Private Messages to/from wfedyszy

(on Java code to calculate the correlation between two stocks)

wfedyszy
(11 ratings)
Not yet ranked.
in Lomza, podlaskie
Poland (see local date/time)

Correspond directly to nail down requirements and/or details.

<< Back to Bid Request

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,313,546 on Friday Apr 6, 2007 3:53:24 PM EDT

A bid in the amount of $40.00 (USD) was posted by wfedyszy (the coder).

Hi,

I know what is correlation, I use it in my financial analysis, but I calculate this in MS Excel.
Using Java of course isn't a problem for me.

Do you want to have a simple command-line application or GUI?

Reply

Saturday Apr 7, 2007 12:11:34 AM EDT

Note:This is an older deadline and NOT the current deadline.

Original posted deadline set by Megabuyer for the future date of Tuesday Apr 24, 2007 10:50:37 PM EDT (1.5 days).

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,317,073 on Saturday Apr 7, 2007 12:14:38 AM EDT

Attached File (1,751.35 kb)

hi:

Thank you for your bid. My name is Alex and I look forward to working with you.

A command-line utility would be sufficient for this.

Please find attached, the zipfile which contains the jarfile "metastock.jar", which is the API for retrieving the historical data.

Shortly, I will also upload the sample data of 57 stocks for testing.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,317,077 on Saturday Apr 7, 2007 12:15:32 AM EDT

Attached File (1,416.66 kb)

here is the sample data of 57 stocks.

Reply

To: Megabuyer and wfedyszy
Alert # 1,049,704 on Saturday Apr 7, 2007 12:15:47 AM EDT

Alert: Buyer accepted bid/ completed escrow

Text portion hidden. To view, change your filter setting.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,317,079 on Saturday Apr 7, 2007 12:15:47 AM EDT

(Auto-posted by Rent A Coder.) This open auction bid request was auto-privatized per the buyer's settings. For more information on auto-privitization, please see: http://www.RentACoder.com/RentACoder/DotNet/SoftwareBuyers/SoftwareBuyerFAQ.aspx#PrivatizeOpenBidRequest

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,319,737 on Saturday Apr 7, 2007 9:28:22 AM EDT

Attached File (0.39 kb)

Hi Alex,

I have a problem with API which you have attached. When I'm trying to load sample data (which you also have attached) I have the end of file exception (EOFException).

My code is as follows:

```
File file = new File( "here is data dir" );
StockMarketHistoryFactory f=new MetastockParser(true);
StockMarketHistory smf=f.loadHistory(file);
```

I don't know where is the problem. Is it a bug in API or maybe the sample data is incorrect?

Please find attached the stacktrace of exception.
I have installed JRE 1.5.0_11.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,319,807 on Saturday Apr 7, 2007 9:38:03 AM EDT

This could take a long time to debug.

Would you be willing to invoke a webservice to get the data, instead of using the API?

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,319,817 on Saturday Apr 7, 2007 9:38:42 AM EDT

Let me explain... I have not used this API for 2 years, so, I am concerned it could be hard to debug it.

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,319,924 on Saturday Apr 7, 2007 9:53:04 AM EDT

Ok, I can try with webservice.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,319,975 on Saturday Apr 7, 2007 10:00:25 AM EDT

Here is the WSDL:

https://www.strikeiron.com/ProductDetail.aspx?p=113

My apologies for the API problem. I will add a time extension if you need it.

Thanks

Reply

To: Megabuyer
Alert # 1,050,234 on Saturday Apr 7, 2007 12:26:11 PM EDT

Alert: Buyer warning of upcoming (or passed) deadline 4/8/2007 12:15:47 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,322,543 on Saturday Apr 7, 2007 2:16:12 PM EDT

Hi,

I'm afraid I will need a time extension.

I have quite small experience with web services.

Generally I have problems with invoking one of web service functions.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,323,194 on Saturday Apr 7, 2007 2:50:34 PM EDT

ok I will add 1 day, will that be sufficient?

Just download Axis from http://ws.apache.org/axis/ , then use wsdl2java to create the class that you can call directly.

Reply

Saturday Apr 7, 2007 2:50:51 PM EDT

Note:This is an older deadline and NOT the current deadline.

Extended deadline #1 (of 3) set by Megabuyer for the future date of Wednesday Apr 25, 2007 10:50:37 PM EDT (2.5 days).

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,323,594 on Saturday Apr 7, 2007 3:38:13 PM EDT

Thanks for message. I have already generated codes using WSDL2Java, but still have problems.
But thanks a lot - now I know that I'm doing this in a right way:)

The new deadline is OK, but of course I do my best to finish it as soon as possible.

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,334,146 on Sunday Apr 8, 2007 5:02:08 PM EDT

Status report: Work reported complete

Attached File

Reply

Sunday Apr 8, 2007 5:02:09 PM EDT

Project phase change: All work (or part of the work) was completed by seller. Waiting for Megabuyer (the buyer) acceptance.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,334,297 on Sunday Apr 8, 2007 5:28:26 PM EDT

thanks, i will test this now

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,340,286 on Monday Apr 9, 2007 9:16:15 AM EDT

hi there,

I have not been able to test yet. I will try to test tonight. I will add a time extension if there are issues found.

Thanks

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,352,755 on Tuesday Apr 10, 2007 9:32:36 AM EDT

I'm sorry, I got extremely busy, and it will take another couple of days to get my head above water. I hope a deadline extension will not cause you any inconvenience :)

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,352,788 on Tuesday Apr 10, 2007 9:35:31 AM EDT

Thanks for message.
I completed my work before deadline so I shouldn't have had any problems :)

Reply

To: Megabuyer
Alert # 1,063,160 on Friday Apr 13, 2007 1:44:19 PM EDT

Alert: Warning of not using site to communicate (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,416,544 on Saturday Apr 14, 2007 1:58:53 PM EDT

hi there:

I finally got some time to continue work on this project.

Do I need to do anything before I run main(), besides updating user.properties?

Also, what's in strikeiron.jar, can you post the source for that?

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,417,719 on Saturday Apr 14, 2007 3:20:07 PM EDT

Attached File (11.79 kb)

Hi,

I suppose that you have account at www.strikeiron.com which allow you to invoke the web service. If you have this there is no additional tasks to do before running my program.

Sources of strikeiron.jar are attached. This jar contains sources of classes generated by WSDL2Java tool.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,421,941 on Sunday Apr 15, 2007 2:46:55 AM EDT

hi Wojtek -

I think the code is working! I only did 2 tests but it looked right :-)

The next step, I need to build a database of correlation between stocks. Would you like to discuss that privately here and increase this project price, or would you prefer I post that as a new project (if I post new, I will do it as open bid only) ?

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,422,021 on Sunday Apr 15, 2007 3:06:48 AM EDT

Hi,

I'm ready to start discuss privately here about database of correlation between stocks.

I have a few question concerning this area:
- have you consider using some SQL database?
- Should this database be persistent? i.e. in the beginning data for set of stocks will be downloaded, put somewhere (maybe MySQL?), correlation between stocks will be computed. Each time you want to update this database (because there will be a few stock sessions more) correlation between stocks would be re-computed. So during populating database we would use GetQuotesForOneStockOverDateRange, and during updating by new sessions we would use GetQuotesForStocksForOneDate

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,424,805 on Sunday Apr 15, 2007 11:00:42 AM EDT

Yes, I would like to use MySQL 5.x

It should be persistent to save money on webservice hits :)

There are 7,500 stocks. That's 56,250,000 correlation pairs. You'll need to find a way for the recalculation to finish within as few hours as possible: code optimization, and maybe parallel execution on multiple machines might be required. I'd like you to have a look at the Elastic Compute Cloud (EC2) and think about how this could be used (do not do the extra work to implement EC2 - just think about how it would affect your code).

I probably will not run the calculation every day, but once or twice a week.

What do you think?

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,427,523 on Sunday Apr 15, 2007 3:33:16 PM EDT

Hi,
First of all, number of correlation pairs between 7500 stocks is 28,121,250 (7500*7499*0,5 - we should divide by 2 because correlation between A and B is equal to correlation between B and A).
I have general question: how are you going to use the database of correlations? Are you going to get correlation for

constant date range? (i.e. for all stocks the from_date will be the same, and to_date will be today)
Could you describe me a few use cases or examples?
Architecture of this application in strictly related with ways in which you are going to use it.

The worst case is when you want to compute correlations for different date ranges - then we should have all quotations for each stock. The database will be very big. Correlations will be computed on demand and for large set of stocks may take a lot of time.

The best case is when you want to compute correlations for the same from_ and to_date for each stock - then we can store in DB only standard deviations, variances for each stock (7,500) and a part of covariance for each stock pair (28,121,250). During update we have to update variances, std deviations and covariances. Correlations will be partly computed and stored in DB so it won't take a lot of time to obtain correlations for set of stocks.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,427,606 on Sunday Apr 15, 2007 3:46:38 PM EDT

yes, thanks for pointing that out. There will be "only" 28 million calculations.

Correlations will always be for 1 year trailing from today's date.

The typical use case, is that the user will have a given stock, and needs to know immediately which other five to ten stocks have the highest, lowest and most negative correlation for the given stock. The response time for this query must be instantaneous so that it may be used in a high-volume application.

In another use case, there will be database queries looking for stocks that meet some other criteria in addition to being correlated to some other stock. This is in essence, a table join involving the correlation table. This use case is more likely to run in a batch job, and does not require instantaneous response, but still should have some reasonably high performance.

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,440,949 on Monday Apr 16, 2007 2:52:23 PM EDT

Hi,

One thing is clear: correlations should be computed for each pair and stored in DB. If the date range is 1 year trailing from today's date so we can store in DB quotations for last year for each stock. During addition of new date, we can simply delete quotations for the oldest date. Of course it's not ogligatory but we should do it if we don't want to have a problem of growing database.

We can try to optimize process of correlations computing but can't optimize process of updating results in DB - there is 28M records to update.

I've taken a closer look to the EC2 - it's some kind of web service. I've tried to test it or something but when I created account at amazon there was a message that 'The Amazon EC2 Limited Beta is Currently Full' - so there are too many ready users.

And one thing concerning optimization - I have quite big experience in parallel computing (my thesis was related to this topic). So if you have access to parallel machine or network of computers I can try to use it (in JAVA it maybe RMI or threads)

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,447,026 on Tuesday Apr 17, 2007 1:24:20 AM EDT

To complete everything in 1 day would require roughly 300 correlations per second, computed and stored. Do you think that will require some parallel computing?

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,453,674 on Tuesday Apr 17, 2007 11:54:09 AM EDT

Hi,

Give me one day and I will try to check if it is possible. First I'm going to measure time that is needed to compute one correlation (but without database interaction).

I'll contact you soon.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,459,195 on Tuesday Apr 17, 2007 7:36:24 PM EDT

ok

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,462,623 on Wednesday Apr 18, 2007 4:16:00 AM EDT

Hi,

I've checked how much time takes computing correlation between 2 stocks - and it's about 0.2ms so the code can compute about 2000 correlations per second. But this measurement doesn't consider DB interactions. On the other hand in DB there will be stored quantities which allow to speed up computing.

In general, this issue looks good for me and I recommend to start implementing this application.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,465,963 on Wednesday Apr 18, 2007 8:21:34 AM EDT

ok! How about your price, and estimated time to completion?
Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,466,134 on Wednesday Apr 18, 2007 8:34:35 AM EDT

Hi,

Before I estimate my price and time needed to implement this app, I would like to introduce you my plan:
1. Design database schema.
2. Implement code which populate database - for each stock it will get quotations for last year.
3. Implement code which allow to update database by new date (or dates).
4. Implement code which allow to recompute correlations.
5. Implement code which allow to use the data sotred in DB (obtaining 5 to 10 stocks with the highest correlation and so on).

Do you want to have a graphic interface for one (or maybe more) of these steps?

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,466,463 on Wednesday Apr 18, 2007 9:02:37 AM EDT

hi Wojtek:

graphic interfaces are not required, as this code will run on a server.

For steps one, two and three, I think a lot of work might be saved if we can use the Reuters Metastock API that we had started out with at the beginning of this project. Basically, these three steps could be eliminated.

It is important that for step five, there is not much Java code, just SQL queries.

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,466,540 on Wednesday Apr 18, 2007 9:10:39 AM EDT

Do you mean the API which caused problems?

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,466,642 on Wednesday Apr 18, 2007 9:19:36 AM EDT

Yeah, that one :)

I'm posting a separate project for that and will pay separately for that to get fixed.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,467,440 on Wednesday Apr 18, 2007 10:22:39 AM EDT

Now, I'm thinking. The API could take a long time or never be fixed.

So, let's proceed with what we have now. So, steps 1,2,3 are back in play.

What is your cost and time estimate?

Would you prefer to do this on a per-hour basis?

Let me know...

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,473,221 on Wednesday Apr 18, 2007 5:18:13 PM EDT

Hi,

I would like to take a closer look to the API problem.
Maybe I can fix this, so it would save our time and your money :)

I'll let you know soon if it's within my skills.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,475,252 on Wednesday Apr 18, 2007 8:47:27 PM EDT

Attached File (160.09 kb)

hi Wojtek:

Another coder wrote me this today:

{{{{{{{{{{{{{{{

" I have downloaded your attachments and tried

```
File file = new File(peth);
StockMarketHistoryFactory f = new MetastockParser(true);
StockMarketHistory smf = f.loadHistory(file);

System.out.println(smf.size());

StockHistory sh = smf.get(0);
System.out.println(sh.getName());
```

And it does its job for me... I get:
672
ABERDEEN ASIA "

}}}}}}}}}}}}}}}}

So, I think the problem was data, not the API.

The only discrepancy is that the total should be around 7,500, not 672.

Please try this new data:
http://server1.zigabyte.net/~racusr/ReutersData.tar.bz2

I'm also attaching the source code of the API, because I don't remember if you had it before.

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,481,987 on Thursday Apr 19, 2007 9:59:21 AM EDT

Hi,

I've checked attached data and it's ok.
There are 3 folders: Amex, Nasdaq and Nyse.

The first one contains 960 files, the second contains 3646 files and the last one 2910 files. So there are about 7500 files.

But when I've used API and checked size of returned data structure it contained 672 stocks in the first folder, 2321 sotcks in the second folder and 2282 in tle last folder. So it's 5275 stocks in 3 folders.

I don't how many stocks are on Nasdaq, NYSE or Animex, but are you sure that it's about 7500?

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,490,897 on Thursday Apr 19, 2007 9:10:24 PM EDT

I'm trying to find out how many stocks in each exchange. I can't believe how hard it is to find this info.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,499,082 on Friday Apr 20, 2007 10:08:10 AM EDT

Okay, I have found one source on the web which says there are "approximately 2400 stocks" on the NYSE. I think that's close enough. Let's move forward with using the Metastock API as-is.

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,499,576 on Friday Apr 20, 2007 10:30:22 AM EDT

OK,

My price for this application is 120$.

I can send you first version at the end of the weekend.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,505,765 on Friday Apr 20, 2007 8:01:15 PM EDT

I agree to pay an additional $120, for the correlation database functionality discussed above. I will start the process to increase the total project price to $160. This message serves as proof of my agreement. Thanks!

Reply

Friday Apr 20, 2007 8:03:03 PM EDT

Note:This is an older deadline and NOT the current deadline.

Extended deadline #2 (of 3) set by Megabuyer for the future date of Thursday May 10, 2007 3:53:01 AM EDT (16.71 days).

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,522,773 on Sunday Apr 22, 2007 4:59:09 PM EDT

Hi,

I have general question about database.

Would you like to receive from me the code which populate database or maybe you would prefer obtain already populated database?

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,523,153 on Sunday Apr 22, 2007 5:57:16 PM EDT

Code is required, full database is optional.

For testing purposes please post the max and min correlations for these stocks - XOM, TNH, SPY, TLT.

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,531,493 on Monday Apr 23, 2007 10:50:01 AM EDT

A bid in the amount of $160.00 (USD) was posted by wfedyszy (the coder).

- **The bid was (later) accepted by Megabuyer (the buyer).**

Reply

To: Megabuyer and wfedyszy
Alert # 1,087,369 on Monday Apr 23, 2007 10:50:37 AM EDT

Alert: Buyer accepted bid/ completed escrow

Text portion hidden. To view, change your filter setting.

Monday Apr 23, 2007 10:50:37 AM EDT

Project phase change: All funds have been escrowed. Waiting for work to be completed by seller.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,531,706 on Monday Apr 23, 2007 11:01:12 AM EDT

hey, they increased the amount to $160

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,534,405 on Monday Apr 23, 2007 1:44:22 PM EDT

Hi,

I have not computed correlations for each of your 4 stocks because I test my application only with folder Amex. So I have results for SPY and TLTbecause only these 2 stocks are on Amex.

Below are results:

max for SPY:
IVV 0,987
VTI 0,977
IWB 0,971
min for SPY:
SBB -0,883
SCC -0,854
MSS -0,817

max for TLT:

IEF 0,951
GVI 0,899
LQD 0,853
min for TLT:
GRN -0,306
EZM -0,301
SBM -0,267

The average time of computing one corerlation is about 3-4 ms. The date range is 25/05/2006 - 11/04/2007.

Soon (today afternoon) I will send you codes and db schema.

Regards,
Wojtek

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,537,580 on Monday Apr 23, 2007 5:18:42 PM EDT

Attached File (2,162.41 kb)

Status report: Hi,

Archive contains files:

correlation.sql - contains database schema (only structure)

correlationDB.zip - contains sources, binaries, libraries

class com.zigabyte.stock.correlation.Import - imports data from metastock files to DB; DB should be empty; this class doesn't need to pass additional parameters; imports the last 240 quotations of each stock

class com.zigabyte.stock.correlation.ComputeCorrelations - computes correlations based on
data already imported to database; this class doesn't need to pass additional parameters;

class com.zigabyte.stock.correlation.UpdateData - updates data in database by new quotation date; this class needs to pass additional parameter: new quotation date (yyyy-mm-dd); before updating the oldest quotation (or quotations) are deleted (quotations with date earlier than 1 year ago); after update correlations aren't up-to-date, so simply call ComputeCorrelations

config.properties - contains path to metastock files and parameters needed by JDBC API (host,username,password, database name)

If you have some questions or problems let me know.

What user interface functions would you like to have?
One of them will be function which returns stocks with max and min correlations for given stock. Any other ideas?

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,538,861 on Monday Apr 23, 2007 8:02:13 PM EDT

The results look good!

Minor clarification questions:
- why is the history 240 quotations long, not 200 (1 year)?
- why the stockId is smallint(6)... could it be smallint(2)?

The next and final step of this project is to integrate this with a website that is already under development: divwise.com. Users will typically come to the site to get information about a particular stock. They will type in the stock symbol. One of the features I want to do is to provide the user with an "Alert", when they are viewing one stock, for which another stock exists which is highly correlated but has a higher Dividend Yield (this indicates that the other stock may be a better investment than the one that the user was originally interested in).

Would you be willing to tackle this integration as part of the "user interface" of this project? I hope you will not charge me a lot for that, but I am willing to add another amount to the project total.

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,542,393 on Tuesday Apr 24, 2007 3:39:02 AM EDT

Hi,
Regarding your questions:
- I've set 240 as history quotations long because I didn't want to import all metastock data but just about 1 year; I don't know how many quotations were during last 365 days but when you invoke UpdateData it delete quotations with date earlier than 1 year ago; so after few weeks the database will contain quotations exactly for 1 year
- the smallint type indicates that the number will be between -32768 and 32767; the additional number (in our case it's 6) is for displaying purposes

Concerning the user interface I can do it. As I understand I should do it in PHP.

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,546,208 on Tuesday Apr 24, 2007 10:03:35 AM EDT

do you like PHP? If you prefer Java/JSP, that would be fine also.

Reply

Tuesday Apr 24, 2007 10:50:37 AM EDT

During a 24 hour grace-period that follows the escrowing of funds, a coder may choose to decline a project, without penalty. This 24 hour period expired at 4/24/2007 10:50:37

AM and the coder may no longer exercise it. (Full information on the 24-hour grace period is located in the Seller contract).

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,547,189 on Tuesday Apr 24, 2007 11:12:32 AM EDT

I prefer Java.

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,550,928 on Tuesday Apr 24, 2007 3:36:38 PM EDT

Hi,

I realized that I've sent you code which imports only 20 stocks per folder. In the Import.java file you should uncomment line no. 120, and comment line no. 121.
If you prefer I can send you compiled classes.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,554,803 on Tuesday Apr 24, 2007 10:43:03 PM EDT

Java is fine. Would it run on tomcat? Or something else?

fyi, I will use an IFRAME or a php "url include" to integrate the Java into the PHP page.

btw, I'm going on vacation until next week, in case you don't hear from me, it's because I got no computer access.

Thanks

Reply

Tuesday Apr 24, 2007 10:50:37 PM EDT

Note:This is an older deadline and NOT the current deadline.

Original posted deadline expired. It was set by Megabuyer back on Saturday Apr 7, 2007 12:11:34 AM EDT for 1.5 days.

Wednesday Apr 25, 2007 10:50:37 PM EDT

Note:This is an older deadline and NOT the current deadline.

Extended deadline #1 (of 3) expired. It was set by Megabuyer back on Saturday Apr 7, 2007 2:50:51 PM EDT for 2.5 days.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,601,673 on Saturday Apr 28, 2007 4:50:22 AM EDT

Status report: They want me to post the weekly report, so here it is. It is of course empty file.

Attached File
(0.12 kb)

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,656,624 on Wednesday May 2, 2007 9:57:29 AM EDT

hi, I'm back!

So, what kind of Java would you use for the site integration?
e.g. JSP, servlet, or other?

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,656,711 on Wednesday May 2, 2007 10:02:53 AM EDT

Hi,

I would use JSP and Tomcat server.

Could you describe me in more details:
- where will be placed IFRAME?
- what exactly should I compute (as I understand the JSP page should fetch some data from DB concerning given stock symbol)
- what should my JSP page print?

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,656,769 on Wednesday May 2, 2007 10:06:06 AM EDT

ok, I will answer tonight

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,698,285 on Saturday May 5, 2007 4:22:59 AM EDT

Attached File
(0.12 kb)

Status report: This is next weekly report.
I attach empty file because I'm waiting for your instructions :)

Do you have any problems with our issue? Maybe I could help in some way?

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,701,075 on Saturday May 5, 2007 9:32:27 AM EDT

Thanks for asking. Well, here's the problem... I need to combine the correlations with some Dividend information. The final objective is to be able to write this (pseudo-code not in any specific language):

select * from stocks a, stocks b, correlations where
b.dividend > a.dividend AND
correlation(a,b) >= 90%%

(%% above means percentile)

Then, if any rows return, I want to display an alert in the page for Stock A (Example at divwise.com http://www.divwise.com /analysis.php?s=msft&select1=analysis&I1.x=18&I1.y=15 in the section that currently says [Revolutionary stock dividend analysis for [symbol: MSFT] coming soon!])

The alert will look like this (let's call it Alert#1):

[icon image] Alert! Stock 'B' trades a lot like this Stock 'A' and pays a better dividend. You should strongly consider Stock B as an alternative investment to Stock A.

Then, I want a different alert (Alert#2) for anti-correlated stocks (regardless of dividend). This would be the "least correlated" query you already have, and here's an example alert:

[icon image] Tip! Stock 'B' tends to trade opposite to your stock 'A'. Consider adding 'B' to a portfolio that contains 'A', to diversify your risks and reduce volatility.

I'm still trying to get a good database of dividends so we can work on Alert#1. But I guess, we could start on #2. The other issue is that my HTML designer is still working on and modifying divwise.com. I want her to finish this before we start your changes.

Stay tuned! I'll try to get something moving this weekend.

Reply

To: Megabuyer
Alert # 1,123,436 on Wednesday May 9, 2007 4:39:08 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/10/2007 3:50:37 AM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

Thursday May 10, 2007 3:53:01 AM EDT

Note:This is an older deadline and NOT the current deadline.

Extended deadline #2 (of 3) expired. It was set by Megabuyer back on Friday Apr 20, 2007 8:03:03 PM EDT for 16.71 days.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,765,480 on Thursday May 10, 2007 11:14:22 AM EDT

hi Wojtek:
The HTML designer is done. I still don't have a dividends database. So, we could proceed with the Alert#2 interface. What do you think?
Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,765,686 on Thursday May 10, 2007 11:31:16 AM EDT

Hi, Of course we can proceed with the second interface. As I understand the situation looks like this: - in the HTML there will be IFRAME element with SRC attribute which will be pointing some JSP (<IFRAME src="http://somehost:port /somepage.jsp"/>) - the JSP page will be called with at least one parameter: symbol of stock (dividend.jsp?stock=ABC) - the JSP page will return a string which will be some HTML code (should it be element, or simple

aragraph?, what with CSS?) If you agree with these issues I can start coding. Regards, Wojtek

Reply

To: Megabuyer
Alert # 1,130,204 on Saturday May 12, 2007 4:02:30 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/10/2007 3:50:37 AM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,789,258 on Saturday May 12, 2007 4:56:56 AM EDT

Attached File (0.12 kb)

Status report: another empty file as a weekly report status. I'm waiting for response from you - I've asked if I understand user interface issues.

Reply

To: Megabuyer
Alert # 1,137,147 on Tuesday May 15, 2007 4:09:12 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/10/2007 3:50:37 AM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

Wednesday May 16, 2007 10:38:30 AM EDT

Megabuyer (the buyer) accepted 80% of work and released $128.00 from escrow to wfedyszy (the coder)

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,843,595 on Wednesday May 16, 2007 10:38:30 AM EDT

- I hereby certify and legally confirm that wfedyszy has completed 80% of this project to my complete and total satisfaction. I "Accept 80% of the work as complete" (per the Rent a Coder Custom Software Buyer Agreement) and authorize Rent A Coder to release payment to the coder in the amount of $128.00 USD.
- I further GUARANTEE that the coder has sent me all deliverables (onsite) that correspond to the aforemonetioned portion of the project, and that they have been fully and vigorously reviewed and tested to my complete satisfaction.
- I further GUARANTEE that this is not an advanced payment. I understand and agree that if it is, then not only may I lose all of my funds in exchange for nothing, but that this is a violation of my Seller's agreement and I may be ejected permanently from the site.
- I understand and legally agree that under NO CIRCUMSTANCES will I EVER be able to get these funds back. I formally and irrevocably release ALL claim to said funds, from this point in time (5/16/2007 10:38:30 AM EDT), onwards.

Reply

Wednesday May 16, 2007 10:39:17 AM EDT

Note:This is an older deadline and NOT the current deadline.

Extended deadline #3 (of 3) set by Megabuyer for the future date of Thursday May 31, 2007 12:02:36 AM EDT (37.55 days).

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 11,843,626 on Wednesday May 16, 2007 10:40:25 AM EDT

Wojtek:

Since this project is 80% (or more) complete, I went ahead and released 80% of the funds. And since you (and I) are busy with my other project, I also extended this until the end of the month.

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 11,843,665 on Wednesday May 16, 2007 10:42:28 AM EDT

Thanks :)

Reply

To: Megabuyer
Alert # 1,170,188 on Wednesday May 30, 2007 12:04:21 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,037,257 on Wednesday May 30, 2007 9:59:14 AM EDT

Now let's continue with this project!

About Posting # 11,765,686 ... I agree with that, and as for the exact format, use an HTML "LI" tag which will be formatted with CSS. Add a file "divframe.css".

The server access info:
server1.zigabyte.net
user: dwcweb
pass: temp852

Will the java code run stand-alone, or in something like Tomcat? I don't think I have tomcat currently installed.

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,042,742 on Wednesday May 30, 2007 3:59:26 PM EDT

Hi,

The java code will be JSP page so it will need Tomcat.
So now I start working on this functionality.

Regards,

Wojtek

Reply

Thursday May 31, 2007 12:02:36 AM EDT

Note:This is the current deadline.

Extended deadline #3 (of 3) expired. It was set by Megabuyer back on Wednesday May 16, 2007 10:39:17 AM EDT for 37.55 days.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,052,667 on Thursday May 31, 2007 9:27:03 AM EDT

Hi,

Have you installed Tomcat on the server?
I need it because I would like to test code which I have written.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,054,522 on Thursday May 31, 2007 11:35:08 AM EDT

I ran "apt-get install" and apparently there is no Ubuntu package for it. I don't think it requires root... Can you install it in user-space using your ID?

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,057,723 on Thursday May 31, 2007 3:26:46 PM EDT

Hi,

I've downloaded tomcat and unzipped it in dwcweb's folder.
I've checked it and it works well.

Next things which I need are login and password to MySQL database with correlations.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,061,000 on Thursday May 31, 2007 9:31:13 PM EDT

for MySQL, please use:
user dwcweb
pass dwpass
dbname dwcweb

The correlation DB is not there yet, I hope you can create it.

Thanks

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,067,332 on Friday Jun 1, 2007 8:03:03 AM EDT

Hi,

Unfortunately I don't have appropriate privileges to create new database. Could you create it for me?
I can also use existing dwcweb database (it contains 33 tables which names start with 'wiki_').

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,068,862 on Friday Jun 1, 2007 9:54:55 AM EDT

use the same database, just don't overwrite any of the existing tables...

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,069,044 on Friday Jun 1, 2007 10:09:32 AM EDT

Ok, but my user (dwcweb) can't create new database.
I have to do it because after logging to MySQL I see only 2 databases:
- information_schema
- dwcweb

When I run following command: 'create database correlation' I had following message:

ERROR 1044 (42000): Access denied for user 'dwcweb'@'localhost' to database 'correlation'

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,069,479 on Friday Jun 1, 2007 10:25:25 AM EDT

Try it now. I did this:

root@sp5044:/home/ctcdev/public_html/source# mysql -u root -p
Enter password:
Welcome to the MySQL monitor. Commands end with ; or \g.
Your MySQL connection id is 8873 to server version: 5.0.22-Debian_0ubuntu6.06.2-log

Type 'help;' or '\h' for help. Type '\c' to clear the buffer.

mysql> grant all on correlation.* to dwcweb;
Query OK, 0 rows affected (0.12 sec)

mysql> grant all on db_dwcweb.* to dwcweb;
Query OK, 0 rows affected (0.01 sec)

Reply

To: Megabuyer
Alert # 1,177,196 on Saturday Jun 2, 2007 1:07:40 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,092,163 on Sunday Jun 3, 2007 2:56:18 PM EDT

Hi,

I have installed first version of JSP which display message about least correlated stock (or stocks).
It works when you are on the server and type:
lynx http://localhost:8080/correlations /dividend.jsp?stock=ABAX

But we need to make this URL visible from browser via web.
When I put following URL: http://www.divwise.com:8080 /correlations/dividend.jsp?stock=ABAX
it doesn't work. Probably the port isn't open for connections or something like that. I don't know what should we do in order to solve it.

When this JSP will be visible via web I can finish it - define some styles.

Regards,
Wojtek

Reply

To: Megabuyer
Alert # 1,184,169 on Tuesday Jun 5, 2007 1:07:10 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

To: Megabuyer
Alert # 1,191,173 on Friday Jun 8, 2007 1:04:11 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

To: Megabuyer
Alert # 1,197,849 on Monday Jun 11, 2007 1:01:01 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

To: Megabuyer
Alert # 1,205,095 on Thursday Jun 14, 2007 1:14:20 AM EDT

Alert: Buyer warning of upcoming (or passed) deadline 5/30/2007 11:50:37 PM EDT (Sent privately and NOT viewable by the other party)

Text portion hidden. To view, change your filter setting.

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,268,862 on Friday Jun 15, 2007 11:41:28 AM EDT

hi Wojtek,

Please upload the source, I think I'm ready to approve based on just the current status.

Thanks!

Reply

By wfedyszy with 11 ratings averaging 8.54 (Superb)
From Lomza, podlaskie in Poland (see local date/time)
Posting # 12,269,326 on Friday Jun 15, 2007 12:22:37 PM EDT

Attached File (1.20 kb)

Hi,

I'va attached only one file - jsp file.
There is java code which connects to db and fetches data. Then it prepares message and displays it.

Regards,
Wojtek

Reply

By Megabuyer with 168 ratings
From Chicago, Illinois in United States (see local date/time)
Posting # 12,280,126 on Saturday Jun 16, 2007 10:42:07 AM EDT

- I hereby certify and legally confirm that wfedyszy has completed 20% of this project to my complete and total satisfaction. I "Accept 20% of the work as complete" (per the Rent a Coder Custom Software Buyer Agreement) and authorize Rent A Coder to release payment to the coder in the amount of $32.00 USD.
- I further GUARANTEE that the coder has sent me all deliverables (onsite) that correspond to the aforementioned portion of the project, and that they have been fully and vigorously reviewed and tested to my complete satisfaction.
- I further GUARANTEE that this is not an advanced payment. I understand and agree that if it is, then not only may I lose all of my funds in exchange for nothing, but that this is a violation of my Buyer's agreement and I may be ejected permanently from the site.
- I understand and legally agree that under NO CIRCUMSTANCES will I EVER be able to get these funds back. I formally and irrevocably release ALL claim to said funds, from this point in time (6/16/2007 10:42:07 AM EDT), onwards.

Reply

Saturday Jun 16, 2007 10:42:07 AM EDT

Project phase change: 100% of work was accepted by Megabuyer (the buyer). Seller account has been credited. Megabuyer (the buyer) has legally certified that the contract is now 100% fulfilled by wfedyszy (the coder), and released them from any further contractual obligation on this project. However, one or both parties may still wish to correspond to discuss the possibility of future projects.

Saturday Jun 16, 2007 10:42:07 AM EDT

Megabuyer (the buyer) accepted 20% of work and released $32.00 from escrow to wfedyszy (the coder)

Monday Jul 2, 2007 5:34:13 PM EDT

Project phase change: 100% of work was accepted by Megabuyer (the buyer). Seller account has been credited and paid.

To reply, fill in the following fields:

Comment: (allows HTML) Unprofessional, rude, multiple comments (spam) or offering work for free can result in banishment from all Exhedra sites.

.Zip attachment (optional): Browse... Note: If you have a large file/slow connection and/or are far from our servers in Tampa, Florida, this upload may take some time to complete.

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