Creado por: Isabel Maniega Serie Temporales Usaremos para realizar este tipo de gráficos la obtención de datos de dos librerías de Bolsa, como son Quandl y Yfinance Quandl https://data.nasdaq.com/tools/python # pip install quandl In [1]: import quandl # Vamos a extraer las cotizaciones de Google en las mencionadas # Año 2015-2016-2017-2018 # formato: Año-Mes-Día data = quandl.get("WIKI/GOOGL", start\_date="2015-01-01", end\_date="2018-12-31") In [8]: In [9]: # 5 primeras filas data.head() Volume Ex-Dividend Split Ratio Adj. Open Adj. High Adj. Low Adj. Close Adj. Volume Out[9]: Open High Close Low Date 2015-01-532.60 535.8000 527.88 529.55 1327870.0 0.0 1.0 532.60 535.8000 527.88 529.55 1327870.0 2015-01-527.9899 527.15 527.9899 517.75 519.46 2059119.0 0.0 1.0 519.46 2059119.0 527.15 517.75 2015-01-520.50 521.2100 505.55 506.64 2731813.0 0.0 1.0 520.50 521.2100 505.55 506.64 2731813.0 2015-01-510.95 511.4900 503.65 505.15 2345875.0 511.4900 1.0 510.95 503.65 505.15 2345875.0 2015-01-501.51 507.5000 495.02 506.91 3662224.0 0.0 1.0 501.51 507.5000 495.02 506.91 3662224.0 data.tail() In [10]: **Split** Adj. Adj. Adj. Out[10]: Ex-Adj. Adj. High Open Low Close Volume Dividend Ratio Open High Low Close Volume Date 2018-03-1092.57 1108.70 1087.21 1094.00 1990515.0 0.0 1.0 1092.57 1108.70 1087.21 1094.00 1990515.0 2018-03-1080.01 1083.92 1049.64 1053.15 3418154.0 0.0 1.0 1080.01 1083.92 1049.64 1053.15 3418154.0 2018-03-1051.37 1066.78 1024.87 1026.55 2413517.0 0.0 1.0 1051.37 1066.78 1024.87 1026.55 2413517.0 2018-03-1050.60 1059.27 1010.58 1054.09 3272409.0 0.0 1.0 1050.60 1059.27 1010.58 1054.09 3272409.0 2018-03-1063.90 1064.54 997.62 1006.94 2940957.0 0.0 1.0 1063.90 1064.54 997.62 1006.94 2940957.0 column = data[["Close"]] In [12]: column Close Out[12]: Date 2015-01-02 529.55 2015-01-05 519.46 2015-01-06 506.64 2015-01-07 505.15 2015-01-08 506.91 **2018-03-21** 1094.00 **2018-03-22** 1053.15 **2018-03-23** 1026.55 **2018-03-26** 1054.09 **2018-03-27** 1006.94 813 rows × 1 columns In [13]: # Podemos obtener los datos directamente de la columna que nos interesa mediante (.)Numero columna: G00GL.4 df = quandl.get("WIKI/GOOGL.4", start\_date="2015-01-01", end\_date="2018-12-31") Close Out[13]: Date 2015-01-02 529.55 2015-01-05 519.46 2015-01-06 506.64 2015-01-07 505.15 2015-01-08 506.91 **2018-03-21** 1094.00 **2018-03-22** 1053.15 **2018-03-23** 1026.55 **2018-03-26** 1054.09 **2018-03-27** 1006.94 813 rows × 1 columns In [14]: type(df) Out[14]: pandas.core.frame.DataFrame In [15]: type(column) Out[15]: pandas.core.frame.DataFrame In [16]: df.plot() Out[16]: <AxesSubplot: xlabel='Date'> 1200 Close 1100 1000 900 800 700 600 500 2016-01 2016-05 2017-09 2018-01 2016-09 In [18]: # pip install matplotlib In [19]: # si queremos quitar ese: # <AxesSubplot: xlabel='Date'> import matplotlib.pyplot as plt In [20]: column.plot() plt.show() 1200 Close 1100 1000 900 800 700 600 500 In [21]: # Si queremos añadir un titulo y unos ejes column.plot(title="Gráfica de cotización de Google", xlabel="Fecha", ylabel="Cotización en \$ USD") plt.show() Gráfica de cotización de Google 1200 Close 1100 Cotización en \$ USD 900 800 700 600 500 2017-09 2018-01 2018-05 Fecha Yfinance: Yahoo Finance https://pypi.org/project/yfinance/ In [1]: # pip install yfinance In [3]: import yfinance as yf In [6]:  $df_y = yf.download("G00GL", "2015-1-1", "2018-12-31")$ [\*\*\*\*\*\*\*\*\* 100%\*\*\*\*\*\*\*\*\*\* 1 of 1 completed In [7]: type(df\_y) Out[7]: pandas.core.frame.DataFrame In [8]: df\_y.head() Out[8]: Close Adj Close Open High Low Volume Date **2015-01-02** 26.629999 26.790001 26.393999 26.477501 26.477501 26480000 **2015-01-05** 26.357500 26.399500 25.887501 25.973000 25.973000 41182000 **2015-01-06** 26.025000 26.060499 25.277500 25.332001 25.332001 **2015-01-07** 25.547501 25.574499 25.182501 25.257500 25.257500 46918000 **2015-01-08** 25.075500 25.375000 24.750999 25.345501 25.345501 In [9]: df\_y.tail() Out[9]: High Close Adj Close Volume Open Low Date **2018-12-21** 51.602001 51.883499 49.059502 49.562500 49.562500 104656000 **2018-12-24** 49.216000 50.605999 48.882999 49.233501 49.233501 36360000 **2018-12-26** 49.899502 52.422501 46318000 49.632500 52.392502 52.392502 **2018-12-27** 51.310001 52.667000 50.349998 52.645000 52.645000 45996000 **2018-12-28** 52.974998 53.211498 52.099998 52.334000 52.334000 34398000 In [10]: column = df\_y[["Close"]] column.head() **2015-01-02** 26.477501 **2015-01-05** 25.973000 **2015-01-06** 25.332001 2015-01-07 25.257500 **2015-01-08** 25.345501 In [11]: column.tail() Close Out[11]: Date **2018-12-21** 49.562500 **2018-12-24** 49.233501 **2018-12-26** 52.392502 **2018-12-27** 52.645000 **2018-12-28** 52.334000 In [12]: import matplotlib.pyplot as plt In [13]: column.plot(title="Gráfica de cotización de Google", xlabel="Fecha", ylabel="Cotización en \$ USD") plt.show() Gráfica de cotización de Google 65 Close 60 55 Cotización en \$ USD 45 35 30 25 2018-07 2019-01 DASH-plotly - jupyter-dash https://dash.plotly.com/layout # pip install jupyter-dash # pip install dash In [1]: from jupyter\_dash import JupyterDash from dash import dcc from dash import html from dash.dependencies import Input, Output import plotly.express as px In [3]: df = quandl.get("WIKI/GOOGL.4", start\_date="2015-01-01", end\_date="2018-12-31") figure = px.line(df, title="Cotización de Google: Enero 2015 - Diciembre de 2018") In [5]: app = JupyterDash(\_\_name\_\_) app.layout = html.Div(children=[ html.H1(children="Aplicación con DASH para Mercados Financieros"), dcc.Graph(figure=figure) ]) if name ==" main ": app.run\_server(mode="inline") Aplicación con DASH para Mercados Financieros Cotización de Google: Enero 2015 - Diciembre de 2018 1200 variable Close 1100 1000 900 800 700 600 Jul 2015 Jan 2016 Jul 2016 Jan 2017 Jul 2017 Jan 2018 Date Creado por: Isabel Maniega