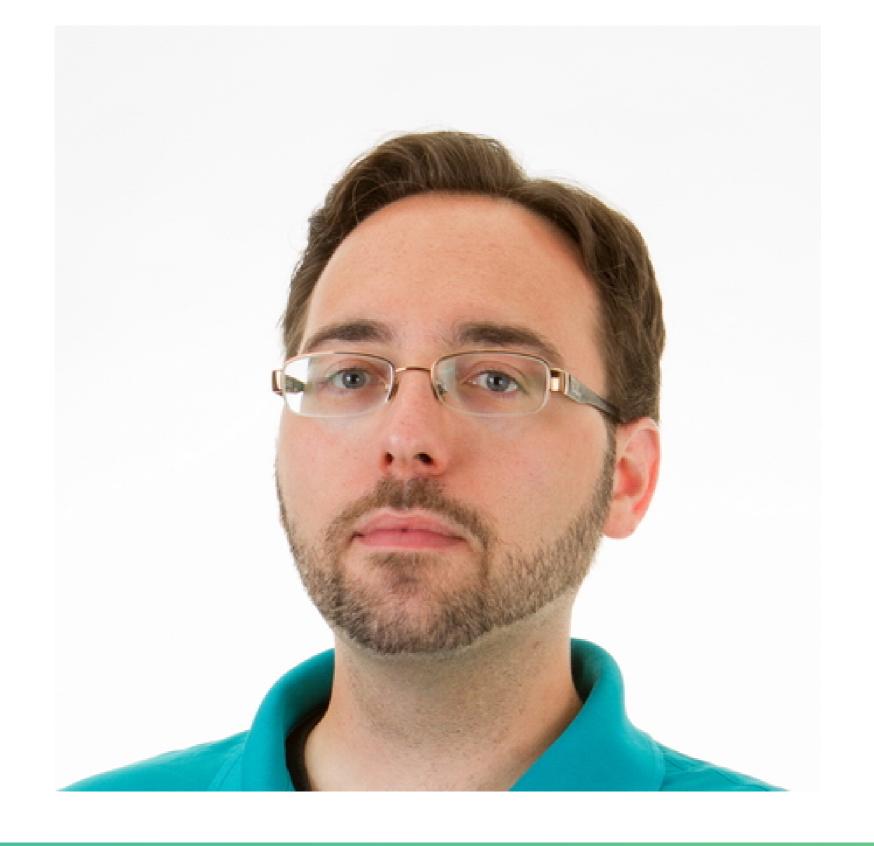
Building dates

TIME SERIES ANALYSIS IN SQL SERVER



Kevin Feasel CTO, Envizage





What you will learn

- Working with component date parts
- Translating strings to dates, including datetime offsets and invalid dates
- Filtering, grouping, and aggregating data by time periods
- Upsampling and downsampling data
- Aggregations over windows
- Calculating running totals and moving averages
- Finding overlap in date ranges



(Photo by Aron Visuals)

Building a date

SELECT

GETDATE() AS DateTime_LTz,
GETUTCDATE() AS DateTime_UTC;

SELECT

SYSDATETIME() AS DateTime2_LTz
SYSUTCDATETIME() AS DateTime2_UTC;

Results:

DateTime_LTz	DateTime_UTC	DateTime2_LTz	DateTime2_UTC
2019-03-07	2019-03-08	2019-03-07	2019-03-08
21:21:33.670	02:21:33.670	21:21:33.6716402	02:21:33.6716402



Breaking down a date

```
DECLARE
   @SomeDate DATETIME2(3) = '2019-03-01 08:17:19.332';
SELECT YEAR(@SomeDate);
SELECT MONTH(@SomeDate);
SELECT DAY(@SomeDate);
YEAR = 2019
MONTH = 3
DAY = 1
```

Parsing dates with date parts

Functions

DATEPART()

SELECT

DATEPART(YEAR, @dt) AS TheYear;

DATENAME()

SELECT

DATENAME (MONTH, @dt) AS The Month;

Parts

- Year / Month / Day
- Day of year
- Day of week
- Week of year
- ISO week of year
- Minute / Second
- Millisecond / Nanosecond

Adding and subtracting dates

```
DECLARE
    @SomeTime DATETIME2(7) = '1992-07-14 14:49:36.2294852';

SELECT
    DATEADD(DAY, 1, @SomeTime) AS NextDay,
    DATEADD(DAY, -1, @SomeTime) AS PriorDay;

SELECT
    DATEADD(HOUR, -3, DATEADD(DAY, -4, @SomeTime)) AS Minus4Days3Hours;
```

NextDay	PriorDay
1992-07-15 14:49:36.2294852	1992-07-13 14:49:36.2294852
NA: AD OLL	
Minus4Days3Hours	



Comparing dates

DECLARE

SELECT

```
DATEDIFF(SECOND, @StartTime, @EndTime) AS SecondsElapsed,
DATEDIFF(MINUTE, @StartTime, @EndTime) AS MinutesElapsed,
DATEDIFF(HOUR, @StartTime, @EndTime) AS HoursElapsed;
```

SecondsElapsed	MinutesElapsed	HoursElapsed
12624	211	4

Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER



Formatting dates for reporting

TIME SERIES ANALYSIS IN SQL SERVER



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Formatting functions

CAST()
CONVERT()
FORMAT()

The CAST() function

- Supported going back at least to SQL Server 2000
- Useful for converting one data type to another data type, including date types
- No control over formatting from dates to strings
- ANSI SQL standard, meaning any relational and most non-relational databases have this function

Using the CAST() function

DECLARE

```
@SomeDate DATETIME2(3) = '1991-06-04 08:00:09',
@SomeString NVARCHAR(30) = '1991-06-04 08:00:09',
@OldDateTime DATETIME = '1991-06-04 08:00:09';
```

SELECT

```
CAST(@SomeDate AS NVARCHAR(30)) AS DateToString,
CAST(@SomeString AS DATETIME2(3)) AS StringToDate,
CAST(@OldDateTime AS NVARCHAR(30)) AS OldDateToString;
```

DateToString	StringToDate	OldDateToString	
1991-06-04 08:00:09.000	1991-06-04 08:00:09.000	Jun 4 1991 8:00AM	



The CONVERT() function

- Supported going back at least to SQL Server 2000
- Useful for converting one data type to another data type, including date types
- Some control over formatting from dates to strings using the style parameter
- Specific to T-SQL

Using the CONVERT() function

```
DECLARE
    @SomeDate DATETIME2(3) = '1793-02-21 11:13:19.033';
```

```
SELECT

CONVERT(NVARCHAR(30), @SomeDate, 0) AS DefaultForm,

CONVERT(NVARCHAR(30), @SomeDate, 1) AS US_mdy,

CONVERT(NVARCHAR(30), @SomeDate, 101) AS US_mdyyyy,

CONVERT(NVARCHAR(30), @SomeDate, 120) AS ODBC_sec;

GO
```

DefaultForm	US_mdy	US_mdyyyy	ODBC_sec	
Feb 21 1793 11:13 AM	02/21/93	02/21/1793	1793-02-21 11:13:19	

Sample CONVERT() styles

Style Code

- 1/101
- 3/103
- 4/104
- 11/111
- 12/112
- 20/120
- 126
- 127

Format

- United States m/d/y
- British/French d/m/y
- German d.m.y
- Japanese y/m/d
- ISO standard yyyymmdd
- ODBC standard (121 for ms)
- ISO8601 yyyy-mm-dd hh:mi:ss.mmm
- yyyy-mm-ddThh:mi:ss.mmmZ

The FORMAT() function

- Supported as of SQL Server 2012
- Useful for formatting a date or number in a particular way for reporting
- Much more over formatting from dates to strings than either CAST() or CONVERT()
- Specific to T-SQL
- Uses the .NET framework for conversion
- Can be slower as you process more rows

Using the FORMAT() function

```
DECLARE
    @SomeDate DATETIME2(3) = '1793-02-21 11:13:19.033';
```

```
SELECT optional culture

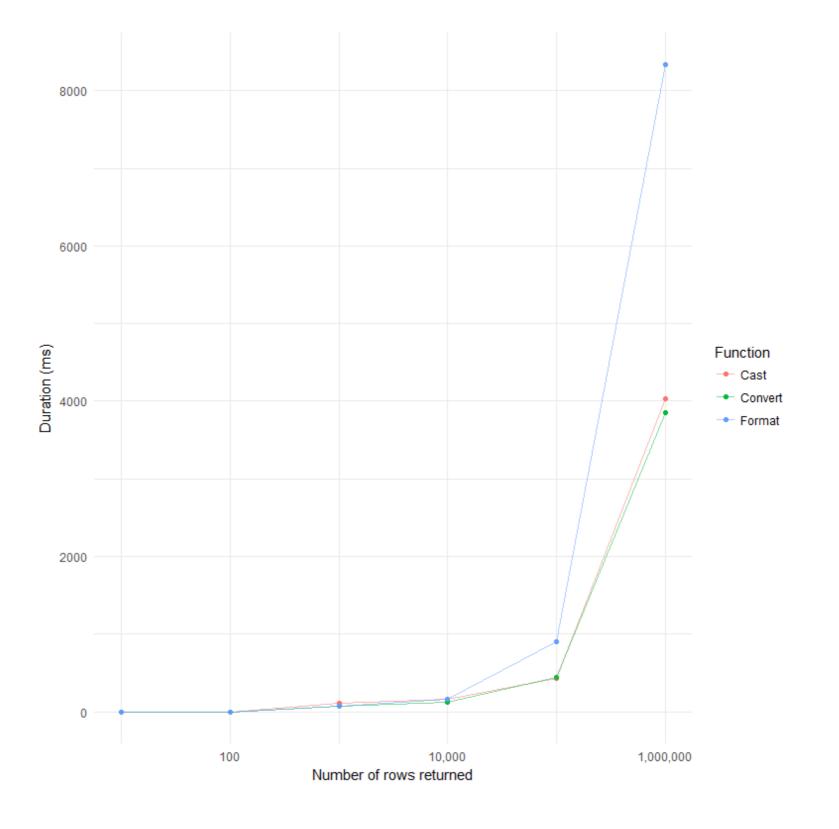
FORMAT(@SomeDate, 'd', 'en-US') AS US_d,

FORMAT(@SomeDate, 'd', 'de-DE') AS DE_d,

FORMAT(@SomeDate, 'D', 'de-DE') AS DE_D,

FORMAT(@SomeDate, 'yyyy-MM-dd') AS yMd;
```

US_d	DE_d	DE_D	yMd	
2/21/1793	21.02.1793	Donnerstag, 21. February 1793	1793-02-21	



Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER



Working with calendar tables

TIME SERIES ANALYSIS IN SQL SERVER



Calendar tables can simplify queries which perform complicated date math.

Calendar tables can improve performance when filtering on date conditions (such as finding all things which happened on the fifth Tuesday of a month).

Calendar tables can ensure that different developers use the same sets of holidays in their queries.

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What is a calendar table?

SELECT *

FROM dbo.Calendar;

DateKey	Date	Day	DayOfWeek	DayName	•••	
20000101	2000-01-01	1	7	Saturday	•••	
20000102	2000-01-02	2	1	Sunday	•••	
20000103	2000-01-03	3	2	Monday	•••	

Contents of a calendar table

General Columns

- Date
- Day Name
- Is Weekend

Fiscal Year

- Fiscal week of year
- Fiscal quarter
- Fiscal first day of year

Calendar Year

- Calendar month
- Calendar quarter
- Calendar year

Specialized Columns

- Holiday name
- Lunar details
- ISO week of year

Building a calendar table

```
CREATE TABLE dbo.Calendar

(
    DateKey INT NOT NULL,
    [Date] DATE NOT NULL,
    [Day] TINYINT NOT NULL,
    DayOfWeek TINYINT NOT NULL,
    DayName VARCHAR(10) NOT NULL,
    ...
)
```

```
SELECT

CAST(D.DateKey AS INT) AS DateKey,

D.[DATE] AS [Date],

CAST(D.[day] AS TINYINT) AS [day],

CAST(d.[dayofweek] AS TINYINT) AS [DayOfWeek],

CAST(DATENAME(WEEKDAY, d.[Date]) AS VARCHAR(10)) AS [DayName],

...
```

Using a calendar table

```
SELECT
    c.Date
FROM dbo.Calendar c
WHERE
    c.MonthName = 'April'
    AND c.DayName = 'Saturday'
    AND c.CalendarYear = 2020
ORDER BY
    c.Date;
```

Date 2020-04-04

2020-04-11

2020-04-18

2020-04-25

Using a calendar table

```
SELECT
    c.Date
FROM dbo.Calendar c
WHERE
    c.MonthName = 'April'
    AND c.DayName = 'Saturday'
    AND c.CalendarYear = 2020
ORDER BY
    c.Date;
```

Date

2020-04-04

2020-04-11

2020-04-18

2020-04-25

A quick note on APPLY()

```
SELECT
    FYStart =
        DATEADD (MONTH, -6,
            DATEADD(YEAR,
                DATEDIFF(YEAR, 0,
                    DATEADD(MONTH, 6, d.[date])), 0)),
    FiscalDayOfYear =
        DATEDIFF(DAY,
            DATEADD(MONTH, -6,
                DATEADD(YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date])), 0)), d.[Date]) + 1,
    FiscalWeekOfYear =
        DATEDIFF (WEEK,
            DATEADD (MONTH, -6,
                DATEADD(YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date])), 0)), d.[Date]) + 1
FROM dbo.Calendar d;
```

A quick note on APPLY()

```
SELECT
    fy.FYStart,
    FiscalDayOfYear = DATEDIFF(DAY, fy.FYStart, d.[Date]) + 1,
    FiscalWeekOfYear = DATEDIFF(WEEK, fy.FYStart, d.[Date]) + 1
FROM dbo.Calendar d
    CROSS APPLY
        SELECT FYStart =
            DATEADD(MONTH, -6,
                DATEADD (YEAR,
                    DATEDIFF(YEAR, 0,
                        DATEADD(MONTH, 6, d.[date])), 0))
    ) fy;
```

Let's practice!

TIME SERIES ANALYSIS IN SQL SERVER

