Finance/Economic Data Guidelines

By Li Li (June 2018)

# Financial News and Analysis

[bloomberg](http://www.bloomberg.com/) [business insider](http://www.businessinsider.com/) [calculated risk](http://calculatedrisk.blogspot.com/) [crossing wallstreet](http://crossingwallstreet.com/) [dshort](http://disciplinedinvesting.blogspot.com/) [economist's view](http://economistsview.typepad.com/)

[economix(nyt)](http://economix.blogs.nytimes.com/) [marketwatch](https://www.marketwatch.com/) [reuters](http://www.reuters.com/) [surely trader](http://www.surlytrader.com/) [yardeni](http://blog.yardeni.com/) [zero hedge](http://www.zerohedge.com/)

# Quick Quotes

[cnn-premarket](http://money.cnn.com/data/premarket/index.html) [cnn market sectors](http://markets.money.cnn.com/Marketsdata/Sectors) [dow components](http://finance.yahoo.com/q/cp?s=%5EDJI) [fidelity markets performance](https://eresearch.fidelity.com/eresearch/goto/markets_sectors/landing.jhtml)

[ny times markets](https://markets.on.nytimes.com/research/markets/overview/overview.asp) [stockcharts](http://stockcharts.com/h-sc/ui)

# Data Sources for Market Quotes

Some websites provide api for downloading historical data. The below table shows some examples:

|  |  |
| --- | --- |
| Quandl | https://www.quandl.com/api/v3/datasets/WIKI/AAPL.csv?start\_date=2018-01-01&api\_key=... |
| Stooq | https://stooq.com/q/d/l/?s=AAPL.US&i=d |
| Alpha Vantage | https://www.alphavantage.co/query?function=TIME\_SERIES\_DAILY\_ADJUSTED&symbol=AAPL&outputsize=full&apikey=...&datatype=csv |
| BarChart | https://marketdata.websol.barchart.com/getHistory.csv?apikey=...&symbol=AAPL&startDate=20180101&splits=true&dividends=true&volume=sum&nearby=1&jerq=true |
| IEX | https://api.iextrading.com/1.0/stock/aapl/chart/5y?format=csv |

The website quandl requires sign up first.

# Data Sources for Economic Data

The below table summarizes some useful data sources for US Economy/Finance:

|  |  |
| --- | --- |
| **Data** | **Web Source** |
| Unemployment and Inflation | <http://www.bls.gov/data/> |
| GDP and Income | <http://www.bea.gov/> |
| Fed Reserve Economic Data | <http://research.stlouisfed.org/fred2/>  <http://www.federalreserve.gov/econresdata/statisticsdata.htm> |
| Professor Robert Shiller’s data | <http://www.econ.yale.edu/~shiller/data.htm>  This website includes very long term SPX fundamental data (price, dividend, earnings and CAPE), house prices and consumption data. |
| Fama/French 3 factor model data | <http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html> |

# Download Web csv File to Python Data Frame

The easiest way to download the web csv file is to use the Pandas read\_csv() method. Below is an example:

import pandas as pd

def web\_to\_csv(str\_url):

df=pd.read\_csv(str\_url)

return df

#main

df=web\_to\_csv('https://stooq.com/q/d/l/?s=AAPL.US&i=d')

print(df.head(15))