

Data Wrangling

Munging in R with SQL and MongoDB for Financial Applications

Patrick Houlihan Alexander Moreno

Patrick Houlihan, Alexander Moreno

Data Wrangling Patrick Houlihan, Alexander Moreno, 2020-08-24 Use R to gather clean and manage financial data in structured and unstructured databases Learn how to read and write the increasing volume and complexity of data from and between SQL and MongoDB databases Data Wrangling teaches practitioners and students of financial data analysis the SQL and MongoDB database management skills they need to succeed in their analytic work The authors who have deep experience in the financial industry as well as in teaching quantitative finance take most of the operational and programming examples that enrich their book from the financial arena including both market data and text based data The concepts presented through these examples are nonetheless applicable to a wide range of fields so data analysts from all industries will profit from this book What You ll Learn Use a rich feature set of R for financial data analytics Employ an integrated comparison based learning approach to SQL and NoSQL database management including guery and insert constructs Understand data wrangling best practices and solutions Be exposured to cutting edge database technologies such as text based analytics and their financial applications Study an abundance of practical examples from the real world of finance Who This Book Is For Data analysts in the financial industry data analysts in nonfinancial fields and those who deal with data in their professional or academic work Data Wrangling with R Bradley C. Boehmke, Ph.D., 2016-11-23 This guide for practicing statisticians data scientists and R users and programmers will teach the essentials of preprocessing data leveraging the R programming language to easily and quickly turn noisy data into usable pieces of information Data wrangling which is also commonly referred to as data munging transformation manipulation janitor work etc can be a painstakingly laborious process Roughly 80% of data analysis is spent on cleaning and preparing data however being a prerequisite to the rest of the data analysis workflow visualization analysis reporting it is essential that one become fluent and efficient in data wrangling techniques This book will guide the user through the data wrangling process via a step by step tutorial approach and provide a solid foundation for working with data in R The author's goal is to teach the user how to easily wrangle data in order to spend more time on understanding the content of the data By the end of the book the user will have learned How to work with different types of data such as numerics characters regular expressions factors and dates The difference between different data structures and how to create add additional components to and subset each data structure How to acquire and parse data from locations previously inaccessible How to develop functions and use loop control structures to reduce code redundancy How to use pipe operators to simplify code and make it more readable How to reshape the layout of data and manipulate summarize and join data sets

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