sql_book

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Preface

Some stuff.

1 Preparing Data for Analysis

Chapter 2 of Tanimura (2021) provides a good foundation discussion of issues related to preparing data for analysis. While the discussion is couched in terms of SQL, in reality the issues are not specific to SQL or databases. For this reason, I recommend that you read the chapter.

While Chapter 2 of Tanimura (2021) contains many code snippets, few of these seem to be intended for users to run (in part because they assume a database set-up that users would not have). For this reason, I do not attempt to provide dplyr equivalents to the code there except for a couple of exceptions that I discuss below.

1.1 Missing data

```
library(tidyverse)
library(DBI)
pg <- dbConnect(RPostgres::Postgres())</pre>
dates_sql <-
   "SELECT *
    FROM generate_series('2000-01-01'::timestamp,'2030-12-31', '1 day')"
dates <-
  tbl(pg, sql(dates_sql)) %>%
  rename(date = generate_series)
dates_processed <-
  dates %>%
  mutate(date_key = as.integer(to_char(date, 'yyyymmdd')),
         day_of_month = as.integer(date_part('day',date)),
         day_of_year = as.integer(date_part('doy', date)),
         day_of_week = as.integer(date_part('dow', date)),
         day_name = trim(to_char(date, 'Day')),
```

```
day_short_name = trim(to_char(date, 'Dy')),
           week_number = as.integer(date_part('week', date)),
           week_of_month = as.integer(to_char(date,'W')),
           week = as.Date(date_trunc('week', date)),
           month_number = as.integer(date_part('month', date)),
           month_name = trim(to_char(date, 'Month')),
           month short name = trim(to char(date, 'Mon')),
           first_day_of_month = as.Date(date_trunc('month', date)),
           last_day_of_month = as.Date(date_trunc('month', date) +
                                          sql("interval '1 month' -
                                               interval '1 day'")),
           quarter_number = as.integer(date_part('quarter', date)),
           quarter_name = trim('Q' %||% as.integer(date_part('quarter', date))),
           first_day_of_quarter = as.Date(date_trunc('quarter', date)),
           last_day_of_quarter = as.Date(date_trunc('quarter', date) +
                                            sql("interval '3 months' -
                                                 interval '1 day'")),
           year = as.integer(date_part('year', date)),
           decade = as.integer(date_part('decade', date)) * 10,
           century = as.integer(date_part('century', date)))
  dates processed %>%
    collect(n = 10)
# A tibble: 10 x 22
  date
                       date_key day_of~1 day_o~2 day_o~3 day_n~4 day_s~5 week_~6
   <dttm>
                          <int>
                                   <int>
                                            <int>
                                                    <int> <chr>
                                                                  <chr>
                                                                             <int>
 1 2000-01-01 00:00:00 20000101
                                                1
                                                        6 Saturd~ Sat
                                                                               52
2 2000-01-02 00:00:00 20000102
                                        2
                                                2
                                                        0 Sunday
                                                                               52
                                                                  Sun
3 2000-01-03 00:00:00 20000103
                                       3
                                                3
                                                        1 Monday
                                                                  Mon
                                                                                1
4 2000-01-04 00:00:00 20000104
                                       4
                                                4
                                                        2 Tuesday Tue
                                                                                1
5 2000-01-05 00:00:00 20000105
                                       5
                                               5
                                                        3 Wednes~ Wed
                                                                                 1
6 2000-01-06 00:00:00 20000106
                                       6
                                                6
                                                        4 Thursd~ Thu
                                                                                 1
7 2000-01-07 00:00:00 20000107
                                       7
                                               7
                                                        5 Friday Fri
                                                                                 1
8 2000-01-08 00:00:00 20000108
                                       8
                                                8
                                                        6 Saturd~ Sat
                                                                                 1
9 2000-01-09 00:00:00 20000109
                                       9
                                                9
                                                        0 Sunday
                                                                  Sun
                                                                                 1
10 2000-01-10 00:00:00 20000110
                                      10
                                               10
                                                        1 Monday
                                                                                 2
                                                                  Mon
# ... with 14 more variables: week_of_month <int>, week <date>,
   month_number <int>, month_name <chr>, month_short_name <chr>,
#
#
   first_day_of_month <date>, last_day_of_month <date>, quarter_number <int>,
   quarter_name <chr>>, first_day_of_quarter <date>,
    last_day_of_quarter <date>, year <int>, decade <dbl>, century <int>, and
```

```
abbreviated variable names 1: day_of_month, 2: day_of_year, 3: day_of_week,
   4: day_name, 5: day_short_name, 6: week_number
  dates_processed %>%
    show_query()
<SQL>
SELECT
  *,
  CAST(to_char("date", 'yyyymmdd') AS INTEGER) AS "date_key",
  CAST(date_part('day', "date") AS INTEGER) AS "day_of_month",
  CAST(date_part('doy', "date") AS INTEGER) AS "day_of_year",
  CAST(date_part('dow', "date") AS INTEGER) AS "day_of_week",
  trim(to_char("date", 'Day')) AS "day_name",
  trim(to_char("date", 'Dy')) AS "day_short_name",
  CAST(date_part('week', "date") AS INTEGER) AS "week_number",
  CAST(to_char("date", 'W') AS INTEGER) AS "week_of_month",
  CAST(date_trunc('week', "date") AS DATE) AS "week",
  CAST(date_part('month', "date") AS INTEGER) AS "month_number",
  trim(to_char("date", 'Month')) AS "month_name",
  trim(to_char("date", 'Mon')) AS "month_short_name",
  CAST(date_trunc('month', "date") AS DATE) AS "first_day_of_month",
  CAST(date_trunc('month', "date") + interval '1 month' -
                                            interval '1 day' AS DATE) AS "last_day_of_month"
  CAST(date_part('quarter', "date") AS INTEGER) AS "quarter_number",
  trim('Q' || CAST(date_part('quarter', "date") AS INTEGER)) AS "quarter_name",
  CAST(date_trunc('quarter', "date") AS DATE) AS "first_day_of_quarter",
  CAST(date_trunc('quarter', "date") + interval '3 months' -
                                              interval '1 day' AS DATE) AS "last_day_of_quar
  CAST(date_part('year', "date") AS INTEGER) AS "year",
  CAST(date_part('decade', "date") AS INTEGER) * 10.0 AS "decade",
  CAST(date_part('century', "date") AS INTEGER) AS "century"
FROM (
  SELECT "generate series" AS "date"
  FROM (
SELECT *
   FROM generate_series('2000-01-01'::timestamp,'2030-12-31', '1 day')
  ) "q01"
) "q02"
```

```
ctry_pops <-
    tribble(
    ~country, ~year_1980, ~year_1990, ~year_2000, ~year_2010,
    "Canada", 24593, 27791, 31100, 34207,
    "Mexico", 68347, 84634, 99775, 114061,
    "United States", 227225, 249623, 282162, 309326
  )
  ctry_pops %>%
    pivot_longer(cols = -country,
                 names_to = "year",
                 names_prefix = "year_",
                 values_ptypes = integer(),
                 values_to = "population")
# A tibble: 12 x 3
  country
                year population
   <chr>
                <chr>
                            <int>
1 Canada
               1980
                            24593
2 Canada
                 1990
                            27791
3 Canada
                 2000
                            31100
4 Canada
                 2010
                            34207
5 Mexico
                1980
                            68347
6 Mexico
                 1990
                            84634
7 Mexico
                 2000
                           99775
8 Mexico
                 2010
                           114061
9 United States 1980
                           227225
10 United States 1990
                           249623
11 United States 2000
                           282162
12 United States 2010
                           309326
  ctry_pops_db <- copy_to(pg, ctry_pops)</pre>
  ctry_pops_db %>%
    pivot_longer(cols = -country,
                 names_to = "year",
                 names_prefix = "year_",
                 values_to = "population") %>%
    show_query()
```

<SQL>

```
(
 (
     SELECT "country", '1980' AS "year", "year_1980" AS "population"
     FROM "ctry_pops"
   UNION ALL
     SELECT "country", '1990' AS "year", "year_1990" AS "population"
     FROM "ctry_pops"
    )
 )
 UNION ALL
   SELECT "country", '2000' AS "year", "year_2000" AS "population"
   FROM "ctry_pops"
 )
)
UNION ALL
 SELECT "country", '2010' AS "year", "year_2010" AS "population"
 FROM "ctry_pops"
)
```

2 Time Series Analysis

2.1 Date, Datetime, and Time Manipulations

Tanimura (2021) points out that often "timestamps in the database are not encoded with the time zone, and you will need to consult with the source or developer to figure out how your data was stored." When pushing data to a PostgreSQL database, I use the timestamp with time zone type as much as possible.

Tanimura (2021) provides the following example, which is interesting because the west coast of the United States would not be on the PST time zone at that time of year. Instead, it would be on PDT.

```
Table 2.1: 1 records

timezone
2020-08-31 16:00:00

SELECT '2020-09-01 00:00:00 -0' AT TIME ZONE 'pst';

Table 2.2: 1 records

timezone
2020-08-31 17:00:00
```

I think most people barely know the difference between PST and PDT and even fewer would know the exact dates that one switches from one to the other. A better approach is to use a time zone that encodes information about when PDT is used and when PST is used. In PostgreSQL, the table pg_timezone_names has information that we need.

```
SELECT *
FROM pg_timezone_names
WHERE name ~ '^US/';
```

Table 2.3: Displaying records 1 - 10

name	abbrev	utc_offset	is_dst
US/Alaska	AKDT	-08:00:00	TRUE
US/Pacific	PDT	-07:00:00	TRUE
US/Eastern	EDT	-04:00:00	TRUE
US/Michigan	EDT	-04:00:00	TRUE
US/Arizona	MST	-07:00:00	FALSE
US/Indiana-Starke	CDT	-05:00:00	TRUE
US/Aleutian	HDT	-09:00:00	TRUE
US/Hawaii	HST	-10:00:00	FALSE
US/East-Indiana	EDT	-04:00:00	TRUE
US/Central	CDT	-05:00:00	TRUE

```
SELECT *
FROM pg_timezone_names
WHERE abbrev IN ('PDT', 'PST')
ORDER BY name DESC
LIMIT 5;
```

Table 2.4: 5 records

name	abbrev	utc_offset	is_dst
US/Pacific	PDT	-07:00:00	TRUE
PST8PDT	PDT	-07:00:00	TRUE
Mexico/BajaNorte	PDT	-07:00:00	TRUE
Canada/Pacific	PDT	-07:00:00	TRUE
Asia/Manila	PST	08:00:00	FALSE

```
SELECT
'2020-09-01 00:00:00 -0' AT TIME ZONE 'US/Pacific',
'2020-09-01 00:00:00 -0' AT TIME ZONE 'PDT';
```

Table 2.5: 1 records

timezone	timezone2
2020-08-31 17:00:00	2020-08-31 17:00:00

```
SELECT
'2020-12-01 00:00:00 -0' AT TIME ZONE 'US/Pacific',
'2020-12-01 00:00:00 -0' AT TIME ZONE 'PST';
```

Table 2.6: 1 records

timezone	timezone2
2020-11-30 16:00:00	2020-11-30 16:00:00

2.1.1 Date and Timestamp Format Conversions

As discussed in Tanimura (2021), PostgreSQL has a rich array of functions for converting dates and times and extracting such information as months and days of the week.

```
SELECT date_trunc('month','2020-10-04 12:33:35'::timestamp);
```

Table 2.7: 1 records

 $\frac{\text{date_trunc}}{2020\text{-}10\text{-}01}$

One such function

```
a_time_df %>%
    mutate(a_trunced_time = date_trunc('month', a_time)) %>%
    show_query()
<SQL>
SELECT *, date_trunc('month', "a_time") AS "a_trunced_time"
FROM (SELECT '2020-10-04 12:33:35'::timestamp AS a_time) "q01"
  a_time_df %>%
    collect()
# A tibble: 1 x 1
 a_time
  <dttm>
1 2020-10-04 12:33:35
  a_time_df <- tbl(pg, sql("SELECT '2020-10-04 12:33:35 US/Pacific'::timestamp with time zon
  a_time_df %>%
    mutate(a_trunced_time = date_trunc('month', a_time))
            SQL [1 x 2]
# Source:
# Database: postgres [iangow@/tmp:5432/iangow]
                      a_trunced_time
  a_time
  <dttm>
                      <dttm>
1 2020-10-04 19:33:35 2020-10-01 00:00:00
  a_time_df %>%
    mutate(a_trunced_time = date_trunc('month', a_time)) %>%
    show_query()
<SQL>
SELECT *, date_trunc('month', "a_time") AS "a_trunced_time"
FROM (SELECT '2020-10-04 12:33:35 US/Pacific'::timestamp with time zone AS a_time) "q01"
```

2.2 The Retail Sales Data Set

```
SELECT sales_month, sales
FROM retail_sales
WHERE kind_of_business = 'Retail and food services sales, total'
ORDER BY 1
```

Table 2.8: Displaying records 1 - 10

sales_month	sales
1992-01-01	146376
1992-02-01	147079
1992-03-01	159336
1992-04-01	163669
1992-05-01	170068
1992-06-01	168663
1992-07-01	169890
1992-08-01	170364
1992-09-01	164617
1992-10-01	173655

```
retail_sales <- tbl(pg, "retail_sales")
retail_sales %>%
  filter(kind_of_business == 'Retail and food services sales, total') %>%
  select(sales_month, sales) %>%
  arrange(sales_month) %>%
  ggplot(aes(x = sales_month, y = sales)) +
  geom_line()
```

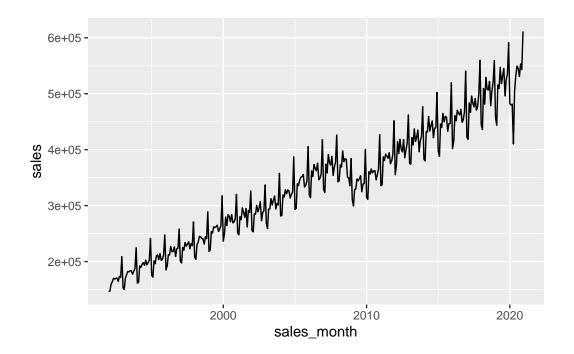
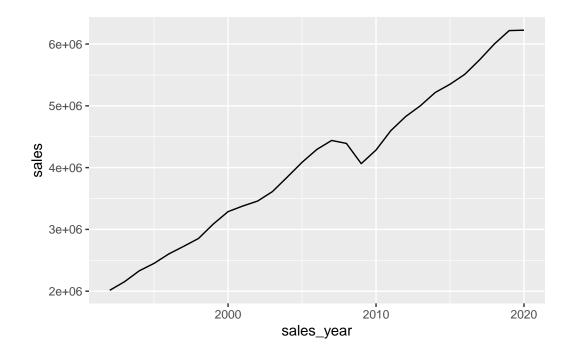


Table 2.9: Displaying records 1 - 10

sales_year	sales
2007	4439733
2005	4085746
1992	2014102

$sales_{_}$	_year	sales
	2011	4598302
	2014	5215656
	2006	4294359
	2010	4284968
	2001	3378906
	2019	6218002
	2018	6001623

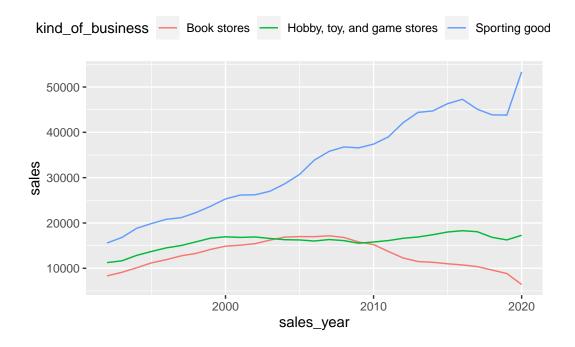
```
retail_sales %>%
  filter(kind_of_business == 'Retail and food services sales, total') %>%
  mutate(sales_year = date_part('year', sales_month)) %>%
  group_by(sales_year) %>%
  summarize(sales = sum(sales, na.rm = TRUE)) %>%
  arrange(sales_year) %>%
  ggplot(aes(x = sales_year, y = sales)) +
  geom_line()
```



SELECT date_part('year',sales_month) as sales_year,
kind_of_business, sum(sales) as sales

Table 2.10: Displaying records 1 - 10

sales_year	kind_of_business	sales
1992	Sporting goods stores	15583
1992	Hobby, toy, and game stores	11251
1992	Book stores	8327
1993	Hobby, toy, and game stores	11651
1993	Sporting goods stores	16791
1993	Book stores	9108
1994	Sporting goods stores	18825
1994	Book stores	10107
1994	Hobby, toy, and game stores	12850
1995	Hobby, toy, and game stores	13714



SELECT sales_month, kind_of_business, sales
FROM retail_sales
WHERE kind_of_business IN ('Men''s clothing stores','Women''s clothing stores')
ORDER BY 1,2;

Table 2.11: Displaying records 1 - 10

sales_month	kind_of_business	sales
1992-01-01	Men's clothing stores	701
1992-01-01	Women's clothing stores	1873
1992-02-01	Men's clothing stores	658
1992-02-01	Women's clothing stores	1991
1992-03-01	Men's clothing stores	731
1992-03-01	Women's clothing stores	2403
1992-04-01	Men's clothing stores	816
1992-04-01	Women's clothing stores	2665
1992-05-01	Men's clothing stores	856
1992-05-01	Women's clothing stores	2752

retail_sales %>%
 filter(kind_of_business %in% c("Men's clothing stores",

```
"Women's clothing stores")) %>%
select(sales_month, kind_of_business, sales) %>%
arrange(sales_month) %>%
ggplot(aes(x = sales_month, y = sales, color = kind_of_business)) +
geom_line() +
theme(legend.position = "top")

kind_of_business — Men's clothing stores — Women's clothing stores

5000-
4000-
2000-
```

2000

1000 -

0 -

Table 2.12: Displaying records 1 - 10

2010

sales_month

2020

sales_year	kind_of_business	sales
1992	Men's clothing stores	10179
1992	Women's clothing stores	31815
1993	Men's clothing stores	9962

sales_year	kind_of_business	sales
1993	Women's clothing stores	32350
1994	Men's clothing stores	10032
1994	Women's clothing stores	30585
1995	Men's clothing stores	9315
1995	Women's clothing stores	28696
1996	Men's clothing stores	9546
1996	Women's clothing stores	28238

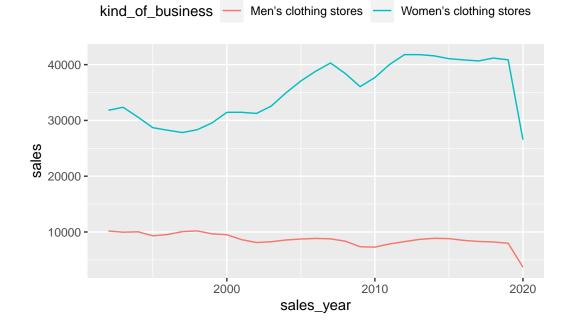


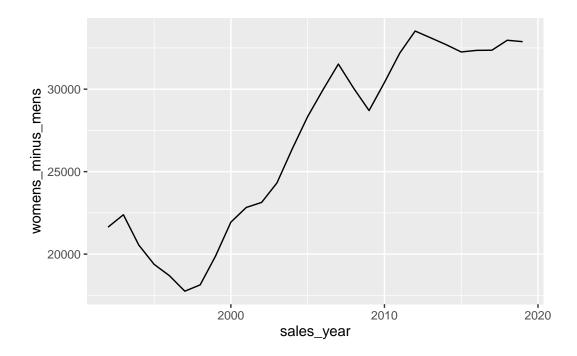
Table 2.13: Displaying records 1 - 10

sales_year	womens_sales	mens_sales
1992	31815	10179
1993	32350	9962
1994	30585	10032
1995	28696	9315
1996	28238	9546
1997	27822	10069
1998	28332	10196
1999	29549	9667
2000	31447	9507
2001	31453	8625

```
names_glue = "{kind_of_business}_{.value}",
                values_from = "sales")
  pivoted_sales %>%
    show_query()
<SQL>
SELECT
 "sales_year",
 MAX(CASE WHEN ("kind_of_business" = 'mens') THEN "sales" END) AS "mens_sales",
 MAX(CASE WHEN ("kind_of_business" = 'womens') THEN "sales" END) AS "womens_sales"
 SELECT "sales_year", "kind_of_business", SUM("sales") AS "sales"
 FROM (
   SELECT
      "sales_month",
     "naics_code",
     CASE WHEN ("kind_of_business" = 'Women''s clothing stores') THEN 'womens' WHEN NOT ("k
      "reason_for_null",
     "sales",
     date_part('year', "sales_month") AS "sales_year"
   FROM "retail_sales"
   WHERE ("kind_of_business" IN ('Men''s clothing stores', 'Women''s clothing stores'))
 ) "q01"
 GROUP BY "sales_year", "kind_of_business"
GROUP BY "sales_year"
  pivoted_sales %>%
    arrange(sales_year) %>%
    collect(n = 10) \%
    knitr::kable()
```

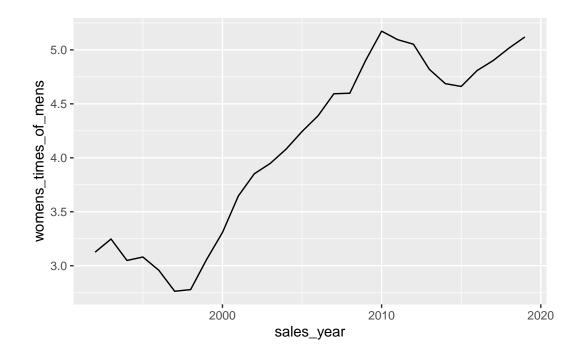
womens_sales	$mens_sales$	sales_year
31815	10179	1992
32350	9962	1993
30585	10032	1994
28696	9315	1995
28238	9546	1996
27822	10069	1997

sales_year	mens_sales	womens_sales
1998	10196	28332
1999	9667	29549
2000	9507	31447
2001	8625	31453

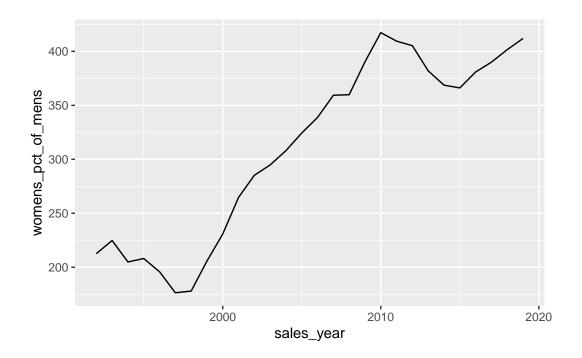


```
pivoted_sales %>%
  filter(sales_year <= 2019) %>%
  group_by(sales_year) %>%
  mutate(womens_times_of_mens = womens_sales / mens_sales) %>%
```

```
arrange(sales_year) %>%
ggplot(aes(y = womens_times_of_mens, x = sales_year)) +
geom_line()
```

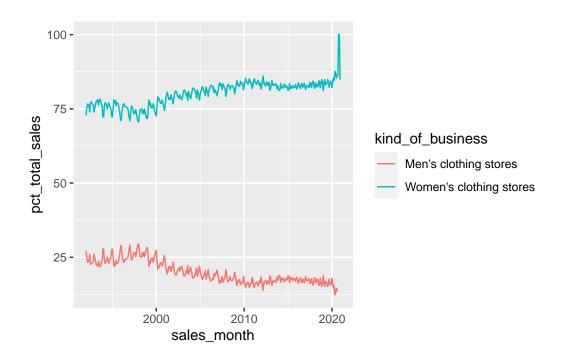


```
pivoted_sales %>%
  filter(sales_year <= 2019) %>%
  group_by(sales_year) %>%
  mutate(womens_pct_of_mens = (womens_sales / mens_sales - 1) * 100) %>%
  arrange(sales_year) %>%
  ggplot(aes(y = womens_pct_of_mens, x = sales_year)) +
  geom_line()
```



Warning: Missing values are always removed in SQL aggregation functions. Use `na.rm = TRUE` to silence this warning This warning is displayed once every 8 hours.

```
retail_sales %>%
    filter(kind_of_business %in%
             c("Men's clothing stores",
               "Women's clothing stores")) %>%
    group_by(sales_month) %>%
    mutate(total_sales = sum(sales)) %>%
    ungroup() %>%
    mutate(pct_total_sales = sales * 100 / total_sales) %>%
    show_query()
<SQL>
SELECT *, ("sales" * 100.0) / "total_sales" AS "pct_total_sales"
FROM (
  SELECT *, SUM("sales") OVER (PARTITION BY "sales_month") AS "total_sales"
  FROM "retail_sales"
  WHERE ("kind_of_business" IN ('Men''s clothing stores', 'Women''s clothing stores'))
) "q01"
  retail_sales %>%
    filter(kind_of_business %in%
             c("Men's clothing stores",
               "Women's clothing stores")) %>%
    group_by(sales_month) %>%
    mutate(total_sales = sum(sales)) %>%
    ungroup() %>%
    mutate(pct_total_sales = sales * 100 / total_sales) %>%
    ggplot(aes(y = pct_total_sales, x = sales_month, color = kind_of_business)) +
    geom_line()
```



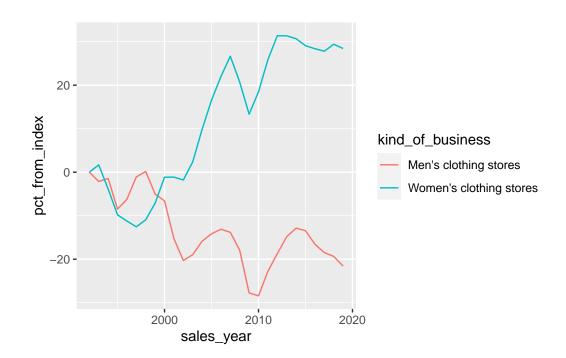
Source: SQL [?? x 4]

Database: postgres [iangow@/tmp:5432/iangow]

Ordered by: sales_year

sales_year sales index_sales pct_from_index <dbl> <dbl> <dbl> <dbl> 1992 31815 31815 1 0 2 1993 32350 31815 1.68 3 1994 30585 31815 -3.87 4 -9.80 1995 28696 31815 5 1996 28238 31815 -11.2 6 1997 27822 31815 -12.67 1998 28332 31815 -10.9

```
8 1999 29549 31815 -7.12
9 2000 31447 31815 -1.16
10 2001 31453 31815 -1.14
# ... with more rows
```



A tibble: 10 x 3

sales_month moving_avg records_count <date> <dbl> <int> 1 1992-01-01 1873 1 2 2 1992-02-01 1932 3 1992-03-01 2089 3 4 4 1992-04-01 2233 5 5 1992-05-01 2337. 6 1992-06-01 2351. 6 2354. 7 7 1992-07-01 8 1992-08-01 2392. 8 9 9 1992-09-01 2411. 10 1992-10-01 2445. 10

References

Tanimura, C. 2021. SQL for Data Analysis. O'Reilly Media. https://books.google.com.au/books?id=ojhCEAAAQBAJ.