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1 # http://pandas-datareader.readthedocs.io/en/latest/remote_data.html
2 # http://blog.csdn.net/xtfge0915/article/details/52938740
3 import pandas_datareader.data as web
4 import datetime
5 import pandas as pd
6 # #####
7 # #
8 # #     write a file
9 # #
10 # #####
11 f = open("sample.txt", "a+")
12 contents = "hello, word"
13 f.write(contents)
14 f.close()
15
16 # #####
17 try:
18     f = open("sample.txt", "w")
19     contents = "Hello, world"
20     f.write(contents)
21 except IOError as error:
22     print(str(error))
23 finally:
24     f.close()
25 # #####
26 with open("sample.txt", "a+") as out:
27     contents = "hello, world"
28     out.write(contents)
29 # #####
30
31 #
32 start = datetime.datetime(2016, 1, 1)
33 end = datetime.datetime(2017, 3, 26)
34 #
35 # Get AAPL stock prices and show it
36
37 AAPL = web.DataReader("AAPL", "yahoo", start, end)
38 print(AAPL.head(5))
39 print(type(AAPL))
40 print(AAPL.tail(10))
41 print(AAPL["Adj Close"].head())
42 print(AAPL["Adj Close"].head())
43 print(AAPL.index)
44
45 try:
46     AAPL.to_csv(r"C:\Users\kooli\Desktop\out.csv")
47 except IOError as error:
48     print(str(error))
49     exit()

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50
51
52 try:
53     data = pd.read_csv(r"C:\Users\kooli\Desktop\out.csv")
54     print(type(data))
55     print(data.tail(3))
56 except IOError as error:
57     print(str(error))
58
59 AAPL = data
60
61 import matplotlib.pyplot as plt
62 import numpy as np
63 # # *****draw a simple graph
64     *****
65 np.random.seed(1000)
66 y = np.random.standard_normal(20)
67 x = range(len(y))
68 plt.plot(x, y)
69 plt.show()
70
71
72 # # *****draw stock in one graph
73     *****
74 #
75 plt.plot(AAPL.index, AAPL["Adj Close"], marker="o", linestyle="dashed")
76 plt.show()
77 import pylab
78 pylab.rcParams['figure.figsize'] = (10, 5)
79 AAPL["Adj Close"].plot(grid=True)
80 plt.show()
81 # # *****
82     **
83 # #
84 # # # *****draw stock in two graphs
85     *****
86 fig = plt.figure()
87 ax_price = fig.add_subplot(1, 2, 1)
88 ax_volume = fig.add_subplot(1, 2, 2)
89
90 ax_price.plot(AAPL.index, AAPL["Adj Close"])
91 ax_price.set_xticklabels(AAPL.index, rotation=30, fontsize="small")
92 ax_price.legend(loc="best")
93
94 ax_volume.plot(AAPL.index, AAPL["Volume"])
95 ax_volume.set_xticklabels([str(x)[0:11] for x in AAPL.index], rotation=-30,
96     fontsize="small")
97 ax_volume.set_title("AAPL Volume Trends")

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94 ax_volume.legend(loc = "best")
95 plt.show()
96 # # *****
    *****
97 #
98 # # *****draw stocks
    *****
99
100 all_data = {}
101
102 for ticker in ['AAPL', 'IBM', 'GOOG']:
103     all_data[ticker] = web.DataReader(ticker, 'yahoo', start, end)
104
105 print(all_data)
106
107 import pickle
108
109 f = open(r"stocks.txt", "wb")
110
111 try:
112     pickle.dump(all_data, f)
113 except IOError as error:
114     print(str(error))
115 finally:
116     f.close()
117
118
119 f = open(r"stocks.txt", "rb")
120 try:
121     all_data = pickle.load(f)
122 except IOError as error:
123     print(str(error))
124
125
126
127 # print(all_data)
128
129 from pandas import DataFrame
130
131 price = DataFrame({tic: data['Adj Close'] for tic, data in all_data.items()})
132 volume = DataFrame({tic: data['Volume'] for tic, data in all_data.items()})
133
134 # print("price = \n", price.tail(5))
135 # print("price AAPL= \n", price['AAPL'])
136 # print("price AAPL= \n", price.AAPL)
137 # print("volume = \n", volume.tail(5))
138
139
140 import matplotlib.pyplot

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141
142 fig = plt.figure()
143 ax = fig.add_subplot(1, 1, 1)
144 ax.plot(price.index, price['AAPL'], linestyle="--", label="apple")
145 ax.plot(price['IBM'].index, price['IBM'].values, linestyle='-', label="IBM")
146 # ax.plot(price['GOOG'].index, price['GOOG'].values)
147 ax.legend(loc="best")
148 plt.show()
149
150 print(type(price))
151 # price.plot()
152 price["IBM"].plot()
153 plt.show()
154
155 # # *****
156 #
157 returns = price.pct_change()
158 print(returns.tail(10))
159
160 # # The corr method of Series computes the correlation of the overlapping, non-NA,
161 # # aligned-by-index values in two Series. Relatedly, cov computes the covariance:
162 cov = returns.AAPL.corr(returns.IBM)
163 print(cov)
164
165 # # DataFrame's corr and cov methods, on the other hand,
166 # # return a full correlation or covariance matrix as a DataFrame, respectively:
167
168 print(returns.corr())
169 cor = returns.corr()
170 print(cor.idxmin())
171
172
173 print(returns.cov())
174
175 # # Using DataFrame's corrwith method, you can compute pairwise correlations
176 # # between a DataFrame's columns or rows with another Series or DataFrame.
177 # # Passing a Series returns a Series with the correlation value computed for each
178 # # column:
179 aSeries = returns.corrwith(returns.GOOG)
180 print("GOOG\n", aSeries)
181 aSeries.order()
182 print("GOOG\n", aSeries.order(ascending=False))
183
184 # # Passing a DataFrame computes the correlations of matching column names.
185 # # Here I compute correlations of percent changes with volume:
186 print("returns with volume\n", returns.corrwith(volume))

```