

Quandl

Presenter:
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Overview

- Slides showing overview
- Walk through of the website
- Break
- Hands-on with Quandl data
- Questions can be asked at any time

Objectives

- Understanding the depth of data on Quandl
- Explore methods for getting data

Data is everywhere....

Quandl

Data is Everywhere

(BUT THAT'S THE PROBLEM)

- Difficult to find (all over the web, hard to find on a site even if you know the site)
- Non-standard download formats, random filenames, variable data formatting
- Typically no API support. When there is, it's a unique API

What is Quandl?

Quandl

One Access Point

20 Million Data Sets

Quandl

Over 500 Data sources

Futures, Stocks, Options, Global Economics, Housing, Education, Health

Gold, oil, GDP, Gini index, splits, dividends, literacy rates, earnings surprises, China core fundamentals, home values, continuous futures, FOREX rates, diabetes rates, twitter account sats, Bitcoin, coal, natural gas, energy consumption, global yield curves, population data, stock fundamentals, Shanghai futures, options volatilities, oil production by country, iridium prices, federal reserve economic data, corn, startup valuations, venture capital, dry bulk freight forward agreements, industrial metals, cereals, sports, alexa ranking

Quandl

All Quandl Data is

- Accessible in standardized formats
- Accessible with the tools that work for you
- Easily findable
- Verifiably Sourced

Getting Data
as easily as possible

Quandl

Excel

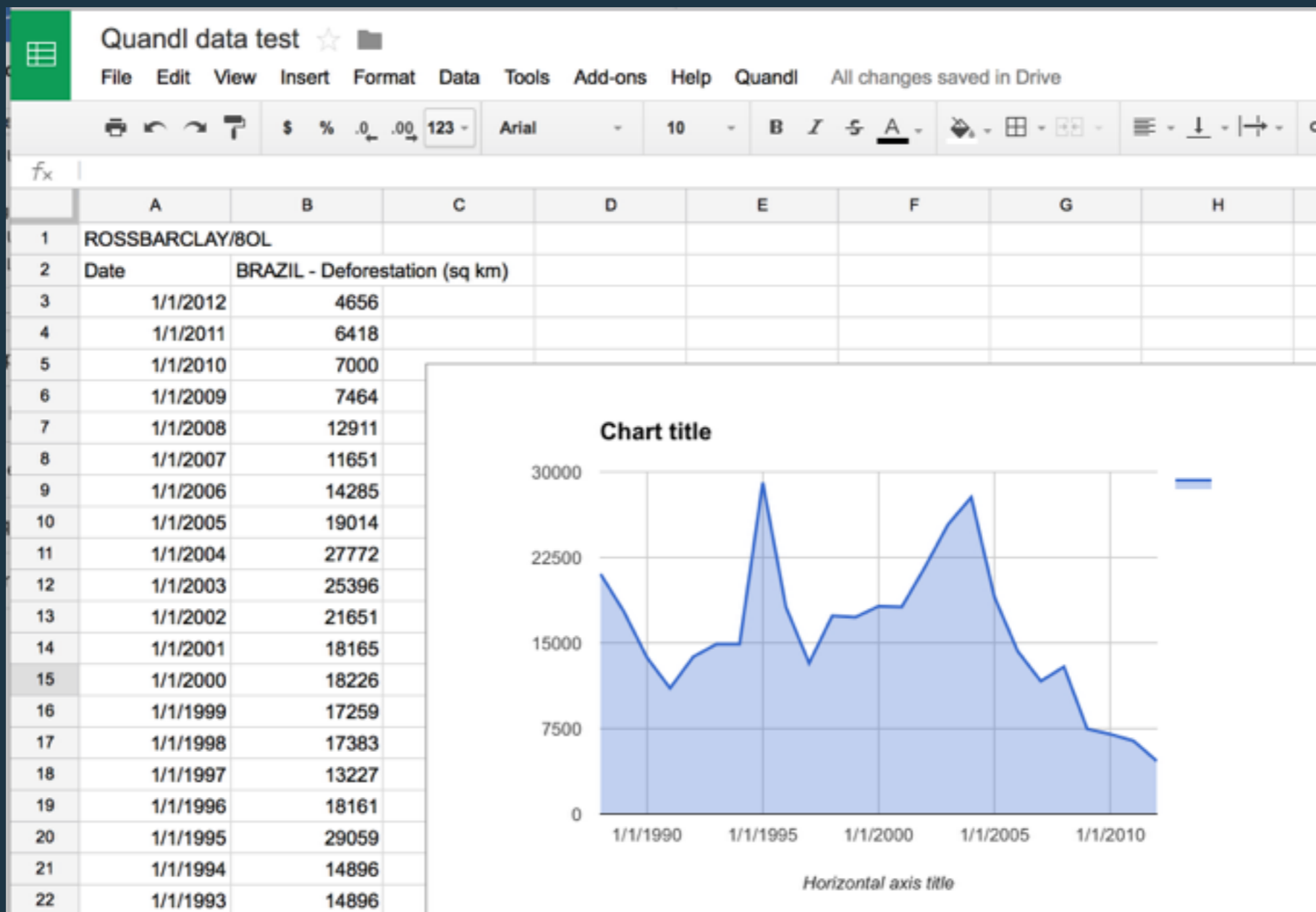
Quandl Add-In

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Data

B3 ECB/EURUSD

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1															
2															
3		ECB/EURUSD	OPEC/ORB	WIKI/FB											
4		ECB/EURUSD	OPEC/ORB	WIKI/FB											
5	Date	Value	Value	Open	High	Low	Close	Volume	Ex-Dividend	Split Ratio	Adj. Open	Adj. High	Adj. Low	Adj. Close	Adj. Volume
6	2014-02-12			64.89	65.06	64.05	64.45	47227309	0	1	64.89	65.06	64.05	64.45	47227309
7	2014-02-11	1.3676	105.3	63.76	65	63.35	64.851	45604075	0	1	63.76	65	63.35	64.851	45604075
8	2014-02-10	1.3638	105.52	64.28	64.49	63.473	63.548	43603052	0	1	64.28	64.49	63.473	63.548	43603052
9	2014-02-07	1.3574	104.41	62.22	64.57	62.22	64.32	60739162	0	1	62.22	64.57	62.22	64.32	60739162
10	2014-02-06	1.3495	103.34	61.52	62.78	61.46	62.16	42076054	0	1	61.52	62.78	61.46	62.16	42076054
11	2014-02-05	1.3543	102.63	62.72	63.16	61.27	62.19	52364475	0	1	62.72	63.16	61.27	62.19	52364475
12	2014-02-04	1.3519	102.55	62	63.14	61.82	62.75	45996964	0	1	62	63.14	61.82	62.75	45996964
13	2014-02-03	1.3498	102.55	63.17	63.77	60.7	61.48	74977419	0	1	63.17	63.77	60.7	61.48	74977419
14	2014-01-31	1.3516	104.45	60.47	63.37	60.17	62.57	87794600	0	1	60.47	63.37	60.17	62.57	87794600
15	2014-01-30	1.3574	105.09	62.12	62.5	60.46	61.08	150178900	0	1	62.12	62.5	60.46	61.08	150178900

Google Docs



Python:

Load the library:

```
import Quandl
```

Get your data into a pandas data series:

```
mydata = Quandl.get("EOD/AAPL")
```

R:

Load the library:

```
library(Quandl)
```

Get your data into a data frame:

```
mydata = Quandl("EOD/AAPL")
```

C:

Load the library:

```
#include "quandl.h"
```

Get your data:

```
quandl q  
q.get("EOD/AAPL")
```

EViews Clojure

Matlab

Octave

Ruby

Quantopian

Haskell

Python

Java

SAS

Maple

Julia

Node.js

JDBC

R

Quandl:

PHP

CLI

TradingView

EXCEL

Statwing

Go

Plotly

Mode

Wealth-Lab

Stata

C/C++/C#

Google Docs

.NET

Quandl

Standard API

- CSV, JSON, XML formats with standardized fields
- Massive download limit: 2000 calls / 10 minutes
- Common URL structure

URL structure

London gold price:

`quandl.com/data/LBMA/GOLD`

Literacy rates in Serbia:

`quandl.com/data/UNDATA/GEN_LITR_SRB`

Price of 2 Bedroom homes in NYC:

`quandl.com/data/ZILLOW/METRO_2BEDROOM_NEWYORKNY`

Bulk Downloads

- Full database all at once.
- Accessible via API or download link
- Available for all premium data sets

STEP #1

GET YOUR API KEY

Quandl

Hands-On

- <http://quandl.io/tufts>



Note the “.io”