

Errata for Python for Finance (2nd edition, 2017)

(ISBN: 978-1-78712-569-8) Publisher: Packt Publishing

Yuxing Yan¹
11/24/2018

I thank Justin Lee, WANG Dehong, Kim JongHun, Matthew Hosseini, Sam K., and several anonymous readers for pointing out typos, errors and making some suggestions. I am sorry for the inconvenience caused to my readers. If you find new typos/errors, please let me know. A few useful links and paths.

For the `fincal.py` function, see the link at <http://canisius.edu/~yany/doc/fincal.pdf>
For the Python data sets, the new `path` is <http://canisius.edu/yany/data/python/>
<http://canisius.edu/~yany/data/python/list.txt>
For the Python programs, the new `path` is <http://canisius.edu/~yany/soft/python/>
For example, for `p4f.pyc`, <http://canisius.edu/~yany/soft/python/p4f.pyc>
Or the second one <http://canisius.edu/~yany/soft/python/p4f.cpython-36.pyc>
For `fincal.pyc`, <http://canisius.edu/~yany/soft/python/fincal.pyc>
Or another link at <http://canisius.edu/~yany/soft/python/fincal.cpython-36.pyc>
For the `loadYan()` function, <http://canisius.edu/~yany/soft/python/loadYan.py>
<http://canisius.edu/~yany/soft/python/loadYan.py.txt>
All code on Github, <https://github.com/PacktPublishing/Python-for-Finance-Second-Edition>
For the SEC index files
One example: <http://canisius.edu/~yany/data/sec/pickle/index1993q1.pkl> (1993Q1 to 2018Q4)
<http://canisius.edu/~yany/data/sec/pickle/list.txt>
Python program: <http://canisius.edu/~yany/soft/python/loadSECIndex.py>
<http://canisius.edu/~yany/soft/python/loadSECIndex.py.txt>

1) The issue related Yahoo!Finance

Since Yahoo!Finance has changed its data structure, many old functions would not work, see one example below (on page 25)

```
import re
from matplotlib.finance import quotes_historical_yahoo_ochl
ticker='dell'
outfile=open("c:/temp/dell.txt", "w")
begdate=(2013,1,1)
enddate=(2016,11,9)
p=quotes_historical_yahoo_ochl
(ticker,begdate,enddate,asobject=True,adjusted=True)
outfile.write(str(p))
outfile.close().
```

There are three solutions: 1) manually download the data first, then write a Python program to retrieve it, 2) use a `fix_yahoo` function, 3) use the Quandl data delivery platform.

Method I: manually download the data first, then write a Python program to retrieve it, see the code below.

¹ My email address is yany@canisius.edu. Location of this file: <http://canisius.edu/~yany/doc/errataP4F.pdf>, <http://datayyy.com/doc/errataP4F.pdf>, and <https://github.com/sumhncku/errata-for-Python-for-Finance-2ed>

```

Import pandas as pd
inFile='http://canisius.edu/~yany/data/ibmMonthly.csv'
df = pd.read_csv(inFile, index_col=0)
print(df.head())

```

	Open	High	Low	Close	Adj Close	Volume
Date						
1962-01-01	7.713333	7.713333	7.003334	7.226666	0.634921	8760000
1962-02-01	7.300000	7.480000	7.093333	7.160000	0.629064	5737600
1962-03-01	7.186666	7.413333	7.070000	7.103333	0.624170	5344000
1962-04-01	7.100000	7.100000	6.000000	6.053333	0.531907	12851200
1962-05-01	6.053333	6.530000	4.733333	5.233333	0.459853	49307200

Method II: use a Python package called fix_yahoo_finance, see the code below.

```

import fix_yahoo_finance as yf
data = yf.download("IBM", start="2017-01-01", end="2017-04-30")
print(data.head())
print(data.head())

```

	Open	High	Low	Close	Adj Close
Date					
2017-01-03	225.039993	225.830002	223.880005	225.240005	219.079453
2017-01-04	225.619995	226.750000	225.610001	226.580002	220.382797
2017-01-05	226.270004	226.580002	225.479996	226.399994	220.207718
2017-01-06	226.529999	227.750000	225.899994	227.210007	220.995575
2017-01-09	226.910004	227.070007	226.419998	226.460007	220.266083

Method III: using Quandl data delivery platform, see the code below.

```

import quandl as qd
y=qd.get("WIKI/ibm")
y.head()

```

The output is shown below.

```

In [19]: y.head()
Out[19]:

```

	Open	High	Low	Close	Volume	Ex-Dividend	Split Ratio	\
Date								
1962-01-02	578.5	578.5	572.0	572.00	19360.0	0.0	1.0	
1962-01-03	572.0	577.0	572.0	577.00	14400.0	0.0	1.0	
1962-01-04	577.0	577.0	571.0	571.25	12800.0	0.0	1.0	
1962-01-05	570.5	570.5	559.0	560.00	18160.0	0.0	1.0	
1962-01-08	559.5	559.5	545.0	549.50	27200.0	0.0	1.0	

	Adj. Open	Adj. High	Adj. Low	Adj. Close	Adj. Volume
Date					
1962-01-02	15.270839	15.270839	15.099257	15.099257	387200.0
1962-01-03	15.099257	15.231243	15.099257	15.231243	288000.0
1962-01-04	15.231243	15.231243	15.072860	15.079459	256000.0
1962-01-05	15.059661	15.059661	14.756092	14.782489	363200.0
1962-01-08	14.769291	14.769291	14.386530	14.505318	544000.0

```

In [20]:

```

Note: see the next comment for the instruction on how to download the Quandl package.

2) How to install the Quandl package?

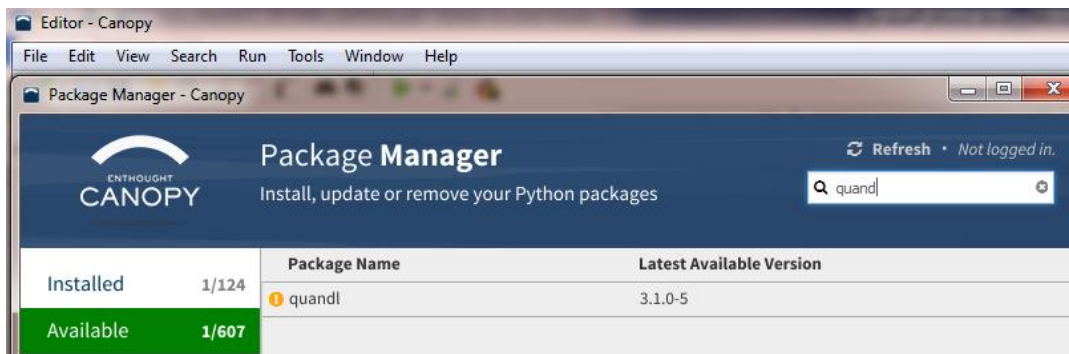
Method I:

```
conda install quandl
```

Method II:

```
pip install quandl
```

If using Canopy, see the image below.



Help: <https://docs.quandl.com/>