Manipulating data.: I have a large # of .csv files. Can SQLyog import them all in one operation?

The SQLyog Enterprise and Ultimate versions can do that! You will then need to use the Import External Data Tool with the Microsoft text-ODBC-driver, and not the table...import... menu.

What you need to do is simply to copy all the files to the same folder, configure the ODBC driver to point to the folder (or just select the option to import from 'file' and specify the folder as the 'file') and each file in side the folder will be identified as a 'table' by the driver.

In case the .csv-files are identical in structure and should be imported to the same MySQL table you just set 'advanced' options accordingly (not to delete or empty table before import). Note that from SQLyog 8.2 you can apply same settings for all files/'table's in one operation.
Also read this on the use of the " , " (comma) and " ; " (semicolon) characters used as separators with different Windows localizations and the Microsoft text-ODBC-driver

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Author: Peter Laursen
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