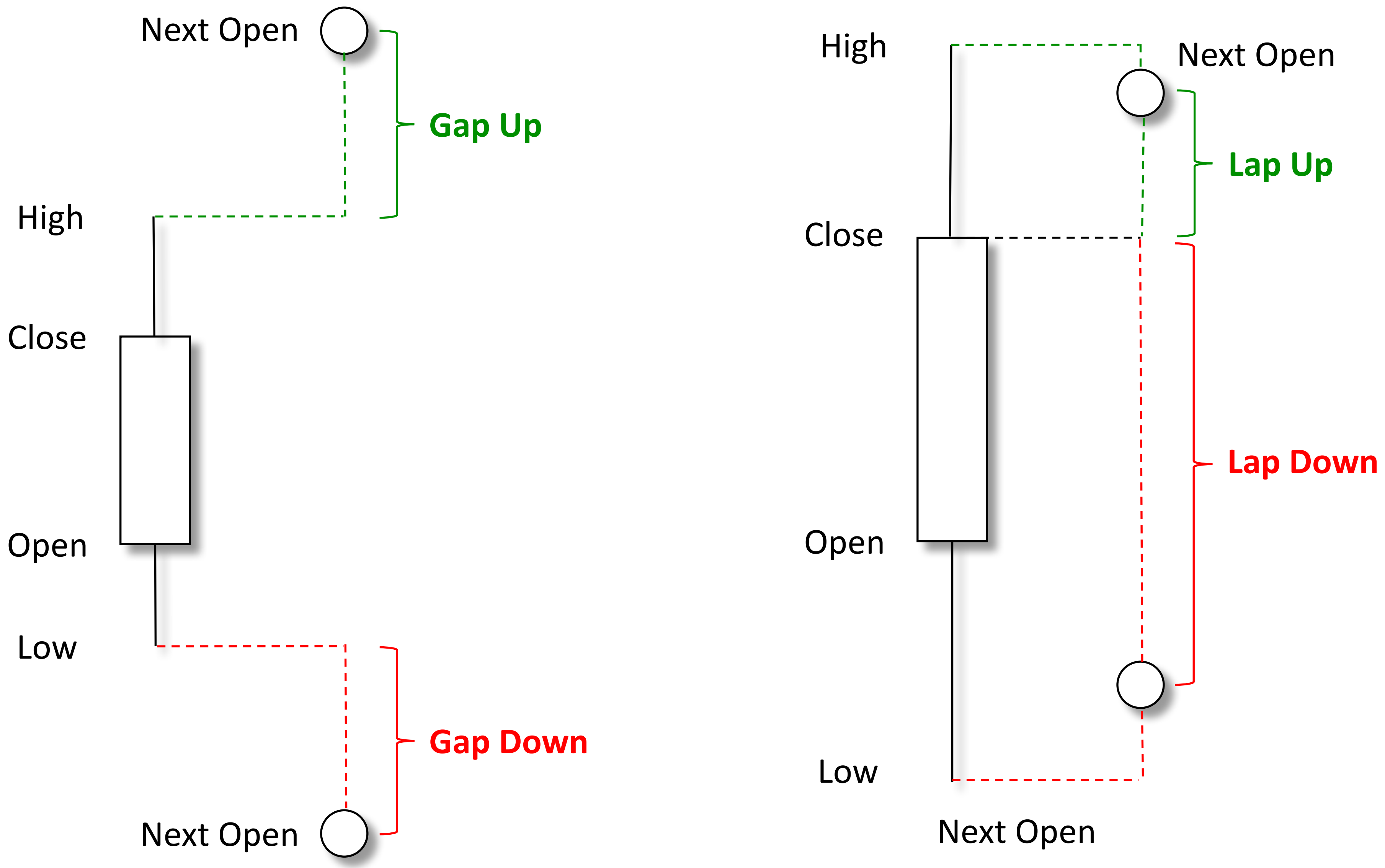

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RINGRAZIA

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