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import os
import pickle
from datetime import datetime
from settings import NEWS TEXT DIR, GRAPHS DIR
import numba as nb
import scipy
import matplotlib.pyplot as plt
from io import StringIO
import sys
import numpy as np
import pandas as pd
from itertools import compress
from settings import DATA DIR, GRAPHS DIR, DICT PARSE COLS
def get dt index(df: pd.DataFrame, dt index col=None, is rename date: bool = True):
  if dt index col is None: dt index col = 'date'
  df = df.set index(pd.DatetimeIndex(df[dt index col].apply(lambda x: datetime.strptime(x, "%Y-%m-%d"))))
  if dt index col in df.columns:
    df = df.drop(dt index col, axis=1)
  if is rename date: df.index.name = 'date'
  return df
def load pd df(file name, file path=None, is replace nan=True, **kwargs):
  file type = file name.split('.')[-1]
  if file path is None:
    file path = DATA DIR
  if file type == 'csv':
    return pd.read csv(os.path.join(file path, file name), **kwargs)
  elif file type == 'xlsx':
    return pd.read excel(os.path.join(file path, file name), **kwargs)
  elif file type == 'feather':
    df = pd.read_feather(os.path.join(file_path, file_name), **kwargs)
    # if is replace nan:
         warnings.warn("replacing nan for feather format, pass 'is replace nan=False' to disable")
         df = df.replace({'nan': np.nan})
    return df
    raise KeyError(f"{file type} unknown")
def save pd df(df, file name: str, file path=None):
  file type = file name.split('.')[-1]
  if file path is None:
    file path = GRAPHS DIR
  if file_type == "csv":
    df.to csv(os.path.join(file path, file name))
  elif file type == "feather":
    df.to feather(os.path.join(file path, file name))
    raise KeyError(f"{file_type} unknown")
class Capturing(list):
  def init (self, file name: str, file dir: str = None):
    if file dir is None:
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file dir = GRAPHS DIR
    self.file dir = file dir
    self.file_name = file_name
    self. stdout = sys.stdout
    sys.stdout = self._stringio = StringIO()
  def exit (self, *args, **kwargs):
    self.extend(self._stringio.getvalue().splitlines())
    del self._stringio
    sys.stdout = self. stdout
    write_to_txt("\n".join(self), self.file_name, file_dir=self.file_dir)
def write to txt(output: str, file name, file dir=None):
  if file dir is None: file dir = GRAPHS DIR
  f = open(os.path.join(file dir, file name), 'w+')
  f.write(output)
  f.close()
def save_pkl(file: dict, f_name: str, f_path: str = None):
  if f path is None:
     f path = NEWS TEXT DIR
  t = open(os.path.join(f path, f'' \{f name\}''), "wb+")
  pickle.dump(file, t)
  t.close()
def save_fig(fig, f_name: str, f_path: str = None):
  if f_path is None:
     f path = GRAPHS DIR
  fig.savefig(os.path.join(f path, f name))
def load pickle(f name, f path=None):
  if f path is None:
     f path = NEWS TEXT DIR
  t = open(os.path.join(f path, f name), 'rb')
  file = pickle.load(t)
  t.close()
  return file
@nb.njit()
def frobenius norm(a):
  norms = np.empty(a.shape[0], dtype=a.dtype)
  for i in nb.prange(a.shape[0]):
    norms[i] = np.sqrt(np.sum(a[0] ** 2))
  return norms
@nb.njit()
def arr norm(arr, axis=0):
  return np.sqrt(np.sum(arr ** 2, axis=axis))
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@nb.njit()
def arr to unity(arr):
  # norm = frobenius norm(arr)
  norm = arr norm(arr, axis=1)
  is null = np.abs(norm) == 0
  norm[is null] = np.ones(is null.sum()) * 1e-8
  arr = np.divide(arr, norm[:, None])
  return arr
@nb.njit()
def vec similarity(arr, search terms):
  arr, search terms = arr to unity(arr), arr to unity(search terms)
  return np.dot(arr, search terms.T)
def arr min max scale(arr):
  if arr.min() != arr.max():
    return (arr - arr.min()) / (arr.max() - arr.min())
    return arr
def pd join freq(df1, df2, freq: str = 'D', keep left index: bool = True, **kwargs):
  df1, df2 = df1.copy(), df2.copy()
  for d in [df1, df2]:
    if d.index.name == freq:
       d.index.name = f \{d.index.name\} 2'
  if keep left index:
    df1[df1.index.name] = df1.index
    \# df2['index right'] = df2.index
  df1[freq] = df1.index.to period(freq)
  df2[freq] = df2.index.to period(freq)
  df = pd.merge(df1, df2, on=freq, **kwargs).set index(freq) #, axis=1)
  df.index = df.index.to timestamp()
  if keep_left_index:
    df = df.set index(df1.index.name, drop=False)
  return df
def cross corr(arr1, arr2, lags: int = 10, is plot: bool = True, figisize: tuple = None, **kwargs):
  assert arr1.shape == arr2.shape, "please ensure both arrays are of same dimensions"
  if figisize is None:
     figisize = plt.rcParams["figure.figsize"]
  lags = min(len(arr1) - 1, lags)
  y1, y2 = 2 / np.sqrt(len(arr1)), -2 / np.sqrt(len(arr1))
  corr = scipy.signal.correlate(arr1, arr2, mode='full', **kwargs) / np.sqrt(arr1.std() ** 2 * arr2.std() ** 2)
  corr = corr[len(arr1) - 1 - lags: len(arr1) - 1 + lags]
  if is plot:
     fig, ax = plt.subplots(1, 1, figisize=figisize)
    idx = np.linspace(-lags, lags, lags * 2)
    ax.fill between(idx, y1, y2, alpha=.2)
    ax.axhline(y=0, color='black')
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ax.bar(idx, corr, color='blue', width=.5)
     ax.set xlabel(f'no. of lags')
     ax.set_ylabel(f'correlation')
     ax.set title(f"Cross correlation with {lags} lags")
     plt.tight layout()
     return corr, y1, y2, fig
     return corr, y1, y2
def pd df astype(df in, dict dtypes: dict = None):
  df = df in.copy()
  if dict dtypes is None:
     dict dtypes = DICT PARSE COLS
   = [i in list(dict dtypes.keys()) for i in df.columns]
  assert sum() = len(df.columns), f''\{[*compress(df.columns, \sim np.array())]\} not in parse dict''
    = [i in df.columns for i in list(dict_dtypes.keys())]
  dict_dtypes = {k: dict_dtypes[k] for k in [*compress(dict_dtypes.keys(), np.array(_))]}
  dict dtypes cat = \{k: v \text{ for } k, v \text{ in dict dtypes.items() if 'category' in } str(v)\}
  dict dtypes = \{k: v \text{ for } k, v \text{ in dict dtypes.items() if 'category' not in } str(v)\}
  for col, dtype in dict dtypes cat.items():
     if dtype == "categoryO":
       c = pd.CategoricalDtype(sorted([float(i) for i in set(df[col].dropna())]), ordered=True)
       df[col] = df[col].astype(c)
     elif dtype == "category":
       df[col] = df[col].astype(dtype)
       raise KeyError(f"{dtype} unknown, pleas specify")
  df = df.astype(dict dtypes)
  return df
def get_stars(p_val: float):
  if p val \leq .01:
    return '***'
  elif p val \leq .05:
  elif p val \le .1:
def get statsmodels tab(lst models: list, n round: int = 4, join on: str = "\n"):
  dfs = [mod.summary().tables[1].data for mod in lst models]
  cols = [map(list, zip(*[list([mod.model.endog names] * len(dfs[i][0])), dfs[i][0]])) for i, mod in
       enumerate(lst models)]
  cols = [[tuple(z) \text{ for z in } [*i]] \text{ for i in cols}]
  dfs = [pd.DataFrame(summary[1:], columns=pd.MultiIndex.from tuples(cols[i])) for i, summary in enumerate(dfs
  dfs = [df.set index(df.iloc[:, 0]).iloc[:, 1:] for df in dfs]
  # coefficient table
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col vals = ['coef', 'std err', 'pval', 'P>|t|']
  out1 = dfs[0]
  for i in dfs[1:]:
    out1 = out1.join(i)
  out1.index.name = "
  filt = [out1.columns.get_level_values(1) == f for f in col_vals]
  filt = np.array(filt).T.sum(axis=1) > 0
  out1 = out1.loc[:, filt]
  # extra information
  out2 = [{'N': mod.model.nobs, 'R2': mod.rsquared, 'R2 ajd.': mod.rsquared adj} for mod in lst models]
  out2 = pd.DataFrame(out2, index=[mod.model.endog_names for mod in lst_models]).T.round(n_round)
  out3 = {}
  for endog in list(set(out1.columns.get_level_values(0))):
      = \{\}
    for i, row in out1.loc[:, endog].iterrows():
       row = list(row)
       stars = get\_stars(float(row[2]))
       [i] = f'' \{float(row[0])\} \{stars\} \{join_on\} [\{float(row[1])\}]''
    out3[endog] =
  out3 = pd.DataFrame(out3)
  out4 = out3.T.join(out2.T).T
  return out1, out2, out3, out4
def min_max_scale(x):
 return (x - x.min()) / (x.max() - x.min())
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